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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/12/2014 TO 05/12/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	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
2014/12/05	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2025	05/02/2015			Bond Future	118.9047	118.9047	118.8902	118.8902	(0.012)	0.0000	0.0000	16
2014/12/05	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2025	05/02/2015	118.99	Put	Bond Future	85.2600	0.0853	99.7500	0.0997	16.995	0	0	0
2014/12/05	2025	05/02/2015	119.01	Put	Bond Future	105.2600	0.1053	119.7500	0.1197	13.766	0	0	0
2014/12/05	2025	05/02/2015	119.00	Put	Bond Future	95.2600	0.0953	109.7500	0.1097	15.211	0	0	0
2014/12/05	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2025	07/05/2015			Bond Future	120.8258	120.8258	120.8088	120.8088	(0.014)	0.0000	0.0000	0
2014/12/05	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2025	07/05/2015	120.99	Put	Bond Future	164.1500	0.1641	181.2300	0.1812	10.405	0	0	0
2014/12/05	2025	07/05/2015	121.01	Put	Bond Future	184.1500	0.1841	201.2300	0.2012	9.275	0	0	0
2014/12/05	2025	07/05/2015	121.00	Put	Bond Future	174.1500	0.1741	191.2300	0.1912	9.808	0	0	0
2014/12/05	2030	05/02/2015			Bond Future	8.1416	99.0039	8.1512	98.9226	0.118	0.0000	0.0000	4,664
2014/12/05	2030	05/02/2015	9.25	Call	Bond Future	8,811.3600	8.8114	8,730.1400	8.7301	(0.922)	0	0	0
2014/12/05	2030	05/02/2015	9.24	Call	Bond Future	8,736.9600	8.7370	8,655.7400	8.6557	(0.930)	0	0	0
2014/12/05	2030	05/02/2015	9.26	Call	Bond Future	8,885.6700	8.8857	8,804.4500	8.8045	(0.914)	0	0	0
2014/12/05	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2030	07/05/2015			Bond Future	8.1910	100.5959	8.2011	100.5112	0.124	0.0000	0.0000	0
2014/12/05	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2030	07/05/2015	8.74	Call	Bond Future	4,448.4700	4.4485	4,363.7300	4.3637	(1.905)	0	0	0
2014/12/05	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2030	07/05/2015	8.75	Call	Bond Future	4,526.8400	4.5268	4,442.1000	4.4421	(1.872)	0	0	0
2014/12/05	2030	07/05/2015	8.76	Call	Bond Future	4,605.1100	4.6051	4,520.3700	4.5204	(1.840)	0	0	0
2014/12/05	2032	05/02/2015			Bond Future	8.3396	102.1888	8.3338	102.2407	(0.069)	0.0000	0.0000	15
2014/12/05	2032	05/02/2015	8.50	Call	Bond Future	1,426.0700	1.4261	1,478.0100	1.4780	3.642	0	0	0
2014/12/05	2032	05/02/2015	8.51	Call	Bond Future	1,513.9600	1.5140	1,565.9000	1.5659	3.431	0	0	0
2014/12/05	2032	05/02/2015	8.49	Call	Bond Future	1,338.0700	1.3381	1,390.0100	1.3900	3.882	0	0	0
2014/12/05	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/05	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2032	07/05/2015			Bond Future	8.3904	99.6761	8.3847	99.7268	(0.068)	0.0000	0.0000	0
2014/12/05	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2032	07/05/2015	8.50	Call	Bond Future	964.4800	0.9645	1,015.1000	1.0151	5.248	0	0	0
2014/12/05	2032	07/05/2015	8.51	Call	Bond Future	1,051.7900	1.0518	1,102.4100	1.1024	4.813	0	0	0
2014/12/05	2032	07/05/2015	8.49	Call	Bond Future	877.0500	0.8770	927.6700	0.9277	5.772	0	0	0
2014/12/05	2032	06/08/2015	8.50	Call	Bond Future	616.4900	0.6165	667.1300	0.6671	8.214	0	0	0
2014/12/05	2032	06/08/2015			Bond Future	8.4293	101.4154	8.4235	101.4661	(0.069)	0.0000	0.0000	0
2014/12/05	2032	06/08/2015	8.51	Call	Bond Future	703.2200	0.7032	753.8600	0.7539	7.201	0	0	0
2014/12/05	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2032	06/08/2015	8.49	Call	Bond Future	529.6500	0.5297	580.2900	0.5803	9.561	0	0	0
2014/12/05	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	05/02/2015			Bond Future	8.4420	100.8057	8.4159	101.0664	(0.309)	0.0000	0.0000	36,001
2014/12/05	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	05/02/2015	9.50	Call	Bond Future	9,732.6800	9.7327	9,993.4000	9.9934	2.679	0	0	0
2014/12/05	2037	05/02/2015	9.51	Call	Bond Future	9,817.4200	9.8174	10,078.1400	10.0781	2.656	0	0	0
2014/12/05	2037	05/02/2015	9.49	Call	Bond Future	9,647.8100	9.6478	9,908.5300	9.9085	2.702	0	0	0
2014/12/05	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	07/05/2015			Bond Future	8.4922	102.4267	8.4656	102.6894	(0.313)	0.0000	0.0000	500
2014/12/05	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	07/05/2015	9.01	Call	Bond Future	4,904.0100	4.9040	5,166.7600	5.1668	5.358	0	0	0
2014/12/05	2037	07/05/2015	8.99	Call	Bond Future	4,721.6800	4.7217	4,984.4300	4.9844	5.565	0	0	0
2014/12/05	2037	07/05/2015	9.00	Call	Bond Future	4,812.9100	4.8129	5,075.6600	5.0757	5.459	0	0	0
2014/12/05	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	06/08/2015			Bond Future	8.5326	99.9537	8.5053	100.2200	(0.320)	0.0000	0.0000	0
2014/12/05	2037	06/08/2015	8.75	Call	Bond Future	2,084.6900	2.0847	2,351.0400	2.3510	12.776	0	0	0
2014/12/05	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2037	06/08/2015	8.76	Call	Bond Future	2,178.9200	2.1789	2,445.2700	2.4453	12.224	0	0	0
2014/12/05	2037	06/08/2015	8.74	Call	Bond Future	1,990.3200	1.9903	2,256.6700	2.2567	13.382	0	0	0
2014/12/05	2038	05/02/2015	123.00	Call	Bond Future	4,214.2000	4.2142	4,198.7000	4.1987	(0.368)	0	0	0
2014/12/05	2038	05/02/2015			Bond Future	127.2142	127.2142	127.1987	127.1987	(0.012)	0.0000	0.0000	3,701
2014/12/05	2038	05/02/2015	123.01	Call	Bond Future	4,204.2000	4.2042	4,188.7000	4.1887	(0.369)	0	0	0
2014/12/05	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2038	05/02/2015	122.99	Call	Bond Future	4,224.2000	4.2242	4,208.7000	4.2087	(0.367)	0	0	0
2014/12/05	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2038	07/05/2015			Bond Future	129.2694	129.2694	129.2513	129.2513	(0.014)	0.0000	0.0000	0
2014/12/05	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	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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2014/12/05	2038	07/05/2015	126.99	Call	Bond Future	2,279.3900	2.2794	2,261.3100	2.2613	(0.793)	0	0	0
2014/12/05	2038	07/05/2015	127.00	Call	Bond Future	2,269.3900	2.2694	2,251.3100	2.2513	(0.797)	0	0	0
2014/12/05	2038	07/05/2015	127.01	Call	Bond Future	2,259.3900	2.2594	2,241.3100	2.2413	(0.800)	0	0	0
2014/12/05	2044	05/02/2015	9.00	Call	Bond Future	4,569.4400	4.5694	4,797.2300	4.7972	4.985	0	0	0
2014/12/05	2044	05/02/2015			Bond Future	8.5614	102.2452	8.5405	102.4730	(0.245)	0.0000	0.0000	5,842
2014/12/05	2044	05/02/2015	9.01	Call	Bond Future	4,669.5500	4.6695	4,897.3400	4.8973	4.878	0	0	0
2014/12/05	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2044	05/02/2015	8.99	Call	Bond Future	4,469.1500	4.4692	4,696.9400	4.6969	5.097	0	0	0
2014/12/05	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2044	07/05/2015			Bond Future	8.6110	103.8893	8.5897	104.1185	(0.248)	0.0000	0.0000	0
2014/12/05	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2044	07/05/2015	9.01	Call	Bond Future	4,127.8900	4.1279	4,357.1000	4.3571	5.553	0	0	0
2014/12/05	2044	07/05/2015	8.99	Call	Bond Future	3,927.8100	3.9278	4,157.0200	4.1570	5.836	0	0	0
2014/12/05	2044	07/05/2015	9.00	Call	Bond Future	4,027.9300	4.0279	4,257.1400	4.2571	5.691	0	0	0
2014/12/05	2044	06/08/2015	8.76	Call	Bond Future	1,140.9800	1.1410	1,373.3600	1.3734	20.367	0	0	0
2014/12/05	2044	06/08/2015			Bond Future	8.6515	101.3164	8.6296	101.5488	(0.253)	0.0000	0.0000	0
2014/12/05	2044	06/08/2015	8.74	Call	Bond Future	932.3600	0.9324	1,164.7400	1.1647	24.924	0	0	0
2014/12/05	2044	06/08/2015	8.75	Call	Bond Future	1,036.7600	1.0368	1,269.1400	1.2691	22.414	0	0	0
2014/12/05	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2046	05/02/2015			Bond Future	130.3148	130.3148	130.0067	130.0067	(0.236)	0.0000	0.0000	5,889
2014/12/05	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2046	05/02/2015	123.99	Call	Bond Future	6,324.7800	6.3248	6,016.7300	6.0167	(4.871)	0	0	0
2014/12/05	2046	05/02/2015	124.01	Call	Bond Future	6,304.7800	6.3048	5,996.7300	5.9967	(4.886)	0	0	0
2014/12/05	2046	05/02/2015	124.00	Call	Bond Future	6,314.7800	6.3148	6,006.7300	6.0067	(4.878)	0	0	0
2014/12/05	2046	07/05/2015			Bond Future	131.0512	131.0512	130.7354	130.7354	(0.241)	0.0000	0.0000	0
2014/12/05	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2046	07/05/2015	126.99	Call	Bond Future	4,061.2400	4.0612	3,745.3700	3.7454	(7.778)	0	0	0
2014/12/05	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2046	07/05/2015	127.00	Call	Bond Future	4,051.2400	4.0512	3,735.3700	3.7354	(7.797)	0	0	0
2014/12/05	2046	07/05/2015	127.01	Call	Bond Future	4,041.2400	4.0412	3,725.3700	3.7254	(7.816)	0	0	0
2014/12/05	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2050	05/02/2015			Bond Future	138.7696	138.7696	138.4072	138.4072	(0.261)	0.0000	0.0000	2,640
2014/12/05	2050	05/02/2015	130.01	Call	Bond Future	8,759.5800	8.7596	8,397.1500	8.3972	(4.138)	0	0	0
2014/12/05	2050	05/02/2015	129.99	Call	Bond Future	8,779.5800	8.7796	8,417.1500	8.4172	(4.128)	0	0	0
2014/12/05	2050	05/02/2015	130.00	Call	Bond Future	8,769.5800	8.7696	8,407.1500	8.4072	(4.133)	0	0	0
2014/12/05	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	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
2014/12/05	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2050	07/05/2015			Bond Future	141.0115	141.0115	140.6406	140.6406	(0.263)	0.0000	0.0000	0
2014/12/05	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	2050	07/05/2015	135.01	Call	Bond Future	6,001.5300	6.0015	5,630.5800	5.6306	(6.181)	0	0	0
2014/12/05	2050	07/05/2015	134.99	Call	Bond Future	6,021.5300	6.0215	5,650.5800	5.6506	(6.160)	0	0	0
2014/12/05	2050	07/05/2015	135.00	Call	Bond Future	6,011.5300	6.0115	5,640.5800	5.6406	(6.171)	0	0	0
2014/12/05	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	AL12	05/02/2015			Index Future	545.5460	545.5460	545.4370	545.4370	(0.020)	0.0000	0.0000	0
2014/12/05	AL12	07/05/2015			Index Future	554.3150	554.3150	554.1930	554.1930	(0.022)	0.0000	0.0000	0
2014/12/05	AL37	05/02/2015			Index Future	452.3320	452.3320	451.4710	451.4710	(0.190)	0.0000	0.0000	116
2014/12/05	AL37	07/05/2015			Index Future	459.6020	459.6020	458.7190	458.7190	(0.192)	0.0000	0.0000	0
2014/12/05	AL7T	05/02/2015			Index Future	538.0140	538.0140	536.7410	536.7410	(0.237)	0.0000	0.0000	3
2014/12/05	AL7T	07/05/2015			Index Future	546.6620	546.6620	545.3570	545.3570	(0.239)	0.0000	0.0000	0
2014/12/05	ALBI	05/02/2015			Index Future	490.8210	490.8210	490.3470	490.3470	(0.097)	0.0000	0.0000	654
2014/12/05	ALBI	07/05/2015			Index Future	498.7110	498.7110	498.2180	498.2180	(0.099)	0.0000	0.0000	0
2014/12/05	ALBI	06/08/2015			Index Future	507.3140	507.3140	506.8090	506.8090	(0.100)	0.0000	0.0000	0
2014/12/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	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
2014/12/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	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
2014/12/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/05	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	EL28	05/02/2015			Bond Future	125.0195	125.0195	125.0058	125.0058	(0.011)	0.0000	0.0000	0
2014/12/05	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	EL28	05/02/2015	125.99	Put	Bond Future	970.5400	0.9705	984.2500	0.9842	1.413	0	0	0
2014/12/05	EL28	05/02/2015	126.01	Put	Bond Future	990.5400	0.9905	1,004.2500	1.0042	1.384	0	0	0
2014/12/05	EL28	05/02/2015	126.00	Put	Bond Future	980.5400	0.9805	994.2500	0.9942	1.398	0	0	0
2014/12/05	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	EL28	07/05/2015	125.00	Call	Bond Future	529.6000	0.5296	513.3400	0.5133	(3.070)	0	0	0
2014/12/05	EL28	07/05/2015			Bond Future	125.5296	125.5296	125.5133	125.5133	(0.013)	0.0000	0.0000	0
2014/12/05	EL28	07/05/2015	125.01	Call	Bond Future	519.6000	0.5196	503.3400	0.5033	(3.129)	0	0	0
2014/12/05	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	EL28	07/05/2015	124.99	Call	Bond Future	539.6000	0.5396	523.3400	0.5233	(3.013)	0	0	0
2014/12/05	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	05/02/2015	10.00	Call	Bond Future	5,316.7100	5.3167	5,442.7100	5.4427	2.370	0	0	0
2014/12/05	ES33	05/02/2015			Bond Future	9.2775	87.4438	9.2612	87.5698	(0.175)	0.0000	0.0000	6,220
2014/12/05	ES33	05/02/2015	10.01	Call	Bond Future	5,386.6700	5.3867	5,512.6700	5.5127	2.339	0	0	0
2014/12/05	ES33	05/02/2015	9.99	Call	Bond Future	5,246.6600	5.2467	5,372.6600	5.3727	2.402	0	0	0
2014/12/05	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	07/05/2015			Bond Future	9.3524	85.0614	9.3358	85.1876	(0.177)	0.0000	0.0000	0
2014/12/05	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	07/05/2015	9.76	Call	Bond Future	3,021.9800	3.0220	3,148.1900	3.1482	4.176	0	0	0
2014/12/05	ES33	07/05/2015	9.74	Call	Bond Future	2,877.5900	2.8776	3,003.8000	3.0038	4.386	0	0	0
2014/12/05	ES33	07/05/2015	9.75	Call	Bond Future	2,949.8300	2.9498	3,076.0400	3.0760	4.279	0	0	0
2014/12/05	ES33	06/08/2015			Bond Future	9.4161	86.5455	9.3992	86.6731	(0.180)	0.0000	0.0000	0
2014/12/05	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	ES33	06/08/2015	9.61	Call	Bond Future	1,439.7800	1.4398	1,567.4000	1.5674	8.864	0	0	0
2014/12/05	ES33	06/08/2015	9.59	Call	Bond Future	1,292.9800	1.2930	1,420.6000	1.4206	9.870	0	0	0
2014/12/05	ES33	06/08/2015	9.60	Call	Bond Future	1,366.4300	1.3664	1,494.0500	1.4941	9.340	0	0	0
2014/12/05	GOVI	05/02/2015	459.99	Call	GOVI	284,150.0000	28.4150	277,660.0000	27.7660	(2.284)	0	0	0
2014/12/05	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	GOVI	05/02/2015			GOVI	488.4050	488.4050	487.7560	487.7560	(0.133)	0.0000	0.0000	419

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2014/12/05	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	GOVI	05/02/2015	460.00	Call	GOVI	284,050.0000	28.4050	277,560.0000	27.7560	(2.285)	0	0	0
2014/12/05	GOVI	05/02/2015	460.01	Call	GOVI	283,950.0000	28.3950	277,460.0000	27.7460	(2.286)	0	0	0
2014/12/05	GOVI	07/05/2015	449.99	Call	GOVI	462,650.0000	46.2650	455,960.0000	45.5960	(1.446)	0	0	0
2014/12/05	GOVI	07/05/2015			GOVI	496.2550	496.2550	495.5860	495.5860	(0.135)	0.0000	0.0000	130
2014/12/05	GOVI	07/05/2015	450.00	Call	GOVI	462,550.0000	46.2550	455,860.0000	45.5860	(1.446)	0	0	0
2014/12/05	GOVI	07/05/2015	450.01	Call	GOVI	462,450.0000	46.2450	455,760.0000	45.5760	(1.447)	0	0	0
2014/12/05	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	GOVI	06/08/2015			GOVI	504.8170	504.8170	504.1310	504.1310	(0.136)	0.0000	0.0000	0
2014/12/05	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	GOVI	06/08/2015	499.99	Call	GOVI	48,270.0000	4.8270	41,410.0000	4.1410	(14.212)	0	0	0
2014/12/05	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	GOVI	06/08/2015	500.00	Call	GOVI	48,170.0000	4.8170	41,310.0000	4.1310	(14.241)	0	0	0
2014/12/05	GOVI	06/08/2015	500.01	Call	GOVI	48,070.0000	4.8070	41,210.0000	4.1210	(14.271)	0	0	0
2014/12/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/05	IGOV	05/02/2015			Index Future	226.3500	226.3500	226.3610	226.3610	0.005	0.0000	0.0000	1,093
2014/12/05	IGOV	07/05/2015			Index Future	230.0060	230.0060	230.0130	230.0130	0.003	0.0000	0.0000	81
2014/12/05	IGOV	06/08/2015			Index Future	233.9930	233.9930	233.9970	233.9970	0.002	0.0000	0.0000	0
2014/12/05	ILBI	05/02/2015			Index Future	613.0740	613.0740	612.9380	612.9380	(0.022)	0.0000	0.0000	157
2014/12/05	ILBI	07/05/2015			Index Future	623.1020	623.1020	622.9620	622.9620	(0.022)	0.0000	0.0000	0
2014/12/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/05	JBAF	17/12/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/12/05	JBAF	21/01/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/12/05	JBAF	18/02/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/12/05	JBAF	18/03/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	2,850
2014/12/05	JBAF	15/04/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2014/12/05	JBAF	20/05/2015			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2014/12/05	JBAF	17/06/2015			Jibar Tradeable Future	6.3000	93.7000	6.3000	93.7000	0.000	0.0000	0.0000	5,000

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2014/12/05	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2014/12/05	JBAF	15/12/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2014/12/05	JBAF	16/03/2016			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2014/12/05	JBAF	15/06/2016			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2014/12/05	JBAF	21/09/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2014/12/05	R023	05/02/2015			Bond Future	7.5129	104.8958	7.5535	104.6527	0.539	0.0000	0.0000	10,552
2014/12/05	R023	05/02/2015	8.74	Put	Bond Future	2.5000	0.0025	3.1100	0.0031	24.400	0	0	0
2014/12/05	R023	05/02/2015	8.75	Call	Bond Future	7,108.7100	7.1087	6,866.1200	6.8661	(3.413)	0	0	0
2014/12/05	R023	05/02/2015	8.76	Call	Bond Future	7,163.3800	7.1634	6,920.7500	6.9208	(3.387)	0	0	0
2014/12/05	R023	05/02/2015	8.74	Call	Bond Future	7,054.0200	7.0540	6,811.4700	6.8115	(3.438)	0	0	0
2014/12/05	R023	05/02/2015	8.76	Put	Bond Future	2.1600	0.0022	2.6900	0.0027	24.537	0	0	0
2014/12/05	R023	05/02/2015	8.75	Put	Bond Future	2.3200	0.0023	2.8900	0.0029	24.569	0	0	0
2014/12/05	R023	07/05/2015	8.14	Call	Bond Future	3,837.8100	3.8378	3,636.8300	3.6368	(5.237)	0	0	0
2014/12/05	R023	07/05/2015	8.15	Put	Bond Future	467.9300	0.4679	515.2700	0.5153	10.117	0	0	0
2014/12/05	R023	07/05/2015			Bond Future	7.5544	102.6575	7.5970	102.4083	0.564	0.0000	0.0000	0
2014/12/05	R023	07/05/2015	8.15	Call	Bond Future	3,882.8500	3.8829	3,680.9500	3.6810	(5.200)	0	0	0
2014/12/05	R023	07/05/2015	8.16	Call	Bond Future	3,928.0600	3.9281	3,725.2600	3.7253	(5.163)	0	0	0
2014/12/05	R023	07/05/2015	8.14	Put	Bond Future	479.0100	0.4790	527.2700	0.5273	10.075	0	0	0
2014/12/05	R023	07/05/2015	8.16	Put	Bond Future	457.0500	0.4570	503.4900	0.5035	10.161	0	0	0
2014/12/05	R023	06/08/2015	9.07	Put	Bond Future	148.7700	0.1488	163.5600	0.1636	9.942	0	0	911
2014/12/05	R023	06/08/2015	8.24	Call	Bond Future	4,474.5400	4.4745	4,278.6700	4.2787	(4.377)	0	0	0
2014/12/05	R023	06/08/2015			Bond Future	7.5772	104.4482	7.6219	104.1937	0.590	0.0000	0.0000	0
2014/12/05	R023	06/08/2015	9.07	Call	Bond Future	8,235.3800	8.2354	7,995.6500	7.9957	(2.911)	0	0	0
2014/12/05	R023	06/08/2015	8.26	Put	Bond Future	753.9700	0.7540	811.1000	0.8111	7.577	0	0	0
2014/12/05	R023	06/08/2015	8.25	Put	Bond Future	766.4600	0.7665	824.3500	0.8244	7.553	0	0	0
2014/12/05	R023	06/08/2015	8.24	Put	Bond Future	779.1300	0.7791	837.7800	0.8378	7.528	0	0	0
2014/12/05	R023	06/08/2015	8.25	Call	Bond Future	4,516.3200	4.5163	4,319.6900	4.3197	(4.354)	0	0	0
2014/12/05	R023	06/08/2015	8.26	Call	Bond Future	4,558.2300	4.5582	4,360.8400	4.3608	(4.330)	0	0	0
2014/12/05	R157	05/02/2015	8.74	Call	Bond Future	1,075.1000	1.0751	1,074.9800	1.0750	(0.011)	0	0	0
2014/12/05	R157	05/02/2015	8.75	Put	Bond Future	1.8700	0.0019	1.7600	0.0018	(5.882)	0	0	0
2014/12/05	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/05	R157	05/02/2015	8.74	Put	Bond Future	1.9400	0.0019	1.8200	0.0018	(6.186)	0	0	0
2014/12/05	R157	05/02/2015	8.76	Put	Bond Future	1.8000	0.0018	1.6900	0.0017	(6.111)	0	0	0
2014/12/05	R157	05/02/2015	8.75	Call	Bond Future	1,080.8400	1.0808	1,080.7300	1.0807	(0.010)	0	0	0
2014/12/05	R157	05/02/2015	8.76	Call	Bond Future	1,086.5700	1.0866	1,086.4600	1.0865	(0.010)	0	0	0
2014/12/05	R186	05/02/2015	9.00	Call	Bond Future	10,334.7600	10.3348	9,983.6800	9.9837	(3.397)	0	0	0
2014/12/05	R186	05/02/2015			Bond Future	7.7451	122.5771	7.7854	122.2248	0.521	0.0000	0.0000	45,395
2014/12/05	R186	05/02/2015	8.75	Call	Bond Future	8,393.9300	8.3939	8,046.2600	8.0463	(4.142)	0	0	0
2014/12/05	R186	05/02/2015	8.76	Call	Bond Future	8,471.9800	8.4720	8,124.0700	8.1241	(4.107)	0	0	0
2014/12/05	R186	05/02/2015	8.74	Call	Bond Future	8,315.8800	8.3159	7,968.4400	7.9684	(4.178)	0	0	0
2014/12/05	R186	05/02/2015	8.00	Put	Bond Future	670.9400	0.6709	763.2300	0.7632	13.755	0	0	6,500
2014/12/05	R186	05/02/2015	8.05	Put	Bond Future	560.2900	0.5603	640.2500	0.6403	14.271	0	0	6,500
2014/12/05	R186	05/02/2015	8.45	Put	Bond Future	103.8900	0.1039	122.7100	0.1227	18.115	0	0	0
2014/12/05	R186	05/02/2015	8.76	Put	Bond Future	21.1100	0.0211	25.4500	0.0254	20.559	0	0	0
2014/12/05	R186	05/02/2015	8.50	Put	Bond Future	81.6800	0.0817	96.8300	0.0968	18.548	0	0	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
2014/12/05	R186	05/02/2015	8.75	Put	Bond Future	22.3000		0.0223	26.8800	0.0269	20.538	0	0	0
2014/12/05	R186	05/02/2015	8.45	Call	Bond Future	6,062.2100		6.0622	5,728.7800	5.7288	(5.500)	0	0	0
2014/12/05	R186	05/02/2015	9.00	Put	Bond Future	5.3000		0.0053	6.4700	0.0065	22.075	0	0	9,600
2014/12/05	R186	05/02/2015	8.50	Call	Bond Future	6,447.1500		6.4472	6,110.0500	6.1100	(5.229)	0	0	0
2014/12/05	R186	05/02/2015	8.00	Call	Bond Future	2,873.5900		2.8736	2,613.6300	2.6136	(9.047)	0	0	0
2014/12/05	R186	05/02/2015	8.05	Call	Bond Future	3,188.4900		3.1885	2,916.2000	2.9162	(8.540)	0	0	0
2014/12/05	R186	05/02/2015	8.74	Put	Bond Future	23.5600		0.0236	28.3700	0.0284	20.416	0	0	0
2014/12/05	R186	07/05/2015			Bond Future	7.7893		124.5476	7.8314	124.1871	0.540	0.0000	0.0000	1
2014/12/05	R186	07/05/2015	8.25	Call	Bond Future	4,870.3500		4.8704	4,599.4800	4.5995	(5.562)	0	0	0
2014/12/05	R186	07/05/2015	8.24	Put	Bond Future	1,026.5400		1.0265	1,117.6500	1.1177	8.875	0	0	0
2014/12/05	R186	07/05/2015	8.26	Put	Bond Future	983.8100		0.9838	1,071.9000	1.0719	8.954	0	0	0
2014/12/05	R186	07/05/2015	8.25	Put	Bond Future	1,004.8600		1.0049	1,094.4500	1.0944	8.916	0	0	0
2014/12/05	R186	07/05/2015	8.26	Call	Bond Future	4,931.3100		4.9313	4,658.9400	4.6589	(5.523)	0	0	0
2014/12/05	R186	07/05/2015	8.24	Call	Bond Future	4,809.9400		4.8099	4,540.5900	4.5406	(5.600)	0	0	0
2014/12/05	R186	06/08/2015	8.00	Put	Bond Future	2,487.7100		2.4877	2,636.0600	2.6361	5.963	0	0	0
2014/12/05	R186	06/08/2015			Bond Future	7.8181		121.4190	7.8618	121.0510	0.560	0.0000	0.0000	0
2014/12/05	R186	06/08/2015	8.00	Call	Bond Future	4,006.7900		4.0068	3,787.1700	3.7872	(5.481)	0	0	0
2014/12/05	R186	06/08/2015	8.01	Call	Bond Future	4,055.4100		4.0554	3,834.3200	3.8343	(5.452)	0	0	0
2014/12/05	R186	06/08/2015	7.99	Call	Bond Future	3,958.4500		3.9585	3,740.3200	3.7403	(5.510)	0	0	0
2014/12/05	R186	06/08/2015	7.99	Put	Bond Future	2,522.1800		2.5222	2,672.0200	2.6720	5.941	0	0	0
2014/12/05	R186	06/08/2015	8.01	Put	Bond Future	2,453.5900		2.4536	2,600.4700	2.6005	5.986	0	0	0
2014/12/05	R186	05/11/2015	8.25	Put	Bond Future	2,230.7100		2.2307	2,357.4000	2.3574	5.679	0	0	0
2014/12/05	R186	05/11/2015	8.24	Call	Bond Future	5,622.1000		5.6221	5,371.6300	5.3716	(4.455)	0	0	0
2014/12/05	R186	05/11/2015			Bond Future	7.8260		123.6645	7.8718	123.2862	0.585	0.0000	0.0000	0
2014/12/05	R186	05/11/2015	9.00	Put	Bond Future	792.6300		0.7926	848.4000	0.8484	7.036	0	0	2,600
2014/12/05	R186	05/11/2015	8.24	Put	Bond Future	2,258.5300		2.2585	2,386.4000	2.3864	5.662	0	0	0
2014/12/05	R186	05/11/2015	8.26	Put	Bond Future	2,203.6000		2.2036	2,329.1200	2.3291	5.696	0	0	0
2014/12/05	R186	05/11/2015	9.00	Call	Bond Future	10,003.1100		10.0031	9,680.5400	9.6805	(3.225)	0	0	0
2014/12/05	R186	05/11/2015	8.25	Call	Bond Future	5,673.9300		5.6739	5,422.2800	5.4223	(4.435)	0	0	0
2014/12/05	R186	05/11/2015	8.26	Call	Bond Future	5,726.4000		5.7264	5,473.5800	5.4736	(4.415)	0	0	0
2014/12/05	R197	05/02/2015	288.99	Put	Bond Future	358.2500		0.3583	393.2200	0.3932	9.761	0	0	0
2014/12/05	R197	05/02/2015			Bond Future	288.6317		288.6317	288.5968	288.5968	(0.012)	0.0000	0.0000	898
2014/12/05	R197	05/02/2015	289.01	Put	Bond Future	378.2500		0.3783	413.2200	0.4132	9.245	0	0	0
2014/12/05	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R197	05/02/2015	289.00	Put	Bond Future	368.2500		0.3683	403.2200	0.4032	9.496	0	0	0
2014/12/05	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R197	07/05/2015			Bond Future	293.2947		293.2947	293.2537	293.2537	(0.014)	0.0000	0.0000	0
2014/12/05	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R197	07/05/2015	293.99	Put	Bond Future	695.2500		0.6953	736.3400	0.7363	5.910	0	0	0
2014/12/05	R197	07/05/2015	294.01	Put	Bond Future	715.2500		0.7153	756.3400	0.7563	5.745	0	0	0
2014/12/05	R197	07/05/2015	294.00	Put	Bond Future	705.2500		0.7053	746.3400	0.7463	5.826	0	0	0
2014/12/05	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R202	05/02/2015	233.01	Call	Bond Future	4,773.8100		4.7738	4,919.4500	4.9194	3.051	0	0	0
2014/12/05	R202	05/02/2015			Bond Future	237.7838		237.7838	237.9294	237.9294	0.061	0.0000	0.0000	50,884

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
2014/12/05	R202	05/02/2015	232.99	Call	Bond Future	4,793.8100	4.7938	4,939.4500	4.9394	3.038	0	0	0
2014/12/05	R202	05/02/2015	233.00	Call	Bond Future	4,783.8100	4.7838	4,929.4500	4.9294	3.044	0	0	0
2014/12/05	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R202	07/05/2015			Bond Future	241.6254	241.6254	241.7687	241.7687	0.059	0.0000	0.0000	0
2014/12/05	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R202	07/05/2015	238.51	Call	Bond Future	3,115.4000	3.1154	3,258.7400	3.2587	4.601	0	0	0
2014/12/05	R202	07/05/2015	238.49	Call	Bond Future	3,135.4000	3.1354	3,278.7400	3.2787	4.572	0	0	0
2014/12/05	R202	07/05/2015	238.50	Call	Bond Future	3,125.4000	3.1254	3,268.7400	3.2687	4.586	0	0	0
2014/12/05	R203	05/02/2015	7.69	Call	Bond Future	2,466.2800	2.4663	2,326.6200	2.3266	(5.663)	0	0	55
2014/12/05	R203	05/02/2015			Bond Future	6.6476	107.1202	6.7059	106.9801	0.878	0.0000	0.0000	14,361
2014/12/05	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R203	05/02/2015	8.35	Call	Bond Future	3,988.6100	3.9886	3,848.5700	3.8486	(3.511)	0	0	0
2014/12/05	R203	05/02/2015	8.36	Call	Bond Future	4,011.4600	4.0115	3,871.4200	3.8714	(3.491)	0	0	0
2014/12/05	R203	05/02/2015	8.34	Call	Bond Future	3,965.7500	3.9657	3,825.7100	3.8257	(3.531)	0	0	0
2014/12/05	R203	05/02/2015	7.69	Put	Bond Future	0.7000	0.0007	1.0800	0.0011	54.286	0	0	0
2014/12/05	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R203	07/05/2015			Bond Future	6.6632	104.6752	6.7294	104.5307	0.994	0.0000	0.0000	0
2014/12/05	R203	07/05/2015	7.24	Put	Bond Future	125.8500	0.1259	151.7100	0.1517	20.548	0	0	0
2014/12/05	R203	07/05/2015	7.26	Put	Bond Future	119.1200	0.1191	143.8300	0.1438	20.744	0	0	0
2014/12/05	R203	07/05/2015	7.25	Put	Bond Future	122.4400	0.1224	147.7200	0.1477	20.647	0	0	0
2014/12/05	R203	07/05/2015	7.25	Call	Bond Future	1,393.9400	1.3939	1,274.7300	1.2747	(8.552)	0	0	0
2014/12/05	R203	07/05/2015	7.26	Call	Bond Future	1,412.1100	1.4121	1,292.3300	1.2923	(8.482)	0	0	0
2014/12/05	R203	07/05/2015	7.24	Call	Bond Future	1,375.8500	1.3759	1,257.2200	1.2572	(8.622)	0	0	0
2014/12/05	R203	06/08/2015	6.74	Call	Bond Future	753.1800	0.7532	670.9200	0.6709	(10.922)	0	0	0
2014/12/05	R203	06/08/2015	6.75	Put	Bond Future	497.9100	0.4979	562.9400	0.5629	13.061	0	0	0
2014/12/05	R203	06/08/2015			Bond Future	6.6139	106.5014	6.6893	106.3534	1.140	0.0000	0.0000	0
2014/12/05	R203	06/08/2015	6.75	Call	Bond Future	764.8900	0.7649	681.9000	0.6819	(10.850)	0	0	0
2014/12/05	R203	06/08/2015	6.76	Call	Bond Future	776.6900	0.7767	692.9700	0.6930	(10.779)	0	0	0
2014/12/05	R203	06/08/2015	6.74	Put	Bond Future	505.7900	0.5058	571.5500	0.5716	13.001	0	0	0
2014/12/05	R203	06/08/2015	6.76	Put	Bond Future	490.1300	0.4901	554.4300	0.5544	13.119	0	0	0
2014/12/05	R204	05/02/2015			Bond Future	6.9245	104.6961	6.9659	104.5551	0.597	0.0000	0.0000	10,509
2014/12/05	R204	05/02/2015	8.25	Call	Bond Future	4,403.9500	4.4039	4,262.9800	4.2630	(3.201)	0	0	0
2014/12/05	R204	05/02/2015	8.26	Call	Bond Future	4,436.2700	4.4363	4,295.3000	4.2953	(3.178)	0	0	0
2014/12/05	R204	05/02/2015	8.24	Call	Bond Future	4,371.6100	4.3716	4,230.6500	4.2306	(3.224)	0	0	0
2014/12/05	R204	05/02/2015	8.26	Put	Bond Future	0.1500	0.0002	0.2000	0.0002	33.333	0	0	0
2014/12/05	R204	05/02/2015	8.25	Put	Bond Future	0.1700	0.0002	0.2200	0.0002	29.412	0	0	0
2014/12/05	R204	05/02/2015	8.24	Put	Bond Future	0.1800	0.0002	0.2400	0.0002	33.333	0	0	0
2014/12/05	R204	07/05/2015	7.51	Put	Bond Future	234.3500	0.2343	262.6400	0.2626	12.072	0	0	0
2014/12/05	R204	07/05/2015			Bond Future	6.9600	106.3791	7.0054	106.2336	0.652	0.0000	0.0000	0
2014/12/05	R204	07/05/2015	7.50	Put	Bond Future	240.4400	0.2404	269.3100	0.2693	12.007	0	0	0
2014/12/05	R204	07/05/2015	7.49	Call	Bond Future	1,930.1500	1.9301	1,814.1200	1.8141	(6.011)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/05	R204	07/05/2015	7.50	Call	Bond Future	1,955.3800	1.9554	1,838.7400	1.8387	(5.965)	0	0	0
2014/12/05	R204	07/05/2015	7.51	Call	Bond Future	1,980.7100	1.9807	1,863.4900	1.8635	(5.918)	0	0	0
2014/12/05	R204	07/05/2015	7.49	Put	Bond Future	246.6500	0.2466	276.1300	0.2761	11.952	0	0	0
2014/12/05	R204	06/08/2015	7.74	Call	Bond Future	2,603.5200	2.6035	2,482.3000	2.4823	(4.656)	0	0	0
2014/12/05	R204	06/08/2015	7.75	Put	Bond Future	279.9900	0.2800	307.3700	0.3074	9.779	0	0	0
2014/12/05	R204	06/08/2015			Bond Future	6.9581	104.1956	7.0077	104.0466	0.713	0.0000	0.0000	0
2014/12/05	R204	06/08/2015	8.41	Call	Bond Future	4,314.7100	4.3147	4,173.3800	4.1734	(3.276)	0	0	0
2014/12/05	R204	06/08/2015	7.74	Put	Bond Future	285.2300	0.2852	313.0300	0.3130	9.747	0	0	0
2014/12/05	R204	06/08/2015	7.76	Put	Bond Future	274.3800	0.2744	301.3200	0.3013	9.818	0	0	0
2014/12/05	R204	06/08/2015	8.41	Put	Bond Future	60.8800	0.0609	68.5700	0.0686	12.631	0	0	699
2014/12/05	R204	06/08/2015	7.75	Call	Bond Future	2,627.5100	2.6275	2,505.8700	2.5059	(4.629)	0	0	0
2014/12/05	R204	06/08/2015	7.76	Call	Bond Future	2,651.1200	2.6511	2,529.0400	2.5290	(4.605)	0	0	0
2014/12/05	R207	05/02/2015	8.49	Put	Bond Future	0.2600	0.0003	0.3800	0.0004	46.154	0	0	0
2014/12/05	R207	05/02/2015			Bond Future	7.1307	101.0016	7.1821	100.7907	0.721	0.0000	0.0000	33,858
2014/12/05	R207	05/02/2015	8.51	Put	Bond Future	0.2200	0.0002	0.3200	0.0003	45.455	0	0	0
2014/12/05	R207	05/02/2015	8.50	Call	Bond Future	5,439.0200	5.4390	5,228.1500	5.2282	(3.877)	0	0	0
2014/12/05	R207	05/02/2015	8.51	Call	Bond Future	5,477.3800	5.4774	5,266.5100	5.2665	(3.850)	0	0	0
2014/12/05	R207	05/02/2015	8.49	Call	Bond Future	5,400.6400	5.4006	5,189.7900	5.1898	(3.904)	0	0	0
2014/12/05	R207	05/02/2015	8.50	Put	Bond Future	0.2400	0.0002	0.3400	0.0003	41.667	0	0	0
2014/12/05	R207	07/05/2015			Bond Future	7.1741	102.6255	7.2294	102.4090	0.770	0.0000	0.0000	0
2014/12/05	R207	07/05/2015	8.25	Call	Bond Future	4,183.3800	4.1834	3,979.3900	3.9794	(4.876)	0	0	0
2014/12/05	R207	07/05/2015	7.73	Call	Bond Future	2,457.7100	2.4577	2,285.0300	2.2850	(7.026)	0	0	66
2014/12/05	R207	07/05/2015	8.24	Put	Bond Future	70.5200	0.0705	83.4200	0.0834	18.293	0	0	0
2014/12/05	R207	07/05/2015	8.26	Put	Bond Future	65.9300	0.0659	78.1100	0.0781	18.474	0	0	0
2014/12/05	R207	07/05/2015	7.73	Put	Bond Future	305.3900	0.3054	349.2400	0.3492	14.359	0	0	0
2014/12/05	R207	07/05/2015	8.25	Put	Bond Future	68.1900	0.0682	80.7300	0.0807	18.390	0	0	0
2014/12/05	R207	07/05/2015	8.26	Call	Bond Future	4,218.4000	4.2184	4,014.0500	4.0140	(4.844)	0	0	0
2014/12/05	R207	07/05/2015	8.24	Call	Bond Future	4,148.4200	4.1484	3,944.7900	3.9448	(4.909)	0	0	0
2014/12/05	R207	06/08/2015	7.76	Call	Bond Future	2,655.1700	2.6552	2,491.6100	2.4916	(6.160)	0	0	0
2014/12/05	R207	06/08/2015			Bond Future	7.1889	100.7713	7.2482	100.5501	0.824	0.0000	0.0000	0
2014/12/05	R207	06/08/2015	7.74	Call	Bond Future	2,600.7100	2.6007	2,438.6800	2.4387	(6.230)	0	0	0
2014/12/05	R207	06/08/2015	7.75	Call	Bond Future	2,627.8900	2.6279	2,465.0900	2.4651	(6.195)	0	0	0
2014/12/05	R207	06/08/2015	7.46	Call	Bond Future	1,890.9300	1.8909	1,752.7500	1.7528	(7.308)	0	0	70
2014/12/05	R207	06/08/2015	7.74	Put	Bond Future	565.7400	0.5657	624.9600	0.6250	10.468	0	0	0
2014/12/05	R207	06/08/2015	7.76	Put	Bond Future	547.2900	0.5473	604.9800	0.6050	10.541	0	0	0
2014/12/05	R207	06/08/2015	7.46	Put	Bond Future	883.6100	0.8836	966.6800	0.9667	9.401	0	0	0
2014/12/05	R207	06/08/2015	7.75	Put	Bond Future	556.4500	0.5565	614.9000	0.6149	10.504	0	0	0
2014/12/05	R208	05/02/2015	8.51	Call	Bond Future	5,667.3600	5.6674	5,423.0800	5.4231	(4.310)	0	0	0
2014/12/05	R208	05/02/2015			Bond Future	7.2860	99.8405	7.3371	99.5957	0.701	0.0000	0.0000	51,071
2014/12/05	R208	05/02/2015	8.49	Call	Bond Future	5,578.3000	5.5783	5,334.1000	5.3341	(4.378)	0	0	0
2014/12/05	R208	05/02/2015	8.51	Put	Bond Future	1.3800	0.0014	1.8900	0.0019	36.957	0	0	0
2014/12/05	R208	05/02/2015	8.50	Put	Bond Future	1.4900	0.0015	2.0400	0.0020	36.913	0	0	0
2014/12/05	R208	05/02/2015	8.49	Put	Bond Future	1.6100	0.0016	2.2000	0.0022	36.646	0	0	0
2014/12/05	R208	05/02/2015	8.50	Call	Bond Future	5,622.8400	5.6228	5,378.6000	5.3786	(4.344)	0	0	0
2014/12/05	R208	07/05/2015	8.01	Call	Bond Future	3,381.7500	3.3818	3,170.8400	3.1708	(6.237)	0	0	0
2014/12/05	R208	07/05/2015			Bond Future	7.3269	98.0456	7.3811	97.7948	0.740	0.0000	0.0000	0

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2014/12/05	R208	07/05/2015	7.99	Call	Bond Future	3,306.8200	3.3068	3,097.6000	3.0976	(6.327)	0	0	0
2014/12/05	R208	07/05/2015	8.00	Call	Bond Future	3,344.1400	3.3441	3,134.0700	3.1341	(6.282)	0	0	0
2014/12/05	R208	07/05/2015	7.99	Put	Bond Future	291.3100	0.2913	332.9200	0.3329	14.284	0	0	0
2014/12/05	R208	07/05/2015	8.01	Put	Bond Future	277.0700	0.2771	316.9900	0.3170	14.408	0	0	0
2014/12/05	R208	07/05/2015	8.00	Put	Bond Future	284.0300	0.2840	324.7900	0.3248	14.351	0	0	0
2014/12/05	R208	06/08/2015			Bond Future	7.3445	99.7561	7.4019	99.5001	0.781	0.0000	0.0000	0
2014/12/05	R208	06/08/2015	8.00	Call	Bond Future	3,465.0900	3.4651	3,268.9800	3.2690	(5.660)	0	0	0
2014/12/05	R208	06/08/2015	8.01	Call	Bond Future	3,498.3200	3.4983	3,301.4000	3.3014	(5.629)	0	0	0
2014/12/05	R208	06/08/2015	8.85	Call	Bond Future	6,560.5900	6.5606	6,318.4100	6.3184	(3.691)	0	0	0
2014/12/05	R208	06/08/2015	7.99	Call	Bond Future	3,431.9700	3.4320	3,236.6700	3.2367	(5.691)	0	0	0
2014/12/05	R208	06/08/2015	8.01	Put	Bond Future	576.0200	0.5760	635.1800	0.6352	10.270	0	0	0
2014/12/05	R208	06/08/2015	8.00	Put	Bond Future	585.9000	0.5859	645.8700	0.6459	10.236	0	0	0
2014/12/05	R208	06/08/2015	7.99	Put	Bond Future	595.9300	0.5959	656.7100	0.6567	10.199	0	0	0
2014/12/05	R208	06/08/2015	8.85	Put	Bond Future	100.2800	0.1003	114.1800	0.1142	13.861	0	0	198
2014/12/05	R208	05/11/2015			Bond Future	7.3311	98.1971	7.3922	97.9333	0.834	0.0000	0.0000	0
2014/12/05	R208	05/11/2015	8.48	Call	Bond Future	5,177.1200	5.1771	4,951.6500	4.9517	(4.355)	0	0	0
2014/12/05	R208	05/11/2015	7.74	Put	Bond Future	1,085.5200	1.0855	1,176.1400	1.1761	8.348	0	0	0
2014/12/05	R208	05/11/2015	7.75	Call	Bond Future	2,860.7000	2.8607	2,686.7000	2.6867	(6.082)	0	0	0
2014/12/05	R208	05/11/2015	7.76	Call	Bond Future	2,888.9600	2.8890	2,714.0800	2.7141	(6.053)	0	0	0
2014/12/05	R208	05/11/2015	8.48	Put	Bond Future	364.1700	0.3642	402.4300	0.4024	10.506	0	0	2,200
2014/12/05	R208	05/11/2015	7.74	Call	Bond Future	2,832.5700	2.8326	2,659.4600	2.6595	(6.111)	0	0	0
2014/12/05	R208	05/11/2015	7.76	Put	Bond Future	1,057.4500	1.0575	1,146.3000	1.1463	8.402	0	0	0
2014/12/05	R208	05/11/2015	7.75	Put	Bond Future	1,071.4100	1.0714	1,161.1400	1.1611	8.375	0	0	0
2014/12/05	R209	05/02/2015	9.00	Put	Bond Future	190.6500	0.1907	172.8800	0.1729	(9.321)	0	0	0
2014/12/05	R209	05/02/2015			Bond Future	8.3648	81.4628	8.3489	81.5940	(0.190)	0.0000	0.0000	28,475
2014/12/05	R209	05/02/2015	9.25	Call	Bond Future	6,896.6000	6.8966	7,020.0200	7.0200	1.790	0	0	0
2014/12/05	R209	05/02/2015	9.26	Call	Bond Future	6,965.3300	6.9653	7,089.0500	7.0890	1.776	0	0	0
2014/12/05	R209	05/02/2015	9.24	Call	Bond Future	6,827.5900	6.8276	6,950.7300	6.9507	1.804	0	0	0
2014/12/05	R209	05/02/2015	9.25	Put	Bond Future	68.4900	0.0685	60.7200	0.0607	(11.345)	0	0	0
2014/12/05	R209	05/02/2015	9.00	Call	Bond Future	5,184.8800	5.1849	5,298.3000	5.2983	2.188	0	0	0
2014/12/05	R209	05/02/2015	9.24	Put	Bond Future	71.4800	0.0715	63.4300	0.0634	(11.262)	0	0	0
2014/12/05	R209	05/02/2015	9.26	Put	Bond Future	65.3300	0.0653	57.8600	0.0579	(11.434)	0	0	0
2014/12/05	R209	07/05/2015			Bond Future	8.4093	79.6242	8.3933	79.7559	(0.191)	0.0000	0.0000	0
2014/12/05	R209	07/05/2015	8.99	Put	Bond Future	868.5900	0.8686	833.3900	0.8334	(4.053)	0	0	0
2014/12/05	R209	07/05/2015	9.01	Put	Bond Future	834.2400	0.8342	800.0600	0.8001	(4.097)	0	0	0
2014/12/05	R209	07/05/2015	8.99	Call	Bond Future	5,409.0900	5.4091	5,505.5700	5.5056	1.784	0	0	0
2014/12/05	R209	07/05/2015	9.00	Put	Bond Future	851.2700	0.8513	816.5800	0.8166	(4.075)	0	0	0
2014/12/05	R209	07/05/2015	9.00	Call	Bond Future	5,466.4400	5.4664	5,563.4300	5.5634	1.774	0	0	0
2014/12/05	R209	07/05/2015	9.01	Call	Bond Future	5,523.9700	5.5240	5,621.4700	5.6215	1.765	0	0	0
2014/12/05	R209	06/08/2015	8.99	Put	Bond Future	1,601.9700	1.6020	1,558.4200	1.5584	(2.719)	0	0	0
2014/12/05	R209	06/08/2015			Bond Future	8.4433	81.0136	8.4269	81.1468	(0.194)	0.0000	0.0000	0
2014/12/05	R209	06/08/2015	9.01	Put	Bond Future	1,557.5900	1.5576	1,514.9000	1.5149	(2.741)	0	0	0
2014/12/05	R209	06/08/2015	9.90	Call	Bond Future	10,959.4100	10.9594	11,078.2400	11.0782	1.084	0	0	0
2014/12/05	R209	06/08/2015	9.00	Call	Bond Future	5,905.8600	5.9059	5,995.9200	5.9959	1.525	0	0	0
2014/12/05	R209	06/08/2015	9.01	Call	Bond Future	5,958.1800	5.9582	6,048.6700	6.0487	1.519	0	0	0
2014/12/05	R209	06/08/2015	9.00	Put	Bond Future	1,579.6500	1.5797	1,536.5300	1.5365	(2.730)	0	0	0
2014/12/05	R209	06/08/2015	8.99	Call	Bond Future	5,853.6900	5.8537	5,943.3200	5.9433	1.531	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
2014/12/05	R209	06/08/2015	9.90	Put	Bond Future	371.1300	0.3711	356.7800	0.3568	(3.867)	0	0	2,914
2014/12/05	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R210	05/02/2015	175.00	Put	Bond Future	177.6173	177.6173	177.5959	177.5959	(0.012)	0.0000	0.0000	628
2014/12/05	R210	05/02/2015	175.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R210	05/02/2015	174.99	Call	Bond Future	2,607.3000	2.6073	2,585.9100	2.5859	(0.820)	0	0	0
2014/12/05	R210	05/02/2015	174.99	Call	Bond Future	2,627.3000	2.6273	2,605.9100	2.6059	(0.814)	0	0	0
2014/12/05	R210	05/02/2015	175.00	Call	Bond Future	2,617.3000	2.6173	2,595.9100	2.5959	(0.817)	0	0	0
2014/12/05	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R210	07/05/2015			Bond Future	178.4115	178.4115	178.3863	178.3863	(0.014)	0.0000	0.0000	0
2014/12/05	R210	07/05/2015	177.00	Call	Bond Future	1,411.5300	1.4115	1,386.3500	1.3863	(1.784)	0	0	0
2014/12/05	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R210	07/05/2015	177.01	Call	Bond Future	1,401.5300	1.4015	1,376.3500	1.3763	(1.797)	0	0	0
2014/12/05	R210	07/05/2015	176.99	Call	Bond Future	1,421.5300	1.4215	1,396.3500	1.3963	(1.771)	0	0	0
2014/12/05	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R211	05/02/2015			Bond Future	132.3387	132.3387	132.3201	132.3201	(0.014)	0.0000	0.0000	1,120
2014/12/05	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R211	05/02/2015	132.99	Put	Bond Future	651.3100	0.6513	669.8500	0.6698	2.847	0	0	0
2014/12/05	R211	05/02/2015	133.01	Put	Bond Future	671.3100	0.6713	689.8500	0.6898	2.762	0	0	0
2014/12/05	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R211	05/02/2015	133.00	Put	Bond Future	661.3100	0.6613	679.8500	0.6798	2.804	0	0	0
2014/12/05	R211	07/05/2015	134.99	Put	Bond Future	513.0600	0.5131	534.5400	0.5345	4.187	0	0	0
2014/12/05	R211	07/05/2015			Bond Future	134.4769	134.4769	134.4555	134.4555	(0.016)	0.0000	0.0000	0
2014/12/05	R211	07/05/2015	135.01	Put	Bond Future	533.0600	0.5331	554.5400	0.5545	4.030	0	0	0
2014/12/05	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R211	07/05/2015	135.00	Put	Bond Future	523.0600	0.5231	544.5400	0.5445	4.107	0	0	0
2014/12/05	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R212	05/02/2015			Bond Future	137.6828	137.6828	137.6658	137.6658	(0.012)	0.0000	0.0000	13,564
2014/12/05	R212	05/02/2015	137.99	Put	Bond Future	307.2400	0.3072	324.2400	0.3242	5.533	0	0	0
2014/12/05	R212	05/02/2015	138.01	Put	Bond Future	327.2400	0.3272	344.2400	0.3442	5.195	0	0	0
2014/12/05	R212	05/02/2015	138.00	Put	Bond Future	317.2400	0.3172	334.2400	0.3342	5.359	0	0	0
2014/12/05	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R212	07/05/2015			Bond Future	139.9073	139.9073	139.8873	139.8873	(0.014)	0.0000	0.0000	0
2014/12/05	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R212	07/05/2015	140.99	Put	Bond Future	1,082.7000	1.0827	1,102.7200	1.1027	1.849	0	0	0
2014/12/05	R212	07/05/2015	141.01	Put	Bond Future	1,102.7000	1.1027	1,122.7200	1.1227	1.816	0	0	0
2014/12/05	R212	07/05/2015	141.00	Put	Bond Future	1,092.7000	1.0927	1,112.7200	1.1127	1.832	0	0	0
2014/12/05	R213	05/02/2015	9.26	Put	Bond Future	23.4900	0.0235	23.4600	0.0235	(0.128)	0	0	0

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2014/12/05	R213	05/02/2015			Bond Future	8.1976	92.5600	8.2072	92.4820	0.117	0.0000	0.0000	21,796
2014/12/05	R213	05/02/2015	9.25	Put	Bond Future	24.8100	0.0248	24.7900	0.0248	(0.081)	0	0	0
2014/12/05	R213	05/02/2015	9.24	Put	Bond Future	26.0500	0.0261	26.0400	0.0260	(0.038)	0	0	0
2014/12/05	R213	05/02/2015	9.25	Call	Bond Future	8,065.9300	8.0659	7,987.8700	7.9879	(0.968)	0	0	0
2014/12/05	R213	05/02/2015	9.26	Call	Bond Future	8,135.9600	8.1360	8,057.8900	8.0579	(0.960)	0	0	0
2014/12/05	R213	05/02/2015	9.24	Call	Bond Future	7,995.7300	7.9957	7,917.6800	7.9177	(0.976)	0	0	0
2014/12/05	R213	07/05/2015	8.74	Call	Bond Future	4,868.7100	4.8687	4,801.5900	4.8016	(1.379)	0	0	0
2014/12/05	R213	07/05/2015	8.75	Put	Bond Future	960.4000	0.9604	974.2000	0.9742	1.437	0	0	0
2014/12/05	R213	07/05/2015			Bond Future	8.2426	90.5032	8.2527	90.4219	0.122	0.0000	0.0000	0
2014/12/05	R213	07/05/2015	8.75	Call	Bond Future	4,924.9000	4.9249	4,857.5000	4.8575	(1.369)	0	0	0
2014/12/05	R213	07/05/2015	8.76	Call	Bond Future	4,981.3000	4.9813	4,913.6400	4.9136	(1.358)	0	0	0
2014/12/05	R213	07/05/2015	8.74	Put	Bond Future	979.9100	0.9799	993.9900	0.9940	1.437	0	0	0
2014/12/05	R213	07/05/2015	8.76	Put	Bond Future	941.2000	0.9412	954.7400	0.9547	1.439	0	0	0
2014/12/05	R213	06/08/2015			Bond Future	8.2761	92.0818	8.2865	91.9984	0.126	0.0000	0.0000	0
2014/12/05	R213	06/08/2015	8.49	Put	Bond Future	2,425.3400	2.4253	2,452.4400	2.4524	1.117	0	0	0
2014/12/05	R213	06/08/2015	8.51	Put	Bond Future	2,362.0800	2.3621	2,388.5900	2.3886	1.122	0	0	0
2014/12/05	R213	06/08/2015	8.49	Call	Bond Future	4,109.2000	4.1092	4,052.9100	4.0529	(1.370)	0	0	0
2014/12/05	R213	06/08/2015	8.50	Put	Bond Future	2,393.5400	2.3935	2,420.3500	2.4203	1.120	0	0	0
2014/12/05	R213	06/08/2015	8.50	Call	Bond Future	4,155.0100	4.1550	4,098.4300	4.0984	(1.362)	0	0	0
2014/12/05	R213	06/08/2015	8.51	Call	Bond Future	4,201.0600	4.2011	4,144.1800	4.1442	(1.354)	0	0	0
2014/12/05	R214	05/02/2015	9.50	Call	Bond Future	8,348.7700	8.3488	8,526.2500	8.5263	2.126	0	0	0
2014/12/05	R214	05/02/2015			Bond Future	8.4555	82.4676	8.4346	82.6506	(0.248)	0.0000	0.0000	9,409
2014/12/05	R214	05/02/2015	9.51	Call	Bond Future	8,419.5500	8.4196	8,597.2600	8.5973	2.111	0	0	0
2014/12/05	R214	05/02/2015	9.49	Call	Bond Future	8,277.7800	8.2778	8,455.0500	8.4550	2.142	0	0	0
2014/12/05	R214	05/02/2015	9.50	Put	Bond Future	36.5700	0.0366	31.0800	0.0311	(15.012)	0	0	0
2014/12/05	R214	05/02/2015	9.49	Put	Bond Future	38.2500	0.0383	32.5500	0.0325	(14.902)	0	0	0
2014/12/05	R214	05/02/2015	9.51	Put	Bond Future	34.8000	0.0348	29.5400	0.0295	(15.115)	0	0	0
2014/12/05	R214	07/05/2015			Bond Future	8.4987	80.5019	8.4774	80.6860	(0.251)	0.0000	0.0000	0
2014/12/05	R214	07/05/2015	9.15	Call	Bond Future	6,143.8300	6.1438	6,284.9200	6.2849	2.296	0	0	0
2014/12/05	R214	07/05/2015	9.16	Call	Bond Future	6,204.3600	6.2044	6,346.0900	6.3461	2.284	0	0	0
2014/12/05	R214	07/05/2015	9.14	Put	Bond Future	848.2800	0.8483	804.5600	0.8046	(5.154)	0	0	0
2014/12/05	R214	07/05/2015	9.16	Put	Bond Future	815.0900	0.8151	772.6600	0.7727	(5.206)	0	0	0
2014/12/05	R214	07/05/2015	9.15	Put	Bond Future	831.5400	0.8315	788.4700	0.7885	(5.180)	0	0	0
2014/12/05	R214	07/05/2015	9.14	Call	Bond Future	6,083.4600	6.0835	6,223.9000	6.2239	2.309	0	0	0
2014/12/05	R214	06/08/2015	8.76	Put	Bond Future	2,663.3900	2.6634	2,583.6500	2.5837	(2.994)	0	0	0
2014/12/05	R214	06/08/2015			Bond Future	8.5323	81.9060	8.5105	82.0927	(0.255)	0.0000	0.0000	0
2014/12/05	R214	06/08/2015	8.75	Put	Bond Future	2,697.6600	2.6977	2,617.2400	2.6172	(2.981)	0	0	0
2014/12/05	R214	06/08/2015	8.74	Call	Bond Future	4,479.2500	4.4793	4,584.8400	4.5848	2.357	0	0	0
2014/12/05	R214	06/08/2015	8.75	Call	Bond Future	4,527.1300	4.5271	4,633.4100	4.6334	2.348	0	0	0
2014/12/05	R214	06/08/2015	8.76	Call	Bond Future	4,575.2400	4.5752	4,682.2000	4.6822	2.338	0	0	0
2014/12/05	R214	06/08/2015	8.74	Put	Bond Future	2,732.2900	2.7323	2,651.1800	2.6512	(2.969)	0	0	0
2014/12/05	R248	05/02/2015			Bond Future	8.5420	106.2137	8.5261	106.3920	(0.186)	0.0000	0.0000	43,108
2014/12/05	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R248	05/02/2015	9.50	Call	Bond Future	9,810.2700	9.8103	9,988.5500	9.9886	1.817	0	0	0
2014/12/05	R248	05/02/2015	9.51	Call	Bond Future	9,903.7900	9.9038	10,082.0700	10.0821	1.800	0	0	0
2014/12/05	R248	05/02/2015	9.49	Call	Bond Future	9,716.5700	9.7166	9,894.8500	9.8949	1.835	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/05	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R248	07/05/2015			Bond Future	8.5871	103.4902	8.5710	103.6691	(0.188)	0.0000	0.0000	0
2014/12/05	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R248	07/05/2015	9.26	Call	Bond Future	7,002.9600	7.0030	7,181.8200	7.1818	2.554	0	0	0
2014/12/05	R248	07/05/2015	9.24	Call	Bond Future	6,807.1600	6.8072	6,986.0200	6.9860	2.628	0	0	0
2014/12/05	R248	07/05/2015	9.25	Call	Bond Future	6,905.1500	6.9051	7,084.0100	7.0840	2.590	0	0	0
2014/12/05	R248	06/08/2015	8.76	Call	Bond Future	1,488.1800	1.4882	1,669.2900	1.6693	12.170	0	0	0
2014/12/05	R248	06/08/2015			Bond Future	8.6228	105.2955	8.6063	105.4766	(0.191)	0.0000	0.0000	0
2014/12/05	R248	06/08/2015	8.74	Call	Bond Future	1,273.6600	1.2737	1,454.7700	1.4548	14.220	0	0	0
2014/12/05	R248	06/08/2015	8.75	Call	Bond Future	1,381.0200	1.3810	1,562.1300	1.5621	13.114	0	0	0
2014/12/05	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/05	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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