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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/01/2015 TO 02/01/2015

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
2015/01/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2025	05/02/2015			Bond Future	118.4091	118.4091	118.4007	118.4007	(0.007)	0.0000	0.0000	16
2015/01/02	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2025	05/02/2015	118.99	Put	Bond Future	580.9300	0.5809	589.2600	0.5893	1.434	0	0	0
2015/01/02	2025	05/02/2015	119.01	Put	Bond Future	600.9300	0.6009	609.2600	0.6093	1.386	0	0	0
2015/01/02	2025	05/02/2015	119.00	Put	Bond Future	590.9300	0.5909	599.2600	0.5993	1.410	0	0	0
2015/01/02	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2025	07/05/2015			Bond Future	120.2966	120.2966	120.2865	120.2865	(0.008)	0.0000	0.0000	0
2015/01/02	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2025	07/05/2015	120.99	Put	Bond Future	693.4300	0.6934	703.4600	0.7035	1.446	0	0	0
2015/01/02	2025	07/05/2015	121.01	Put	Bond Future	713.4300	0.7134	723.4600	0.7235	1.406	0	0	0
2015/01/02	2025	07/05/2015	121.00	Put	Bond Future	703.4300	0.7034	713.4600	0.7135	1.426	0	0	0
2015/01/02	2030	05/02/2015			Bond Future	8.3894	96.9315	8.4090	96.7699	0.234	0.0000	0.0000	4,666
2015/01/02	2030	05/02/2015	9.25	Call	Bond Future	6,738.9800	6.7390	6,577.4000	6.5774	(2.398)	0	0	0
2015/01/02	2030	05/02/2015	9.24	Call	Bond Future	6,664.5800	6.6646	6,503.0000	6.5030	(2.424)	0	0	0
2015/01/02	2030	05/02/2015	9.26	Call	Bond Future	6,813.2900	6.8133	6,651.7100	6.6517	(2.372)	0	0	0
2015/01/02	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2030	07/05/2015			Bond Future	8.4490	98.4689	8.4694	98.3035	0.241	0.0000	0.0000	0
2015/01/02	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2030	07/05/2015	8.74	Call	Bond Future	2,321.4000	2.3214	2,156.0200	2.1560	(7.124)	0	0	0
2015/01/02	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2030	07/05/2015	8.75	Call	Bond Future	2,399.7700	2.3998	2,234.3900	2.2344	(6.891)	0	0	0
2015/01/02	2030	07/05/2015	8.76	Call	Bond Future	2,478.0400	2.4780	2,312.6600	2.3127	(6.674)	0	0	0
2015/01/02	2032	05/02/2015			Bond Future	8.5453	100.3655	8.5700	100.1503	0.288	0.0000	0.0000	15
2015/01/02	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2032	05/02/2015	8.50	Put	Bond Future	397.2800	0.3973	612.4100	0.6124	54.151	0	0	0
2015/01/02	2032	05/02/2015	8.49	Put	Bond Future	485.2800	0.4853	700.4100	0.7004	44.331	0	0	0
2015/01/02	2032	05/02/2015	8.51	Put	Bond Future	309.3900	0.3094	524.5200	0.5245	69.534	0	0	0
2015/01/02	2032	07/05/2015	8.51	Put	Bond Future	822.4500	0.8225	1,042.2000	1.0422	26.719	0	0	0
2015/01/02	2032	07/05/2015			Bond Future	8.6048	97.8019	8.6304	97.5822	0.297	0.0000	0.0000	0
2015/01/02	2032	07/05/2015	8.50	Put	Bond Future	909.7600	0.9098	1,129.5100	1.1295	24.155	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
2015/01/02	2032	07/05/2015	8.49	Put	Bond Future	997.1900	0.9972	1,216.9400	1.2169	22.037	0	0	0
2015/01/02	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2032	06/08/2015			Bond Future	8.6525	99.4880	8.6790	99.2628	0.306	0.0000	0.0000	0
2015/01/02	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2032	06/08/2015	8.50	Put	Bond Future	1,310.9200	1.3109	1,536.1300	1.5361	17.180	0	0	0
2015/01/02	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2032	06/08/2015	8.49	Put	Bond Future	1,397.7600	1.3978	1,622.9700	1.6230	16.112	0	0	0
2015/01/02	2032	06/08/2015	8.51	Put	Bond Future	1,224.1900	1.2242	1,449.4000	1.4494	18.397	0	0	0
2015/01/02	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2037	05/02/2015			Bond Future	8.6083	99.1696	8.6279	98.9792	0.228	0.0000	0.0000	36,001
2015/01/02	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2037	05/02/2015	9.50	Call	Bond Future	8,096.5800	8.0966	7,906.2100	7.9062	(2.351)	0	0	0
2015/01/02	2037	05/02/2015	9.51	Call	Bond Future	8,181.3200	8.1813	7,990.9500	7.9910	(2.327)	0	0	0
2015/01/02	2037	05/02/2015	9.49	Call	Bond Future	8,011.7100	8.0117	7,821.3400	7.8213	(2.376)	0	0	0
2015/01/02	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2037	07/05/2015			Bond Future	8.6654	100.7424	8.6858	100.5478	0.234	0.0000	0.0000	500
2015/01/02	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2037	07/05/2015	9.01	Call	Bond Future	3,219.7600	3.2198	3,025.1500	3.0251	(6.044)	0	0	0
2015/01/02	2037	07/05/2015	8.99	Call	Bond Future	3,037.4300	3.0374	2,842.8200	2.8428	(6.407)	0	0	0
2015/01/02	2037	07/05/2015	9.00	Call	Bond Future	3,128.6600	3.1287	2,934.0500	2.9340	(6.220)	0	0	0
2015/01/02	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2037	06/08/2015			Bond Future	8.7130	98.2188	8.7341	98.0191	0.242	0.0000	0.0000	0
2015/01/02	2037	06/08/2015	8.75	Call	Bond Future	349.8000	0.3498	150.1200	0.1501	(57.084)	0	0	0
2015/01/02	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2037	06/08/2015	8.76	Call	Bond Future	444.0300	0.4440	244.3500	0.2443	(44.970)	0	0	0
2015/01/02	2037	06/08/2015	8.74	Call	Bond Future	255.4300	0.2554	55.7500	0.0558	(78.174)	0	0	0
2015/01/02	2038	05/02/2015	123.00	Call	Bond Future	2,193.0500	2.1931	2,184.4200	2.1844	(0.394)	0	0	0
2015/01/02	2038	05/02/2015	123.01	Call	Bond Future	2,183.0500	2.1831	2,174.4200	2.1744	(0.395)	0	0	0
2015/01/02	2038	05/02/2015			Bond Future	125.1931	125.1931	125.1844	125.1844	(0.007)	0.0000	0.0000	3,701
2015/01/02	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2038	05/02/2015	122.99	Call	Bond Future	2,203.0500	2.2031	2,194.4200	2.1944	(0.392)	0	0	0
2015/01/02	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2038	07/05/2015			Bond Future	127.1885	127.1885	127.1783	127.1783	(0.008)	0.0000	0.0000	0
2015/01/02	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2038	07/05/2015	126.99	Call	Bond Future	198.5300	0.1985	188.3000	0.1883	(5.153)	0	0	0
2015/01/02	2038	07/05/2015	127.00	Call	Bond Future	188.5300	0.1885	178.3000	0.1783	(5.426)	0	0	0
2015/01/02	2038	07/05/2015	127.01	Call	Bond Future	178.5300	0.1785	168.3000	0.1683	(5.730)	0	0	0

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2015/01/02	2044	05/02/2015	9.00	Call	Bond Future	2,740.0800	2.7401	2,481.3900	2.4814	(9.441)	0	0	0
2015/01/02	2044	05/02/2015			Bond Future	8.7329	100.4158	8.7576	100.1571	0.283	0.0000	0.0000	6,042
2015/01/02	2044	05/02/2015	9.01	Call	Bond Future	2,840.1900	2.8402	2,581.5000	2.5815	(9.108)	0	0	0
2015/01/02	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2044	05/02/2015	8.99	Call	Bond Future	2,639.7900	2.6398	2,381.1000	2.3811	(9.800)	0	0	0
2015/01/02	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2044	07/05/2015			Bond Future	8.7893	102.0084	8.8148	101.7443	0.290	0.0000	0.0000	0
2015/01/02	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2044	07/05/2015	9.01	Call	Bond Future	2,247.0100	2.2470	1,982.8700	1.9829	(11.755)	0	0	0
2015/01/02	2044	07/05/2015	8.99	Call	Bond Future	2,046.9300	2.0469	1,782.7900	1.7828	(12.904)	0	0	0
2015/01/02	2044	07/05/2015	9.00	Call	Bond Future	2,147.0500	2.1471	1,882.9100	1.8829	(12.302)	0	0	0
2015/01/02	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2044	06/08/2015			Bond Future	8.8368	99.3813	8.8632	99.1110	0.299	0.0000	0.0000	0
2015/01/02	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2044	06/08/2015	8.74	Put	Bond Future	1,002.7200	1.0027	1,273.0900	1.2731	26.964	0	0	0
2015/01/02	2044	06/08/2015	8.76	Put	Bond Future	794.1000	0.7941	1,064.4700	1.0645	34.047	0	0	0
2015/01/02	2044	06/08/2015	8.75	Put	Bond Future	898.3200	0.8983	1,168.6900	1.1687	30.097	0	0	0
2015/01/02	2046	05/02/2015			Bond Future	127.8801	127.8801	127.8716	127.8716	(0.007)	0.0000	0.0000	5,889
2015/01/02	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2046	05/02/2015	123.99	Call	Bond Future	3,890.1500	3.8901	3,881.6200	3.8816	(0.219)	0	0	0
2015/01/02	2046	05/02/2015	124.01	Call	Bond Future	3,870.1500	3.8701	3,861.6200	3.8616	(0.220)	0	0	0
2015/01/02	2046	05/02/2015	124.00	Call	Bond Future	3,880.1500	3.8801	3,871.6200	3.8716	(0.220)	0	0	0
2015/01/02	2046	07/05/2015			Bond Future	128.5496	128.5496	128.5390	128.5390	(0.008)	0.0000	0.0000	0
2015/01/02	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2046	07/05/2015	126.99	Call	Bond Future	1,559.6000	1.5596	1,549.0200	1.5490	(0.678)	0	0	0
2015/01/02	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2046	07/05/2015	127.00	Call	Bond Future	1,549.6000	1.5496	1,539.0200	1.5390	(0.683)	0	0	0
2015/01/02	2046	07/05/2015	127.01	Call	Bond Future	1,539.6000	1.5396	1,529.0200	1.5290	(0.687)	0	0	0
2015/01/02	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2050	05/02/2015			Bond Future	136.2788	136.2788	136.2700	136.2700	(0.006)	0.0000	0.0000	2,753
2015/01/02	2050	05/02/2015	130.01	Call	Bond Future	6,268.7700	6.2688	6,260.0200	6.2600	(0.140)	0	0	0
2015/01/02	2050	05/02/2015	129.99	Call	Bond Future	6,288.7700	6.2888	6,280.0200	6.2800	(0.139)	0	0	0
2015/01/02	2050	05/02/2015	130.00	Call	Bond Future	6,278.7700	6.2788	6,270.0200	6.2700	(0.139)	0	0	0
2015/01/02	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	2050	07/05/2015			Bond Future	138.4513	138.4513	138.4401	138.4401	(0.008)	0.0000	0.0000	0
2015/01/02	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/02	2050	07/05/2015	135.01	Call	Bond Future	3,441.2500	3.4413	3,430.0900	3.4301	(0.324)	0	0	0
2015/01/02	2050	07/05/2015	134.99	Call	Bond Future	3,461.2500	3.4613	3,450.0900	3.4501	(0.322)	0	0	0
2015/01/02	2050	07/05/2015	135.00	Call	Bond Future	3,451.2500	3.4513	3,440.0900	3.4401	(0.323)	0	0	0
2015/01/02	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	AL12	05/02/2015			Index Future	536.7880	536.7880	535.7610	535.7610	(0.191)	0.0000	0.0000	0
2015/01/02	AL12	07/05/2015			Index Future	545.3010	545.3010	544.2490	544.2490	(0.193)	0.0000	0.0000	0
2015/01/02	AL37	05/02/2015			Index Future	447.0580	447.0580	446.7250	446.7250	(0.074)	0.0000	0.0000	116
2015/01/02	AL37	07/05/2015			Index Future	454.1490	454.1490	453.8030	453.8030	(0.076)	0.0000	0.0000	0
2015/01/02	AL7T	05/02/2015			Index Future	529.1440	529.1440	528.4810	528.4810	(0.125)	0.0000	0.0000	3
2015/01/02	AL7T	07/05/2015			Index Future	537.5360	537.5360	536.8540	536.8540	(0.127)	0.0000	0.0000	0
2015/01/02	ALBI	05/02/2015			Index Future	483.8580	483.8580	483.2510	483.2510	(0.125)	0.0000	0.0000	774
2015/01/02	ALBI	07/05/2015			Index Future	491.5320	491.5320	490.9080	490.9080	(0.127)	0.0000	0.0000	0
2015/01/02	ALBI	06/08/2015			Index Future	499.9130	499.9130	499.2680	499.2680	(0.129)	0.0000	0.0000	0
2015/01/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C070	01/08/2021			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
2015/01/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	CS26	02/04/2026			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
2015/01/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/02	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	EL28	05/02/2015			Bond Future	124.9344	124.9344	124.9269	124.9269	(0.006)	0.0000	0.0000	0
2015/01/02	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	EL28	05/02/2015	125.99	Put	Bond Future	1,055.5800	1.0556	1,063.1300	1.0631	0.715	0	0	0
2015/01/02	EL28	05/02/2015	126.01	Put	Bond Future	1,075.5800	1.0756	1,083.1300	1.0831	0.702	0	0	0
2015/01/02	EL28	05/02/2015	126.00	Put	Bond Future	1,065.5800	1.0656	1,073.1300	1.0731	0.709	0	0	0
2015/01/02	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	EL28	07/05/2015	125.00	Call	Bond Future	416.2500	0.4163	406.9500	0.4070	(2.234)	0	0	0
2015/01/02	EL28	07/05/2015			Bond Future	125.4163	125.4163	125.4069	125.4069	(0.007)	0.0000	0.0000	0
2015/01/02	EL28	07/05/2015	125.01	Call	Bond Future	406.2500	0.4063	396.9500	0.3970	(2.289)	0	0	0
2015/01/02	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	EL28	07/05/2015	124.99	Call	Bond Future	426.2500	0.4263	416.9500	0.4170	(2.182)	0	0	0
2015/01/02	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	ES33	05/02/2015	10.00	Call	Bond Future	4,036.3900	4.0364	3,890.6300	3.8906	(3.611)	0	0	0
2015/01/02	ES33	05/02/2015			Bond Future	9.4450	86.1635	9.4643	86.0177	0.205	0.0000	0.0000	6,220
2015/01/02	ES33	05/02/2015	10.01	Call	Bond Future	4,106.3500	4.1063	3,960.5900	3.9606	(3.550)	0	0	0
2015/01/02	ES33	05/02/2015	9.99	Call	Bond Future	3,966.3400	3.9663	3,820.5800	3.8206	(3.675)	0	0	0
2015/01/02	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	ES33	07/05/2015			Bond Future	9.5275	83.7421	9.5476	83.5930	0.211	0.0000	0.0000	0
2015/01/02	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	ES33	07/05/2015	9.76	Call	Bond Future	1,702.7100	1.7027	1,553.5700	1.5536	(8.759)	0	0	0
2015/01/02	ES33	07/05/2015	9.74	Call	Bond Future	1,558.3200	1.5583	1,409.1800	1.4092	(9.571)	0	0	0
2015/01/02	ES33	07/05/2015	9.75	Call	Bond Future	1,630.5600	1.6306	1,481.4200	1.4814	(9.147)	0	0	0
2015/01/02	ES33	06/08/2015			Bond Future	9.5991	85.1856	9.6200	85.0325	0.218	0.0000	0.0000	0
2015/01/02	ES33	06/08/2015	9.59	Put	Bond Future	66.9200	0.0669	220.0500	0.2200	228.825	0	0	0
2015/01/02	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	73.2500	0.0733	100.000	0	0	0
2015/01/02	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	146.6000	0.1466	100.000	0	0	0
2015/01/02	ES33	06/08/2015	9.61	Call	Bond Future	79.8800	0.0799	0.0000	0.0000	(100.000)	0	0	0
2015/01/02	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	ES33	06/08/2015	9.60	Call	Bond Future	6.5300	0.0065	0.0000	0.0000	(100.000)	0	0	0
2015/01/02	GOVI	05/02/2015	459.99	Call	GOVI	217,210.0000	21.7210	211,830.0000	21.1830	(2.477)	0	0	0
2015/01/02	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	GOVI	05/02/2015			GOVI	481.7110	481.7110	481.1730	481.1730	(0.112)	0.0000	0.0000	440
2015/01/02	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	GOVI	05/02/2015	460.00	Call	GOVI	217,110.0000	21.7110	211,730.0000	21.1730	(2.478)	0	0	0
2015/01/02	GOVI	05/02/2015	460.01	Call	GOVI	217,010.0000	21.7010	211,630.0000	21.1630	(2.479)	0	0	0
2015/01/02	GOVI	07/05/2015	449.99	Call	GOVI	393,610.0000	39.3610	388,060.0000	38.8060	(1.410)	0	0	0

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2015/01/02	GOVI	07/05/2015			GOVI	489.3510	489.3510	488.7960	488.7960	(0.113)	0.0000	0.0000	131
2015/01/02	GOVI	07/05/2015	450.00	Call	GOVI	393,510.0000	39.3510	387,960.0000	38.7960	(1.410)	0	0	0
2015/01/02	GOVI	07/05/2015	450.01	Call	GOVI	393,410.0000	39.3410	387,860.0000	38.7860	(1.411)	0	0	0
2015/01/02	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	GOVI	06/08/2015			GOVI	497.6950	497.6950	497.1200	497.1200	(0.116)	0.0000	0.0000	0
2015/01/02	GOVI	06/08/2015	499.99	Put	GOVI	22,950.0000	2.2950	28,700.0000	2.8700	25.054	0	0	0
2015/01/02	GOVI	06/08/2015	500.01	Put	GOVI	23,150.0000	2.3150	28,900.0000	2.8900	24.838	0	0	0
2015/01/02	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	GOVI	06/08/2015	500.00	Put	GOVI	23,050.0000	2.3050	28,800.0000	2.8800	24.946	0	0	0
2015/01/02	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/02	IGOV	05/02/2015			Index Future	224.4880	224.4880	224.4450	224.4450	(0.019)	0.0000	0.0000	1,093
2015/01/02	IGOV	07/05/2015			Index Future	228.0670	228.0670	228.0200	228.0200	(0.021)	0.0000	0.0000	81
2015/01/02	IGOV	06/08/2015			Index Future	231.9730	231.9730	231.9200	231.9200	(0.023)	0.0000	0.0000	0
2015/01/02	ILBI	05/02/2015			Index Future	609.3150	609.3150	607.9130	607.9130	(0.230)	0.0000	0.0000	157
2015/01/02	ILBI	07/05/2015			Index Future	619.2160	619.2160	617.7850	617.7850	(0.231)	0.0000	0.0000	0
2015/01/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/02	JBAF	21/01/2015			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2015/01/02	JBAF	18/02/2015			Jibar Tradeable Future	6.2300	93.7700	6.2300	93.7700	0.000	0.0000	0.0000	0
2015/01/02	JBAF	18/03/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	2,850
2015/01/02	JBAF	15/04/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/01/02	JBAF	20/05/2015			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	0
2015/01/02	JBAF	17/06/2015			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	5,000
2015/01/02	JBAF	16/09/2015			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2015/01/02	JBAF	15/12/2015			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2015/01/02	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2015/01/02	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2015/01/02	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2015/01/02	R023	05/02/2015			Bond Future	7.8125	103.1148	7.8322	102.9992	0.252	0.0000	0.0000	11,167
2015/01/02	R023	05/02/2015	8.74	Put	Bond Future	2.4800	0.0025	2.2700	0.0023	(8.468)	0	0	0



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2015/01/02	R023	05/02/2015	8.75	Call	Bond Future	5,327.5800		5.3276	5,211.8000	5.2118	(2.173)	0	0	0
2015/01/02	R023	05/02/2015	8.76	Call	Bond Future	5,382.2300		5.3822	5,266.4600	5.2665	(2.151)	0	0	0
2015/01/02	R023	05/02/2015	8.74	Call	Bond Future	5,272.9100		5.2729	5,157.1200	5.1571	(2.196)	0	0	0
2015/01/02	R023	05/02/2015	8.76	Put	Bond Future	2.1000		0.0021	1.9100	0.0019	(9.048)	0	0	0
2015/01/02	R023	05/02/2015	8.75	Put	Bond Future	2.2800		0.0023	2.0800	0.0021	(8.772)	0	0	0
2015/01/02	R023	07/05/2015	8.15	Put	Bond Future	841.0300		0.8410	869.9200	0.8699	3.435	0	0	0
2015/01/02	R023	07/05/2015	8.14	Call	Bond Future	2,386.7700		2.3868	2,297.5200	2.2975	(3.739)	0	0	0
2015/01/02	R023	07/05/2015			Bond Future	7.8707		100.8259	7.8914	100.7072	0.264	0.0000	0.0000	0
2015/01/02	R023	07/05/2015	8.15	Call	Bond Future	2,424.3000		2.4243	2,334.4700	2.3345	(3.705)	0	0	0
2015/01/02	R023	07/05/2015	8.16	Call	Bond Future	2,462.1100		2.4621	2,371.7000	2.3717	(3.672)	0	0	0
2015/01/02	R023	07/05/2015	8.14	Put	Bond Future	859.6200		0.8596	889.0900	0.8891	3.428	0	0	0
2015/01/02	R023	07/05/2015	8.16	Put	Bond Future	822.7500		0.8228	851.0600	0.8511	3.441	0	0	0
2015/01/02	R023	06/08/2015	9.07	Put	Bond Future	291.9700		0.2920	301.0300	0.3010	3.103	0	0	911
2015/01/02	R023	06/08/2015	8.24	Call	Bond Future	3,056.0900		3.0561	2,968.4300	2.9684	(2.868)	0	0	0
2015/01/02	R023	06/08/2015			Bond Future	7.9114		102.5634	7.9334	102.4410	0.278	0.0000	0.0000	0
2015/01/02	R023	06/08/2015	9.07	Call	Bond Future	6,493.7600		6.4938	6,380.4000	6.3804	(1.746)	0	0	0
2015/01/02	R023	06/08/2015	8.26	Put	Bond Future	1,207.7200		1.2077	1,241.5700	1.2416	2.803	0	0	0
2015/01/02	R023	06/08/2015	8.25	Put	Bond Future	1,226.6400		1.2266	1,260.9400	1.2609	2.796	0	0	0
2015/01/02	R023	06/08/2015	8.24	Put	Bond Future	1,245.5000		1.2455	1,280.2600	1.2803	2.791	0	0	0
2015/01/02	R023	06/08/2015	8.25	Call	Bond Future	3,091.6800		3.0917	3,003.5600	3.0036	(2.850)	0	0	0
2015/01/02	R023	06/08/2015	8.26	Call	Bond Future	3,127.1600		3.1272	3,038.5900	3.0386	(2.832)	0	0	0
2015/01/02	R157	05/02/2015	8.74	Call	Bond Future	1,073.3000		1.0733	1,073.2600	1.0733	(0.004)	0	0	0
2015/01/02	R157	05/02/2015	8.75	Put	Bond Future	0.1300		0.0001	0.0900	0.0001	(30.769)	0	0	0
2015/01/02	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/02	R157	05/02/2015	8.74	Put	Bond Future	0.1400		0.0001	0.1000	0.0001	(28.571)	0	0	0
2015/01/02	R157	05/02/2015	8.76	Put	Bond Future	0.1200		0.0001	0.0900	0.0001	(25.000)	0	0	0
2015/01/02	R157	05/02/2015	8.75	Call	Bond Future	1,079.1000		1.0791	1,079.0600	1.0791	(0.004)	0	0	0
2015/01/02	R157	05/02/2015	8.76	Call	Bond Future	1,084.8900		1.0849	1,084.8600	1.0849	(0.003)	0	0	0
2015/01/02	R186	05/02/2015	9.00	Call	Bond Future	8,267.2800		8.2673	8,098.9400	8.0989	(2.036)	0	0	0
2015/01/02	R186	05/02/2015			Bond Future	7.9838		120.5127	8.0035	120.3446	0.247	0.0000	0.0000	44,892
2015/01/02	R186	05/02/2015	8.75	Call	Bond Future	6,323.4300		6.3234	6,154.6500	6.1547	(2.669)	0	0	0
2015/01/02	R186	05/02/2015	8.76	Call	Bond Future	6,401.5100		6.4015	6,232.7400	6.2327	(2.636)	0	0	0
2015/01/02	R186	05/02/2015	8.74	Call	Bond Future	6,245.3600		6.2454	6,076.5700	6.0766	(2.703)	0	0	0
2015/01/02	R186	05/02/2015	8.00	Put	Bond Future	1,076.0200		1.0760	1,125.8100	1.1258	4.627	0	0	6,500
2015/01/02	R186	05/02/2015	8.05	Put	Bond Future	885.5200		0.8855	925.6900	0.9257	4.536	0	0	6,500
2015/01/02	R186	05/02/2015	8.45	Put	Bond Future	120.9000		0.1209	122.5100	0.1225	1.332	0	0	0
2015/01/02	R186	05/02/2015	8.76	Put	Bond Future	15.0400		0.0150	14.3700	0.0144	(4.455)	0	0	0
2015/01/02	R186	05/02/2015	8.50	Put	Bond Future	89.1700		0.0892	89.7000	0.0897	0.594	0	0	0
2015/01/02	R186	05/02/2015	8.75	Put	Bond Future	16.2000		0.0162	15.5200	0.0155	(4.198)	0	0	0
2015/01/02	R186	05/02/2015	8.45	Call	Bond Future	4,014.8200		4.0148	3,848.3300	3.8483	(4.147)	0	0	0
2015/01/02	R186	05/02/2015	9.00	Put	Bond Future	2.2200		0.0022	1.9800	0.0020	(10.811)	0	0	9,600
2015/01/02	R186	05/02/2015	8.50	Call	Bond Future	4,390.2400		4.3902	4,222.6700	4.2227	(3.817)	0	0	0
2015/01/02	R186	05/02/2015	8.00	Call	Bond Future	1,214.2700		1.2143	1,095.9600	1.0960	(9.743)	0	0	0
2015/01/02	R186	05/02/2015	8.05	Call	Bond Future	1,449.3200		1.4493	1,321.3900	1.3214	(8.827)	0	0	0
2015/01/02	R186	05/02/2015	8.74	Put	Bond Future	17.4400		0.0174	16.7500	0.0168	(3.956)	0	0	0
2015/01/02	R186	07/05/2015			Bond Future	8.0399		122.4236	8.0605	122.2513	0.256	0.0000	0.0000	200

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
2015/01/02	R186	07/05/2015	8.25	Call	Bond Future	3,279.8900	3.2799	3,155.2400	3.1552	(3.800)	0	0	0
2015/01/02	R186	07/05/2015	8.24	Put	Bond Future	1,569.3300	1.5693	1,617.7900	1.6178	3.088	0	0	0
2015/01/02	R186	07/05/2015	8.26	Put	Bond Future	1,507.9600	1.5080	1,554.6900	1.5547	3.099	0	0	0
2015/01/02	R186	07/05/2015	8.25	Put	Bond Future	1,538.4100	1.5384	1,586.0000	1.5860	3.093	0	0	0
2015/01/02	R186	07/05/2015	8.26	Call	Bond Future	3,331.4500	3.3314	3,205.9400	3.2059	(3.767)	0	0	0
2015/01/02	R186	07/05/2015	8.24	Call	Bond Future	3,228.7200	3.2287	3,104.9400	3.1049	(3.834)	0	0	0
2015/01/02	R186	06/08/2015	8.00	Put	Bond Future	3,385.9600	3.3860	3,465.4600	3.4655	2.348	0	0	0
2015/01/02	R186	06/08/2015	8.90	Put	Bond Future	873.3200	0.8733	897.7900	0.8978	2.802	0	0	2,500
2015/01/02	R186	06/08/2015			Bond Future	8.0809	119.2327	8.1025	119.0555	0.267	0.0000	0.0000	0
2015/01/02	R186	06/08/2015	8.00	Call	Bond Future	2,718.8000	2.7188	2,621.0600	2.6211	(3.595)	0	0	0
2015/01/02	R186	06/08/2015	8.01	Call	Bond Future	2,757.8900	2.7579	2,659.3600	2.6594	(3.573)	0	0	0
2015/01/02	R186	06/08/2015	7.99	Call	Bond Future	2,680.0400	2.6800	2,583.0800	2.5831	(3.618)	0	0	0
2015/01/02	R186	06/08/2015	8.90	Call	Bond Future	7,346.5300	7.3465	7,193.7600	7.1938	(2.079)	0	0	0
2015/01/02	R186	06/08/2015	7.99	Put	Bond Future	3,430.0100	3.4300	3,510.2900	3.5103	2.341	0	0	0
2015/01/02	R186	06/08/2015	8.01	Put	Bond Future	3,342.3100	3.3423	3,421.0200	3.4210	2.355	0	0	0
2015/01/02	R186	05/11/2015	8.24	Call	Bond Future	4,155.8900	4.1559	4,040.6700	4.0407	(2.772)	0	0	0
2015/01/02	R186	05/11/2015	8.25	Put	Bond Future	3,025.6600	3.0257	3,095.2400	3.0952	2.300	0	0	0
2015/01/02	R186	05/11/2015			Bond Future	8.1035	121.3955	8.1265	121.2100	0.284	0.0000	0.0000	0
2015/01/02	R186	05/11/2015	9.00	Put	Bond Future	1,176.6900	1.1767	1,207.6200	1.2076	2.629	0	0	2,600
2015/01/02	R186	05/11/2015	8.24	Put	Bond Future	3,061.3400	3.0613	3,131.5600	3.1316	2.294	0	0	0
2015/01/02	R186	05/11/2015	8.26	Put	Bond Future	2,991.1700	2.9912	3,060.1100	3.0601	2.305	0	0	0
2015/01/02	R186	05/11/2015	9.00	Call	Bond Future	8,118.1500	8.1182	7,963.6400	7.9636	(1.903)	0	0	0
2015/01/02	R186	05/11/2015	8.25	Call	Bond Future	4,199.8600	4.1999	4,084.0000	4.0840	(2.759)	0	0	0
2015/01/02	R186	05/11/2015	8.26	Call	Bond Future	4,244.9500	4.2450	4,128.4500	4.1285	(2.744)	0	0	0
2015/01/02	R197	05/02/2015	288.99	Put	Bond Future	2,769.4600	2.7695	2,789.1600	2.7892	0.711	0	0	0
2015/01/02	R197	05/02/2015			Bond Future	286.2205	286.2205	286.2008	286.2008	(0.007)	0.0000	0.0000	898
2015/01/02	R197	05/02/2015	289.01	Put	Bond Future	2,789.4600	2.7895	2,809.1600	2.8092	0.706	0	0	0
2015/01/02	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R197	05/02/2015	289.00	Put	Bond Future	2,779.4600	2.7795	2,799.1600	2.7992	0.709	0	0	0
2015/01/02	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R197	07/05/2015			Bond Future	290.7828	290.7828	290.7590	290.7590	(0.008)	0.0000	0.0000	0
2015/01/02	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R197	07/05/2015	293.99	Put	Bond Future	3,207.2400	3.2072	3,231.0300	3.2310	0.742	0	0	0
2015/01/02	R197	07/05/2015	294.01	Put	Bond Future	3,227.2400	3.2272	3,251.0300	3.2510	0.737	0	0	0
2015/01/02	R197	07/05/2015	294.00	Put	Bond Future	3,217.2400	3.2172	3,241.0300	3.2410	0.739	0	0	0
2015/01/02	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R202	05/02/2015	233.01	Call	Bond Future	3,664.8900	3.6649	3,648.4700	3.6485	(0.448)	0	0	0
2015/01/02	R202	05/02/2015			Bond Future	236.6749	236.6749	236.6585	236.6585	(0.007)	0.0000	0.0000	50,884
2015/01/02	R202	05/02/2015	232.99	Call	Bond Future	3,684.8900	3.6849	3,668.4700	3.6685	(0.446)	0	0	0
2015/01/02	R202	05/02/2015	233.00	Call	Bond Future	3,674.8900	3.6749	3,658.4700	3.6585	(0.447)	0	0	0
2015/01/02	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R202	07/05/2015			Bond Future	240.4472	240.4472	240.4274	240.4274	(0.008)	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
2015/01/02	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R202	07/05/2015	238.51	Call	Bond Future	1,937.1900	1.9372	1,917.3800	1.9174	(1.023)	0	0	0
2015/01/02	R202	07/05/2015	238.49	Call	Bond Future	1,957.1900	1.9572	1,937.3800	1.9374	(1.012)	0	0	0
2015/01/02	R202	07/05/2015	238.50	Call	Bond Future	1,947.1900	1.9472	1,927.3800	1.9274	(1.017)	0	0	0
2015/01/02	R203	05/02/2015	7.69	Call	Bond Future	1,820.6400	1.8206	1,772.4400	1.7724	(2.647)	0	0	55
2015/01/02	R203	05/02/2015			Bond Future	6.9175	106.4744	6.9378	106.4263	0.292	0.0000	0.0000	14,991
2015/01/02	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R203	05/02/2015	8.35	Call	Bond Future	3,342.9000	3.3429	3,294.7400	3.2947	(1.441)	0	0	0
2015/01/02	R203	05/02/2015	8.36	Call	Bond Future	3,365.7500	3.3657	3,317.5900	3.3176	(1.431)	0	0	0
2015/01/02	R203	05/02/2015	8.34	Call	Bond Future	3,320.0400	3.3200	3,271.8800	3.2719	(1.451)	0	0	0
2015/01/02	R203	05/02/2015	7.69	Put	Bond Future	0.7700	0.0008	0.7300	0.0007	(5.195)	0	0	0
2015/01/02	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R203	07/05/2015			Bond Future	6.9753	103.9964	6.9985	103.9462	0.333	0.0000	0.0000	0
2015/01/02	R203	07/05/2015	7.24	Put	Bond Future	252.1300	0.2521	264.9400	0.2649	5.081	0	0	0
2015/01/02	R203	07/05/2015	7.26	Put	Bond Future	239.4500	0.2395	251.6900	0.2517	5.112	0	0	0
2015/01/02	R203	07/05/2015	7.25	Put	Bond Future	245.7300	0.2457	258.2500	0.2582	5.095	0	0	0
2015/01/02	R203	07/05/2015	7.25	Call	Bond Future	838.4200	0.8384	800.7100	0.8007	(4.498)	0	0	0
2015/01/02	R203	07/05/2015	7.26	Call	Bond Future	853.6300	0.8536	815.6400	0.8156	(4.450)	0	0	0
2015/01/02	R203	07/05/2015	7.24	Call	Bond Future	823.3200	0.8233	785.9000	0.7859	(4.545)	0	0	0
2015/01/02	R203	06/08/2015	6.74	Call	Bond Future	393.8500	0.3938	371.4800	0.3715	(5.680)	0	0	0
2015/01/02	R203	06/08/2015	6.75	Put	Bond Future	847.1300	0.8471	877.3600	0.8774	3.569	0	0	0
2015/01/02	R203	06/08/2015			Bond Future	6.9782	105.7889	7.0053	105.7360	0.389	0.0000	0.0000	0
2015/01/02	R203	06/08/2015	6.75	Call	Bond Future	401.5700	0.4016	378.9200	0.3789	(5.640)	0	0	0
2015/01/02	R203	06/08/2015	6.76	Call	Bond Future	409.3800	0.4094	386.4500	0.3865	(5.601)	0	0	0
2015/01/02	R203	06/08/2015	6.74	Put	Bond Future	859.0000	0.8590	889.5100	0.8895	3.552	0	0	0
2015/01/02	R203	06/08/2015	6.76	Put	Bond Future	835.3600	0.8354	865.3100	0.8653	3.585	0	0	0
2015/01/02	R204	05/02/2015			Bond Future	7.2046	103.7460	7.2245	103.6787	0.277	0.0000	0.0000	10,782
2015/01/02	R204	05/02/2015	8.25	Call	Bond Future	3,453.7900	3.4538	3,386.5300	3.3865	(1.947)	0	0	0
2015/01/02	R204	05/02/2015	8.26	Call	Bond Future	3,486.1200	3.4861	3,418.8600	3.4189	(1.929)	0	0	0
2015/01/02	R204	05/02/2015	8.24	Call	Bond Future	3,421.4600	3.4215	3,354.2000	3.3542	(1.966)	0	0	0
2015/01/02	R204	05/02/2015	8.26	Put	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	0
2015/01/02	R204	05/02/2015	8.25	Put	Bond Future	0.1500	0.0002	0.1300	0.0001	(13.333)	0	0	0
2015/01/02	R204	05/02/2015	8.24	Put	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	0
2015/01/02	R204	07/05/2015	7.51	Put	Bond Future	434.9300	0.4349	453.5500	0.4535	4.281	0	0	0
2015/01/02	R204	07/05/2015			Bond Future	7.2698	105.3910	7.2917	105.3214	0.302	0.0000	0.0000	0
2015/01/02	R204	07/05/2015	7.50	Put	Bond Future	445.4900	0.4455	464.5000	0.4645	4.267	0	0	0
2015/01/02	R204	07/05/2015	7.49	Call	Bond Future	1,151.6300	1.1516	1,101.4400	1.1014	(4.358)	0	0	0
2015/01/02	R204	07/05/2015	7.50	Call	Bond Future	1,172.3200	1.1723	1,121.7300	1.1217	(4.315)	0	0	0
2015/01/02	R204	07/05/2015	7.51	Call	Bond Future	1,193.1800	1.1932	1,142.2000	1.1422	(4.273)	0	0	0
2015/01/02	R204	07/05/2015	7.49	Put	Bond Future	456.2400	0.4562	475.6500	0.4756	4.254	0	0	0
2015/01/02	R204	06/08/2015	7.74	Call	Bond Future	1,773.8700	1.7739	1,719.2800	1.7193	(3.077)	0	0	0
2015/01/02	R204	06/08/2015	7.75	Put	Bond Future	474.2300	0.4742	491.9200	0.4919	3.730	0	0	0
2015/01/02	R204	06/08/2015			Bond Future	7.3018	103.1686	7.3262	103.0960	0.335	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
2015/01/02	R204	06/08/2015	8.41	Call	Bond Future	3,357.7600	3.3578	3,290.6600	3.2907	(1.998)	0	0	0
2015/01/02	R204	06/08/2015	7.74	Put	Bond Future	482.6000	0.4826	500.5600	0.5006	3.722	0	0	0
2015/01/02	R204	06/08/2015	7.76	Put	Bond Future	465.9800	0.4660	483.4000	0.4834	3.738	0	0	0
2015/01/02	R204	06/08/2015	8.41	Put	Bond Future	130.9500	0.1310	136.4000	0.1364	4.162	0	0	699
2015/01/02	R204	06/08/2015	7.75	Call	Bond Future	1,794.7300	1.7947	1,739.8700	1.7399	(3.057)	0	0	0
2015/01/02	R204	06/08/2015	7.76	Call	Bond Future	1,815.7000	1.8157	1,760.5700	1.7606	(3.036)	0	0	0
2015/01/02	R207	05/02/2015	8.49	Put	Bond Future	0.3900	0.0004	0.3400	0.0003	(12.821)	0	0	0
2015/01/02	R207	05/02/2015			Bond Future	7.4495	99.7020	7.4694	99.6217	0.266	0.0000	0.0000	30,977
2015/01/02	R207	05/02/2015	8.51	Put	Bond Future	0.3200	0.0003	0.2700	0.0003	(15.625)	0	0	0
2015/01/02	R207	05/02/2015	8.50	Call	Bond Future	4,139.4700	4.1395	4,059.2100	4.0592	(1.939)	0	0	0
2015/01/02	R207	05/02/2015	8.51	Call	Bond Future	4,177.8200	4.1778	4,097.5500	4.0975	(1.921)	0	0	0
2015/01/02	R207	05/02/2015	8.49	Call	Bond Future	4,101.1100	4.1011	4,020.8400	4.0208	(1.957)	0	0	0
2015/01/02	R207	05/02/2015	8.50	Put	Bond Future	0.3500	0.0004	0.3100	0.0003	(11.429)	0	0	0
2015/01/02	R207	07/05/2015			Bond Future	7.5192	101.2829	7.5406	101.2001	0.285	0.0000	0.0000	0
2015/01/02	R207	07/05/2015	8.25	Call	Bond Future	2,934.3900	2.9344	2,858.2500	2.8582	(2.595)	0	0	0
2015/01/02	R207	07/05/2015	7.73	Call	Bond Future	1,418.6600	1.4187	1,359.3000	1.3593	(4.184)	0	0	66
2015/01/02	R207	07/05/2015	8.24	Put	Bond Future	166.4800	0.1665	173.2900	0.1733	4.091	0	0	0
2015/01/02	R207	07/05/2015	8.26	Put	Bond Future	157.1600	0.1572	163.5900	0.1636	4.091	0	0	0
2015/01/02	R207	07/05/2015	7.73	Put	Bond Future	608.9700	0.6090	632.3600	0.6324	3.841	0	0	0
2015/01/02	R207	07/05/2015	8.25	Put	Bond Future	161.8300	0.1618	168.4400	0.1684	4.085	0	0	0
2015/01/02	R207	07/05/2015	8.26	Call	Bond Future	2,967.0000	2.9670	2,890.6800	2.8907	(2.572)	0	0	0
2015/01/02	R207	07/05/2015	8.24	Call	Bond Future	2,901.7500	2.9018	2,825.8100	2.8258	(2.617)	0	0	0
2015/01/02	R207	06/08/2015	7.76	Call	Bond Future	1,657.2600	1.6573	1,600.8500	1.6009	(3.404)	0	0	0
2015/01/02	R207	06/08/2015			Bond Future	7.5632	99.3839	7.5865	99.2981	0.309	0.0000	0.0000	0
2015/01/02	R207	06/08/2015	7.74	Call	Bond Future	1,613.8400	1.6138	1,558.1700	1.5582	(3.450)	0	0	0
2015/01/02	R207	06/08/2015	7.75	Call	Bond Future	1,635.4800	1.6355	1,579.4400	1.5794	(3.427)	0	0	0
2015/01/02	R207	06/08/2015	7.46	Call	Bond Future	1,069.1800	1.0692	1,024.6600	1.0247	(4.164)	0	0	70
2015/01/02	R207	06/08/2015	7.74	Put	Bond Future	966.2900	0.9663	996.4500	0.9964	3.121	0	0	0
2015/01/02	R207	06/08/2015	7.76	Put	Bond Future	936.8000	0.9368	966.2200	0.9662	3.140	0	0	0
2015/01/02	R207	06/08/2015	7.46	Put	Bond Future	1,449.2800	1.4493	1,490.5900	1.4906	2.850	0	0	0
2015/01/02	R207	06/08/2015	7.75	Put	Bond Future	951.4600	0.9515	981.2500	0.9813	3.131	0	0	0
2015/01/02	R207	05/11/2015	7.76	Call	Bond Future	1,850.6500	1.8506	1,793.4200	1.7934	(3.092)	0	0	0
2015/01/02	R207	05/11/2015	7.74	Call	Bond Future	1,810.2500	1.8103	1,753.6700	1.7537	(3.126)	0	0	0
2015/01/02	R207	05/11/2015			Bond Future	7.5684	101.1864	7.5945	101.0949	0.345	0.0000	0.0000	0
2015/01/02	R207	05/11/2015	7.75	Call	Bond Future	1,830.3900	1.8304	1,773.4900	1.7735	(3.109)	0	0	0
2015/01/02	R207	05/11/2015	7.43	Call	Bond Future	1,246.0300	1.2460	1,200.1300	1.2001	(3.684)	0	0	53
2015/01/02	R207	05/11/2015	7.74	Put	Bond Future	1,211.0900	1.2111	1,245.9900	1.2460	2.882	0	0	0
2015/01/02	R207	05/11/2015	7.43	Put	Bond Future	1,732.4500	1.7325	1,778.0300	1.7780	2.631	0	0	0
2015/01/02	R207	05/11/2015	7.76	Put	Bond Future	1,181.9500	1.1819	1,216.2000	1.2162	2.898	0	0	0
2015/01/02	R207	05/11/2015	7.75	Put	Bond Future	1,196.4500	1.1964	1,231.0300	1.2310	2.890	0	0	0
2015/01/02	R208	05/02/2015	8.51	Call	Bond Future	4,233.0800	4.2331	4,139.8800	4.1399	(2.202)	0	0	0
2015/01/02	R208	05/02/2015			Bond Future	7.5875	98.4060	7.6073	98.3129	0.260	0.0000	0.0000	50,770
2015/01/02	R208	05/02/2015	8.49	Call	Bond Future	4,144.1000	4.1441	4,050.8900	4.0509	(2.249)	0	0	0
2015/01/02	R208	05/02/2015	8.51	Put	Bond Future	1.6300	0.0016	1.4900	0.0015	(8.589)	0	0	0
2015/01/02	R208	05/02/2015	8.50	Put	Bond Future	1.7800	0.0018	1.6300	0.0016	(8.427)	0	0	0
2015/01/02	R208	05/02/2015	8.49	Put	Bond Future	1.9400	0.0019	1.7900	0.0018	(7.732)	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
2015/01/02	R208	05/02/2015	8.50	Call	Bond Future	4,188.6000	4.1886	4,095.3900	4.0954	(2.225)	0	0	0
2015/01/02	R208	07/05/2015	8.01	Call	Bond Future	2,150.6500	2.1506	2,074.5200	2.0745	(3.540)	0	0	0
2015/01/02	R208	07/05/2015			Bond Future	7.6489	96.5669	7.6700	96.4711	0.275	0.0000	0.0000	0
2015/01/02	R208	07/05/2015	7.99	Call	Bond Future	2,086.9400	2.0869	2,011.6900	2.0117	(3.606)	0	0	0
2015/01/02	R208	07/05/2015	8.00	Call	Bond Future	2,118.6900	2.1187	2,043.0000	2.0430	(3.572)	0	0	0
2015/01/02	R208	07/05/2015	7.99	Put	Bond Future	550.1800	0.5502	570.7300	0.5707	3.735	0	0	0
2015/01/02	R208	07/05/2015	8.01	Put	Bond Future	524.7200	0.5247	544.3900	0.5444	3.749	0	0	0
2015/01/02	R208	07/05/2015	8.00	Put	Bond Future	537.3300	0.5373	557.4400	0.5574	3.743	0	0	0
2015/01/02	R208	06/08/2015			Bond Future	7.6887	98.2314	7.7113	98.1323	0.294	0.0000	0.0000	0
2015/01/02	R208	06/08/2015	8.00	Call	Bond Future	2,322.1800	2.3222	2,252.1400	2.2521	(3.016)	0	0	0
2015/01/02	R208	06/08/2015	8.01	Call	Bond Future	2,350.2100	2.3502	2,279.8000	2.2798	(2.996)	0	0	0
2015/01/02	R208	06/08/2015	8.85	Call	Bond Future	5,143.8900	5.1439	5,051.9300	5.0519	(1.788)	0	0	0
2015/01/02	R208	06/08/2015	7.99	Call	Bond Future	2,294.2900	2.2943	2,224.6400	2.2246	(3.036)	0	0	0
2015/01/02	R208	06/08/2015	8.01	Put	Bond Future	952.7100	0.9527	981.3300	0.9813	3.004	0	0	0
2015/01/02	R208	06/08/2015	8.00	Put	Bond Future	967.7900	0.9678	996.7800	0.9968	2.995	0	0	0
2015/01/02	R208	06/08/2015	7.99	Put	Bond Future	983.0500	0.9831	1,012.4300	1.0124	2.989	0	0	0
2015/01/02	R208	06/08/2015	8.85	Put	Bond Future	208.3800	0.2084	215.4500	0.2155	3.393	0	0	198
2015/01/02	R208	05/11/2015			Bond Future	7.7022	96.6098	7.7270	96.5050	0.322	0.0000	0.0000	0
2015/01/02	R208	05/11/2015	8.48	Call	Bond Future	3,906.2600	3.9063	3,821.8800	3.8219	(2.160)	0	0	0
2015/01/02	R208	05/11/2015	7.74	Put	Bond Future	1,737.6900	1.7377	1,782.2400	1.7822	2.564	0	0	0
2015/01/02	R208	05/11/2015	7.75	Call	Bond Future	1,919.9500	1.9200	1,859.3000	1.8593	(3.159)	0	0	0
2015/01/02	R208	05/11/2015	7.76	Call	Bond Future	1,942.5500	1.9425	1,881.5100	1.8815	(3.142)	0	0	0
2015/01/02	R208	05/11/2015	8.48	Put	Bond Future	680.5500	0.6806	700.9800	0.7010	3.002	0	0	2,200
2015/01/02	R208	05/11/2015	7.74	Call	Bond Future	1,897.5000	1.8975	1,837.2400	1.8372	(3.176)	0	0	0
2015/01/02	R208	05/11/2015	7.76	Put	Bond Future	1,698.2800	1.6983	1,742.0500	1.7421	2.577	0	0	0
2015/01/02	R208	05/11/2015	7.75	Put	Bond Future	1,717.9000	1.7179	1,762.0600	1.7621	2.571	0	0	0
2015/01/02	R209	05/02/2015	9.00	Put	Bond Future	156.6600	0.1567	158.0600	0.1581	0.894	0	0	0
2015/01/02	R209	05/02/2015			Bond Future	8.5369	80.0599	8.5566	79.9021	0.230	0.0000	0.0000	29,898
2015/01/02	R209	05/02/2015	9.25	Call	Bond Future	5,463.7300	5.4637	5,304.8500	5.3049	(2.908)	0	0	0
2015/01/02	R209	05/02/2015	9.26	Call	Bond Future	5,533.3700	5.5334	5,374.4900	5.3745	(2.871)	0	0	0
2015/01/02	R209	05/02/2015	9.24	Call	Bond Future	5,394.1200	5.3941	5,235.2500	5.2352	(2.945)	0	0	0
2015/01/02	R209	05/02/2015	9.25	Put	Bond Future	38.5100	0.0385	37.3700	0.0374	(2.960)	0	0	0
2015/01/02	R209	05/02/2015	9.00	Call	Bond Future	3,748.0000	3.7480	3,591.6600	3.5917	(4.171)	0	0	0
2015/01/02	R209	05/02/2015	9.24	Put	Bond Future	40.9000	0.0409	39.7700	0.0398	(2.763)	0	0	0
2015/01/02	R209	05/02/2015	9.26	Put	Bond Future	36.2600	0.0363	35.1200	0.0351	(3.144)	0	0	0
2015/01/02	R209	07/05/2015			Bond Future	8.5882	78.1817	8.6085	78.0204	0.236	0.0000	0.0000	0
2015/01/02	R209	07/05/2015	8.99	Put	Bond Future	1,065.0700	1.0651	1,095.4500	1.0955	2.852	0	0	0
2015/01/02	R209	07/05/2015	9.01	Put	Bond Future	1,022.0000	1.0220	1,051.1800	1.0512	2.855	0	0	0
2015/01/02	R209	07/05/2015	8.99	Call	Bond Future	4,163.0100	4.1630	4,032.1200	4.0321	(3.144)	0	0	0
2015/01/02	R209	07/05/2015	9.00	Put	Bond Future	1,043.3500	1.0433	1,073.1300	1.0731	2.854	0	0	0
2015/01/02	R209	07/05/2015	9.00	Call	Bond Future	4,215.9600	4.2160	4,084.4700	4.0845	(3.119)	0	0	0
2015/01/02	R209	07/05/2015	9.01	Call	Bond Future	4,269.1700	4.2692	4,137.0800	4.1371	(3.094)	0	0	0
2015/01/02	R209	06/08/2015	8.99	Put	Bond Future	1,913.0000	1.9130	1,956.8100	1.9568	2.290	0	0	0
2015/01/02	R209	06/08/2015	9.01	Put	Bond Future	1,860.1500	1.8601	1,902.8800	1.9029	2.297	0	0	0
2015/01/02	R209	06/08/2015			Bond Future	8.6290	79.5294	8.6500	79.3641	0.243	0.0000	0.0000	0
2015/01/02	R209	06/08/2015	9.90	Call	Bond Future	9,562.1900	9.5622	9,408.1400	9.4081	(1.611)	0	0	0
2015/01/02	R209	06/08/2015	9.00	Call	Bond Future	4,728.4100	4.7284	4,606.3700	4.6064	(2.581)	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
2015/01/02	R209	06/08/2015	9.01	Call	Bond Future	4,776.5200	4.7765	4,653.9400	4.6539	(2.566)	0	0	0
2015/01/02	R209	06/08/2015	8.99	Call	Bond Future	4,680.5000	4.6805	4,559.0000	4.5590	(2.596)	0	0	0
2015/01/02	R209	06/08/2015	9.00	Put	Bond Future	1,886.4200	1.8864	1,929.6900	1.9297	2.294	0	0	0
2015/01/02	R209	06/08/2015	9.90	Put	Bond Future	458.1300	0.4581	469.3900	0.4694	2.458	0	0	2,914
2015/01/02	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R210	05/02/2015			Bond Future	177.4419	177.4419	177.4293	177.4293	(0.007)	0.0000	0.0000	628
2015/01/02	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R210	05/02/2015	175.01	Call	Bond Future	2,431.9300	2.4319	2,419.2700	2.4193	(0.521)	0	0	0
2015/01/02	R210	05/02/2015	174.99	Call	Bond Future	2,451.9300	2.4519	2,439.2700	2.4393	(0.516)	0	0	0
2015/01/02	R210	05/02/2015	175.00	Call	Bond Future	2,441.9300	2.4419	2,429.2700	2.4293	(0.518)	0	0	0
2015/01/02	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R210	07/05/2015			Bond Future	178.1951	178.1951	178.1801	178.1801	(0.008)	0.0000	0.0000	0
2015/01/02	R210	07/05/2015	177.00	Call	Bond Future	1,195.0500	1.1950	1,180.1200	1.1801	(1.249)	0	0	0
2015/01/02	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R210	07/05/2015	177.01	Call	Bond Future	1,185.0500	1.1850	1,170.1200	1.1701	(1.260)	0	0	0
2015/01/02	R210	07/05/2015	176.99	Call	Bond Future	1,205.0500	1.2050	1,190.1200	1.1901	(1.239)	0	0	0
2015/01/02	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R211	05/02/2015			Bond Future	131.3047	131.3047	131.2937	131.2937	(0.008)	0.0000	0.0000	1,120
2015/01/02	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R211	05/02/2015	132.99	Put	Bond Future	1,685.2600	1.6853	1,696.3300	1.6963	0.657	0	0	0
2015/01/02	R211	05/02/2015	133.01	Put	Bond Future	1,705.2600	1.7053	1,716.3300	1.7163	0.649	0	0	0
2015/01/02	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R211	05/02/2015	133.00	Put	Bond Future	1,695.2600	1.6953	1,706.3300	1.7063	0.653	0	0	0
2015/01/02	R211	07/05/2015	134.99	Put	Bond Future	1,592.1700	1.5922	1,605.1200	1.6051	0.813	0	0	0
2015/01/02	R211	07/05/2015			Bond Future	133.3978	133.3978	133.3849	133.3849	(0.010)	0.0000	0.0000	0
2015/01/02	R211	07/05/2015	135.01	Put	Bond Future	1,612.1700	1.6122	1,625.1200	1.6251	0.803	0	0	0
2015/01/02	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R211	07/05/2015	135.00	Put	Bond Future	1,602.1700	1.6022	1,615.1200	1.6151	0.808	0	0	0
2015/01/02	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R212	05/02/2015			Bond Future	135.9910	135.9910	135.9816	135.9816	(0.007)	0.0000	0.0000	13,564
2015/01/02	R212	05/02/2015	137.99	Put	Bond Future	1,998.9800	1.9990	2,008.4000	2.0084	0.471	0	0	0
2015/01/02	R212	05/02/2015	138.01	Put	Bond Future	2,018.9800	2.0190	2,028.4000	2.0284	0.467	0	0	0
2015/01/02	R212	05/02/2015	138.00	Put	Bond Future	2,008.9800	2.0090	2,018.4000	2.0184	0.469	0	0	0
2015/01/02	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R212	07/05/2015			Bond Future	138.1588	138.1588	138.1475	138.1475	(0.008)	0.0000	0.0000	0
2015/01/02	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R212	07/05/2015	140.99	Put	Bond Future	2,831.2200	2.8312	2,842.5200	2.8425	0.399	0	0	0
2015/01/02	R212	07/05/2015	141.01	Put	Bond Future	2,851.2200	2.8512	2,862.5200	2.8625	0.396	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
2015/01/02	R212	07/05/2015	141.00	Put	Bond Future	2,841.2200	2.8412	2,852.5200	2.8525	0.398	0	0	0
2015/01/02	R213	05/02/2015	9.26	Put	Bond Future	15.2800	0.0153	14.4500	0.0145	(5.432)	0	0	0
2015/01/02	R213	05/02/2015			Bond Future	8.4295	90.6938	8.4491	90.5385	0.233	0.0000	0.0000	23,708
2015/01/02	R213	05/02/2015	9.25	Put	Bond Future	16.3400	0.0163	15.4900	0.0155	(5.202)	0	0	0
2015/01/02	R213	05/02/2015	9.24	Put	Bond Future	17.4700	0.0175	16.6000	0.0166	(4.980)	0	0	0
2015/01/02	R213	05/02/2015	9.25	Call	Bond Future	6,191.2800	6.1913	6,035.1500	6.0351	(2.522)	0	0	0
2015/01/02	R213	05/02/2015	9.26	Call	Bond Future	6,261.5700	6.2616	6,105.4600	6.1055	(2.493)	0	0	0
2015/01/02	R213	05/02/2015	9.24	Call	Bond Future	6,120.9700	6.1210	5,964.8200	5.9648	(2.551)	0	0	0
2015/01/02	R213	07/05/2015	8.74	Call	Bond Future	3,366.6600	3.3667	3,247.5500	3.2475	(3.538)	0	0	0
2015/01/02	R213	07/05/2015	8.75	Put	Bond Future	1,366.2300	1.3662	1,405.2800	1.4053	2.858	0	0	0
2015/01/02	R213	07/05/2015			Bond Future	8.4837	88.5877	8.5040	88.4289	0.240	0.0000	0.0000	0
2015/01/02	R213	07/05/2015	8.75	Call	Bond Future	3,415.3200	3.4153	3,295.5000	3.2955	(3.508)	0	0	0
2015/01/02	R213	07/05/2015	8.76	Call	Bond Future	3,464.3100	3.4643	3,343.7700	3.3438	(3.479)	0	0	0
2015/01/02	R213	07/05/2015	8.74	Put	Bond Future	1,393.2700	1.3933	1,433.0300	1.4330	2.854	0	0	0
2015/01/02	R213	07/05/2015	8.76	Put	Bond Future	1,339.6200	1.3396	1,377.9500	1.3779	2.861	0	0	0
2015/01/02	R213	06/08/2015			Bond Future	8.5266	90.1143	8.5477	89.9512	0.248	0.0000	0.0000	0
2015/01/02	R213	06/08/2015	8.49	Put	Bond Future	3,169.4900	3.1695	3,237.5800	3.2376	2.148	0	0	0
2015/01/02	R213	06/08/2015	8.51	Put	Bond Future	3,090.4400	3.0904	3,157.1800	3.1572	2.160	0	0	0
2015/01/02	R213	06/08/2015	8.49	Call	Bond Future	2,885.9200	2.8859	2,790.8900	2.7909	(3.293)	0	0	0
2015/01/02	R213	06/08/2015	8.50	Put	Bond Future	3,129.5000	3.1295	3,196.9200	3.1969	2.154	0	0	0
2015/01/02	R213	06/08/2015	8.50	Call	Bond Future	2,923.5400	2.9235	2,827.8400	2.8278	(3.273)	0	0	0
2015/01/02	R213	06/08/2015	8.51	Call	Bond Future	2,961.9900	2.9620	2,865.6100	2.8656	(3.254)	0	0	0
2015/01/02	R214	05/02/2015	9.50	Call	Bond Future	6,938.5200	6.9385	6,771.6900	6.7717	(2.404)	0	0	0
2015/01/02	R214	05/02/2015			Bond Future	8.6172	81.0796	8.6368	80.9137	0.228	0.0000	0.0000	14,311
2015/01/02	R214	05/02/2015	9.51	Call	Bond Future	7,010.1700	7.0102	6,843.3700	6.8434	(2.379)	0	0	0
2015/01/02	R214	05/02/2015	9.49	Call	Bond Future	6,866.8100	6.8668	6,699.9600	6.7000	(2.430)	0	0	0
2015/01/02	R214	05/02/2015	9.50	Put	Bond Future	14.3600	0.0144	13.4700	0.0135	(6.198)	0	0	0
2015/01/02	R214	05/02/2015	9.49	Put	Bond Future	15.3200	0.0153	14.4100	0.0144	(5.940)	0	0	0
2015/01/02	R214	05/02/2015	9.51	Put	Bond Future	13.4600	0.0135	12.6000	0.0126	(6.389)	0	0	0
2015/01/02	R214	07/05/2015			Bond Future	8.6666	79.0742	8.6868	78.9047	0.234	0.0000	0.0000	0
2015/01/02	R214	07/05/2015	9.15	Call	Bond Future	4,867.3300	4.8673	4,724.9600	4.7250	(2.925)	0	0	0
2015/01/02	R214	07/05/2015	9.16	Call	Bond Future	4,924.2000	4.9242	4,781.2700	4.7813	(2.903)	0	0	0
2015/01/02	R214	07/05/2015	9.14	Put	Bond Future	1,003.1100	1.0031	1,030.8500	1.0308	2.765	0	0	0
2015/01/02	R214	07/05/2015	9.16	Put	Bond Future	962.5400	0.9625	989.1500	0.9892	2.765	0	0	0
2015/01/02	R214	07/05/2015	9.15	Put	Bond Future	982.6500	0.9827	1,009.8200	1.0098	2.765	0	0	0
2015/01/02	R214	07/05/2015	9.14	Call	Bond Future	4,810.6800	4.8107	4,668.8800	4.6689	(2.948)	0	0	0
2015/01/02	R214	06/08/2015	8.76	Put	Bond Future	3,104.9800	3.1050	3,170.1000	3.1701	2.097	0	0	0
2015/01/02	R214	06/08/2015			Bond Future	8.7064	80.4370	8.7274	80.2632	0.241	0.0000	0.0000	0
2015/01/02	R214	06/08/2015	8.75	Put	Bond Future	3,144.5700	3.1446	3,210.3600	3.2104	2.092	0	0	0
2015/01/02	R214	06/08/2015	8.74	Call	Bond Future	3,462.9300	3.4629	3,355.6000	3.3556	(3.099)	0	0	0
2015/01/02	R214	06/08/2015	8.75	Call	Bond Future	3,504.9700	3.5050	3,396.9600	3.3970	(3.082)	0	0	0
2015/01/02	R214	06/08/2015	8.76	Call	Bond Future	3,547.7600	3.5478	3,439.0800	3.4391	(3.063)	0	0	0
2015/01/02	R214	06/08/2015	8.74	Put	Bond Future	3,185.0400	3.1850	3,251.5100	3.2515	2.087	0	0	0
2015/01/02	R248	05/02/2015			Bond Future	8.6929	104.5484	8.7176	104.2807	0.284	0.0000	0.0000	43,226
2015/01/02	R248	05/02/2015	9.49	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
2015/01/02	R248	05/02/2015	9.50	Call	Bond Future	8,144.9400	8.1449	7,877.2400	7.8772	(3.287)	0	0	0
2015/01/02	R248	05/02/2015	9.51	Call	Bond Future	8,238.4600	8.2385	7,970.7600	7.9708	(3.249)	0	0	0
2015/01/02	R248	05/02/2015	9.49	Call	Bond Future	8,051.2400	8.0512	7,783.5400	7.7835	(3.325)	0	0	0
2015/01/02	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R248	07/05/2015			Bond Future	8.7442	101.7759	8.7697	101.5026	0.291	0.0000	0.0000	0
2015/01/02	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R248	07/05/2015	9.26	Call	Bond Future	5,288.6100	5.2886	5,015.3600	5.0154	(5.167)	0	0	0
2015/01/02	R248	07/05/2015	9.24	Call	Bond Future	5,092.8100	5.0928	4,819.5600	4.8196	(5.365)	0	0	0
2015/01/02	R248	07/05/2015	9.25	Call	Bond Future	5,190.8000	5.1908	4,917.5500	4.9175	(5.264)	0	0	0
2015/01/02	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R248	06/08/2015			Bond Future	8.7860	103.5299	8.8123	103.2503	0.299	0.0000	0.0000	0
2015/01/02	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/02	R248	06/08/2015	8.74	Put	Bond Future	491.9800	0.4920	771.6000	0.7716	56.836	0	0	0
2015/01/02	R248	06/08/2015	8.76	Put	Bond Future	277.4600	0.2775	557.0800	0.5571	100.778	0	0	0
2015/01/02	R248	06/08/2015	8.75	Put	Bond Future	384.6200	0.3846	664.2400	0.6642	72.700	0	0	0

**Total**

**453330**