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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/01/2015 TO 15/01/2015

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
2015/01/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	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
2015/01/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2025	05/02/2015			Bond Future	117.7718	117.7718	117.9785	117.9785	0.176	0.0000	0.0000	16
2015/01/15	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2025	05/02/2015	118.99	Put	Bond Future	1,218.2400	1.2182	1,011.5100	1.0115	(16.970)	0	0	0
2015/01/15	2025	05/02/2015	119.01	Put	Bond Future	1,238.2400	1.2382	1,031.5100	1.0315	(16.695)	0	0	0
2015/01/15	2025	05/02/2015	119.00	Put	Bond Future	1,228.2400	1.2282	1,021.5100	1.0215	(16.831)	0	0	0
2015/01/15	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2025	07/05/2015			Bond Future	119.6372	119.6372	119.8463	119.8463	0.175	0.0000	0.0000	0
2015/01/15	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2025	07/05/2015	120.99	Put	Bond Future	1,352.8100	1.3528	1,143.7300	1.1437	(15.455)	0	0	0
2015/01/15	2025	07/05/2015	121.01	Put	Bond Future	1,372.8100	1.3728	1,163.7300	1.1637	(15.230)	0	0	0
2015/01/15	2025	07/05/2015	121.00	Put	Bond Future	1,362.8100	1.3628	1,153.7300	1.1537	(15.342)	0	0	0
2015/01/15	2030	05/02/2015			Bond Future	7.9475	100.6716	7.9621	100.5451	0.183	0.0000	0.0000	3,666
2015/01/15	2030	05/02/2015	9.25	Call	Bond Future	10,479.1100	10.4791	10,352.6500	10.3527	(1.207)	0	0	0
2015/01/15	2030	05/02/2015	9.24	Call	Bond Future	10,404.7100	10.4047	10,278.2500	10.2783	(1.215)	0	0	0
2015/01/15	2030	05/02/2015	9.26	Call	Bond Future	10,553.4200	10.5534	10,426.9600	10.4270	(1.198)	0	0	0
2015/01/15	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2030	07/05/2015			Bond Future	7.9947	102.2580	8.0098	102.1288	0.189	0.0000	0.0000	0
2015/01/15	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2030	07/05/2015	8.74	Call	Bond Future	6,110.5500	6.1105	5,981.3700	5.9814	(2.114)	0	0	0
2015/01/15	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2030	07/05/2015	8.75	Call	Bond Future	6,188.9200	6.1889	6,059.7400	6.0597	(2.087)	0	0	0
2015/01/15	2030	07/05/2015	8.76	Call	Bond Future	6,267.1900	6.2672	6,138.0100	6.1380	(2.061)	0	0	0
2015/01/15	2032	05/02/2015			Bond Future	8.1031	104.3460	8.1277	104.1186	0.303	0.0000	0.0000	15
2015/01/15	2032	05/02/2015	8.50	Call	Bond Future	3,583.3200	3.5833	3,355.8700	3.3559	(6.347)	0	0	0
2015/01/15	2032	05/02/2015	8.51	Call	Bond Future	3,671.2100	3.6712	3,443.7600	3.4438	(6.196)	0	0	0
2015/01/15	2032	05/02/2015	8.49	Call	Bond Future	3,495.3200	3.4953	3,267.8700	3.2679	(6.507)	0	0	0
2015/01/15	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2032	07/05/2015			Bond Future	8.1506	101.8354	8.1760	101.6035	0.312	0.0000	0.0000	0
2015/01/15	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/15	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2032	07/05/2015	8.50	Call	Bond Future	3,123.6900	3.1237	2,891.8500	2.8919	(7.422)	0	0	0
2015/01/15	2032	07/05/2015	8.51	Call	Bond Future	3,211.0000	3.2110	2,979.1600	2.9792	(7.220)	0	0	0
2015/01/15	2032	07/05/2015	8.49	Call	Bond Future	3,036.2600	3.0363	2,804.4200	2.8044	(7.636)	0	0	0
2015/01/15	2032	06/08/2015	8.50	Call	Bond Future	2,779.3800	2.7794	2,541.7900	2.5418	(8.548)	0	0	0
2015/01/15	2032	06/08/2015			Bond Future	8.1862	103.5783	8.2125	103.3407	0.322	0.0000	0.0000	0
2015/01/15	2032	06/08/2015	8.51	Call	Bond Future	2,866.1100	2.8661	2,628.5200	2.6285	(8.290)	0	0	0
2015/01/15	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2032	06/08/2015	8.49	Call	Bond Future	2,692.5400	2.6925	2,454.9500	2.4550	(8.824)	0	0	0
2015/01/15	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	05/02/2015			Bond Future	8.2023	103.2392	8.2269	102.9850	0.300	0.0000	0.0000	34,464
2015/01/15	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	05/02/2015	9.50	Call	Bond Future	12,166.1700	12.1662	11,912.0000	11.9120	(2.089)	0	0	0
2015/01/15	2037	05/02/2015	9.51	Call	Bond Future	12,250.9100	12.2509	11,996.7400	11.9967	(2.075)	0	0	0
2015/01/15	2037	05/02/2015	9.49	Call	Bond Future	12,081.3000	12.0813	11,827.1300	11.8271	(2.104)	0	0	0
2015/01/15	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	07/05/2015			Bond Future	8.2491	104.8660	8.2745	104.6071	0.308	0.0000	0.0000	500
2015/01/15	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	07/05/2015	9.01	Call	Bond Future	7,343.3200	7.3433	7,084.4000	7.0844	(3.526)	0	0	0
2015/01/15	2037	07/05/2015	8.99	Call	Bond Future	7,160.9900	7.1610	6,902.0700	6.9021	(3.616)	0	0	0
2015/01/15	2037	07/05/2015	9.00	Call	Bond Future	7,252.2200	7.2522	6,993.3000	6.9933	(3.570)	0	0	0
2015/01/15	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	06/08/2015			Bond Future	8.2862	102.4004	8.3125	102.1353	0.317	0.0000	0.0000	0
2015/01/15	2037	06/08/2015	8.75	Call	Bond Future	4,531.4200	4.5314	4,266.2900	4.2663	(5.851)	0	0	0
2015/01/15	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2037	06/08/2015	8.76	Call	Bond Future	4,625.6500	4.6256	4,360.5200	4.3605	(5.732)	0	0	0
2015/01/15	2037	06/08/2015	8.74	Call	Bond Future	4,437.0500	4.4370	4,171.9200	4.1719	(5.975)	0	0	0
2015/01/15	2038	05/02/2015	123.00	Call	Bond Future	3,463.7000	3.4637	2,652.4100	2.6524	(23.423)	0	0	0
2015/01/15	2038	05/02/2015			Bond Future	126.4637	126.4637	125.6524	125.6524	(0.642)	0.0000	0.0000	3,741
2015/01/15	2038	05/02/2015	123.01	Call	Bond Future	3,453.7000	3.4537	2,642.4100	2.6424	(23.490)	0	0	0
2015/01/15	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2038	05/02/2015	122.99	Call	Bond Future	3,473.7000	3.4737	2,662.4100	2.6624	(23.355)	0	0	0
2015/01/15	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2038	07/05/2015			Bond Future	128.4668	128.4668	127.6418	127.6418	(0.642)	0.0000	0.0000	0
2015/01/15	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2038	07/05/2015	126.99	Call	Bond Future	1,476.8000	1.4768	651.7800	0.6518	(55.865)	0	0	0
2015/01/15	2038	07/05/2015	127.00	Call	Bond Future	1,466.8000	1.4668	641.7800	0.6418	(56.246)	0	0	0
2015/01/15	2038	07/05/2015	127.01	Call	Bond Future	1,456.8000	1.4568	631.7800	0.6318	(56.632)	0	0	0

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2015/01/15	2044	05/02/2015	9.00	Call	Bond Future	7,104.9500	7.1050	6,827.7400	6.8277	(3.902)	0	0	0
2015/01/15	2044	05/02/2015			Bond Future	8.3322	104.7807	8.3568	104.5035	0.295	0.0000	0.0000	6,042
2015/01/15	2044	05/02/2015	9.01	Call	Bond Future	7,205.0600	7.2051	6,927.8500	6.9278	(3.847)	0	0	0
2015/01/15	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2044	05/02/2015	8.99	Call	Bond Future	7,004.6600	7.0047	6,727.4500	6.7275	(3.958)	0	0	0
2015/01/15	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2044	07/05/2015			Bond Future	8.3786	106.4319	8.4040	106.1493	0.303	0.0000	0.0000	0
2015/01/15	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2044	07/05/2015	9.01	Call	Bond Future	6,670.4700	6.6705	6,387.9200	6.3879	(4.236)	0	0	0
2015/01/15	2044	07/05/2015	8.99	Call	Bond Future	6,470.3900	6.4704	6,187.8400	6.1878	(4.367)	0	0	0
2015/01/15	2044	07/05/2015	9.00	Call	Bond Future	6,570.5100	6.5705	6,287.9600	6.2880	(4.300)	0	0	0
2015/01/15	2044	06/08/2015	8.76	Call	Bond Future	3,692.3600	3.6924	3,403.2600	3.4033	(7.830)	0	0	0
2015/01/15	2044	06/08/2015			Bond Future	8.4161	103.8678	8.4423	103.5787	0.311	0.0000	0.0000	0
2015/01/15	2044	06/08/2015	8.74	Call	Bond Future	3,483.7400	3.4837	3,194.6400	3.1946	(8.299)	0	0	0
2015/01/15	2044	06/08/2015	8.75	Call	Bond Future	3,588.1400	3.5881	3,299.0400	3.2990	(8.057)	0	0	0
2015/01/15	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2046	05/02/2015			Bond Future	128.0618	128.0618	127.4844	127.4844	(0.451)	0.0000	0.0000	5,889
2015/01/15	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2046	05/02/2015	123.99	Call	Bond Future	4,071.8000	4.0718	3,494.4200	3.4944	(14.180)	0	0	0
2015/01/15	2046	05/02/2015	124.01	Call	Bond Future	4,051.8000	4.0518	3,474.4200	3.4744	(14.250)	0	0	0
2015/01/15	2046	05/02/2015	124.00	Call	Bond Future	4,061.8000	4.0618	3,484.4200	3.4844	(14.215)	0	0	0
2015/01/15	2046	07/05/2015			Bond Future	128.7215	128.7215	128.1338	128.1338	(0.457)	0.0000	0.0000	0
2015/01/15	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2046	07/05/2015	126.99	Call	Bond Future	1,731.4700	1.7315	1,143.8200	1.1438	(33.939)	0	0	0
2015/01/15	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2046	07/05/2015	127.00	Call	Bond Future	1,721.4700	1.7215	1,133.8200	1.1338	(34.137)	0	0	0
2015/01/15	2046	07/05/2015	127.01	Call	Bond Future	1,711.4700	1.7115	1,123.8200	1.1238	(34.336)	0	0	0
2015/01/15	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2050	05/02/2015			Bond Future	136.5076	136.5076	135.8256	135.8256	(0.500)	0.0000	0.0000	2,753
2015/01/15	2050	05/02/2015	130.01	Call	Bond Future	6,497.6300	6.4976	5,815.6100	5.8156	(10.496)	0	0	0
2015/01/15	2050	05/02/2015	129.99	Call	Bond Future	6,517.6300	6.5176	5,835.6100	5.8356	(10.464)	0	0	0
2015/01/15	2050	05/02/2015	130.00	Call	Bond Future	6,507.6300	6.5076	5,825.6100	5.8256	(10.480)	0	0	0
2015/01/15	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	2050	07/05/2015			Bond Future	138.6697	138.6697	137.9760	137.9760	(0.500)	0.0000	0.0000	0
2015/01/15	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
2015/01/15	2050	07/05/2015	135.01	Call	Bond Future	3,659.6800	3.6597	2,965.9600	2.9660	(18.956)	0	0	0
2015/01/15	2050	07/05/2015	134.99	Call	Bond Future	3,679.6800	3.6797	2,985.9600	2.9860	(18.853)	0	0	0
2015/01/15	2050	07/05/2015	135.00	Call	Bond Future	3,669.6800	3.6697	2,975.9600	2.9760	(18.904)	0	0	0
2015/01/15	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	AL12	05/02/2015			Index Future	558.9040	558.9040	557.7060	557.7060	(0.214)	0.0000	0.0000	0
2015/01/15	AL12	07/05/2015			Index Future	567.7110	567.7110	566.4890	566.4890	(0.215)	0.0000	0.0000	0
2015/01/15	AL37	05/02/2015			Index Future	457.2970	457.2970	457.3340	457.3340	0.008	0.0000	0.0000	116
2015/01/15	AL37	07/05/2015			Index Future	464.5020	464.5020	464.5360	464.5360	0.007	0.0000	0.0000	0
2015/01/15	AL7T	05/02/2015			Index Future	548.3350	548.3350	548.3690	548.3690	0.006	0.0000	0.0000	3
2015/01/15	AL7T	07/05/2015			Index Future	556.9750	556.9750	557.0050	557.0050	0.005	0.0000	0.0000	0
2015/01/15	ALBI	05/02/2015			Index Future	499.0450	499.0450	498.6580	498.6580	(0.078)	0.0000	0.0000	770
2015/01/15	ALBI	07/05/2015			Index Future	506.9080	506.9080	506.5110	506.5110	(0.078)	0.0000	0.0000	0
2015/01/15	ALBI	06/08/2015			Index Future	515.4870	515.4870	515.0750	515.0750	(0.080)	0.0000	0.0000	0
2015/01/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/01/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	CS23	25/01/2023			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
2015/01/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/15	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	EL28	05/02/2015			Bond Future	123.7268	123.7268	123.7206	123.7206	(0.005)	0.0000	0.0000	0
2015/01/15	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	EL28	05/02/2015	125.99	Put	Bond Future	2,263.2100	2.2632	2,269.4300	2.2694	0.275	0	0	0
2015/01/15	EL28	05/02/2015	126.01	Put	Bond Future	2,283.2100	2.2832	2,289.4300	2.2894	0.272	0	0	0
2015/01/15	EL28	05/02/2015	126.00	Put	Bond Future	2,273.2100	2.2732	2,279.4300	2.2794	0.274	0	0	0
2015/01/15	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	EL28	07/05/2015			Bond Future	124.1770	124.1770	124.1698	124.1698	(0.006)	0.0000	0.0000	0
2015/01/15	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	EL28	07/05/2015	124.99	Put	Bond Future	812.9600	0.8130	820.2300	0.8202	0.894	0	0	0
2015/01/15	EL28	07/05/2015	125.01	Put	Bond Future	832.9600	0.8330	840.2300	0.8402	0.873	0	0	0
2015/01/15	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	EL28	07/05/2015	125.00	Put	Bond Future	822.9600	0.8230	830.2300	0.8302	0.883	0	0	0
2015/01/15	ES33	05/02/2015	10.00	Call	Bond Future	7,390.1300	7.3901	7,195.4200	7.1954	(2.635)	0	0	0
2015/01/15	ES33	05/02/2015			Bond Future	9.0142	89.5172	9.0385	89.3225	0.270	0.0000	0.0000	6,576
2015/01/15	ES33	05/02/2015	10.01	Call	Bond Future	7,460.0900	7.4601	7,265.3800	7.2654	(2.610)	0	0	0
2015/01/15	ES33	05/02/2015	9.99	Call	Bond Future	7,320.0800	7.3201	7,125.3700	7.1254	(2.660)	0	0	0
2015/01/15	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	ES33	07/05/2015			Bond Future	9.0846	87.1402	9.1098	86.9418	0.277	0.0000	0.0000	0
2015/01/15	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	ES33	07/05/2015	9.76	Call	Bond Future	5,100.8000	5.1008	4,902.4200	4.9024	(3.889)	0	0	0
2015/01/15	ES33	07/05/2015	9.74	Call	Bond Future	4,956.4100	4.9564	4,758.0300	4.7580	(4.002)	0	0	0
2015/01/15	ES33	07/05/2015	9.75	Call	Bond Future	5,028.6500	5.0287	4,830.2700	4.8303	(3.945)	0	0	0
2015/01/15	ES33	06/08/2015			Bond Future	9.1440	88.6314	9.1701	88.4281	0.285	0.0000	0.0000	0
2015/01/15	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	ES33	06/08/2015	9.61	Call	Bond Future	3,525.6800	3.5257	3,322.3800	3.3224	(5.766)	0	0	0
2015/01/15	ES33	06/08/2015	9.59	Call	Bond Future	3,378.8800	3.3789	3,175.5800	3.1756	(6.017)	0	0	0
2015/01/15	ES33	06/08/2015	9.60	Call	Bond Future	3,452.3300	3.4523	3,249.0300	3.2490	(5.889)	0	0	0
2015/01/15	GOVI	05/02/2015	459.99	Call	GOVI	360,820.0000	36.0820	358,170.0000	35.8170	(0.734)	0	0	0
2015/01/15	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	GOVI	05/02/2015			GOVI	496.0720	496.0720	495.8070	495.8070	(0.053)	0.0000	0.0000	440
2015/01/15	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	GOVI	05/02/2015	460.00	Call	GOVI	360,720.0000	36.0720	358,070.0000	35.8070	(0.735)	0	0	0

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2015/01/15	GOVI	05/02/2015	460.01	Call	GOVI	360,620.0000	36.0620	357,970.0000	35.7970	(0.735)	0	0	0
2015/01/15	GOVI	07/05/2015	449.99	Call	GOVI	538,980.0000	53.8980	536,250.0000	53.6250	(0.507)	0	0	0
2015/01/15	GOVI	07/05/2015			GOVI	503.8880	503.8880	503.6150	503.6150	(0.054)	0.0000	0.0000	131
2015/01/15	GOVI	07/05/2015	450.00	Call	GOVI	538,880.0000	53.8880	536,150.0000	53.6150	(0.507)	0	0	0
2015/01/15	GOVI	07/05/2015	450.01	Call	GOVI	538,780.0000	53.8780	536,050.0000	53.6050	(0.507)	0	0	0
2015/01/15	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	GOVI	06/08/2015			GOVI	512.4160	512.4160	512.1300	512.1300	(0.056)	0.0000	0.0000	0
2015/01/15	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	GOVI	06/08/2015	499.99	Call	GOVI	124,260.0000	12.4260	121,400.0000	12.1400	(2.302)	0	0	0
2015/01/15	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	GOVI	06/08/2015	500.00	Call	GOVI	124,160.0000	12.4160	121,300.0000	12.1300	(2.303)	0	0	0
2015/01/15	GOVI	06/08/2015	500.01	Call	GOVI	124,060.0000	12.4060	121,200.0000	12.1200	(2.305)	0	0	0
2015/01/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/15	IGOV	05/02/2015			Index Future	224.5770	224.5770	224.3120	224.3120	(0.118)	0.0000	0.0000	1,093
2015/01/15	IGOV	07/05/2015			Index Future	228.1340	228.1340	227.8630	227.8630	(0.119)	0.0000	0.0000	82
2015/01/15	IGOV	06/08/2015			Index Future	232.0140	232.0140	231.7330	231.7330	(0.121)	0.0000	0.0000	0
2015/01/15	ILBI	05/02/2015			Index Future	608.3280	608.3280	607.6110	607.6110	(0.118)	0.0000	0.0000	159
2015/01/15	ILBI	07/05/2015			Index Future	618.1780	618.1780	617.4470	617.4470	(0.118)	0.0000	0.0000	0
2015/01/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/15	JBAF	21/01/2015			Jibar Tradeable Future	6.1300	93.8700	6.1200	93.8800	(0.163)	0.0000	0.0000	0
2015/01/15	JBAF	18/02/2015			Jibar Tradeable Future	6.1300	93.8700	6.1100	93.8900	(0.326)	0.0000	0.0000	0
2015/01/15	JBAF	18/03/2015			Jibar Tradeable Future	6.1300	93.8700	6.1100	93.8900	(0.326)	0.0000	0.0000	2,850
2015/01/15	JBAF	15/04/2015			Jibar Tradeable Future	6.1400	93.8600	6.1100	93.8900	(0.489)	0.0000	0.0000	0
2015/01/15	JBAF	20/05/2015			Jibar Tradeable Future	6.2000	93.8000	6.1100	93.8900	(1.452)	0.0000	0.0000	0
2015/01/15	JBAF	17/06/2015			Jibar Tradeable Future	6.2300	93.7700	6.1300	93.8700	(1.605)	0.0000	0.0000	5,000
2015/01/15	JBAF	16/09/2015			Jibar Tradeable Future	6.2400	93.7600	6.1600	93.8400	(1.282)	0.0000	0.0000	0
2015/01/15	JBAF	15/12/2015			Jibar Tradeable Future	6.3600	93.6400	6.2600	93.7400	(1.572)	0.0000	0.0000	0
2015/01/15	JBAF	16/03/2016			Jibar Tradeable Future	6.4800	93.5200	6.3700	93.6300	(1.698)	0.0000	0.0000	0
2015/01/15	JBAF	15/06/2016			Jibar Tradeable Future	6.5800	93.4200	6.4800	93.5200	(1.520)	0.0000	0.0000	0
2015/01/15	JBAF	21/09/2016			Jibar Tradeable Future	6.6900	93.3100	6.5800	93.4200	(1.644)	0.0000	0.0000	0
2015/01/15	JBAF	21/12/2016			Jibar Tradeable Future	6.7900	93.2100	6.6700	93.3300	(1.767)	0.0000	0.0000	0

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2015/01/15	R023	05/02/2015			Bond Future	7.1965	106.8213	7.1909	106.8555	(0.077)	0.0000	0.0000	8,864
2015/01/15	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R023	05/02/2015	8.75	Call	Bond Future	9,031.8400	9.0318	9,066.0700	9.0661	0.379	0	0	0
2015/01/15	R023	05/02/2015	8.76	Call	Bond Future	9,086.6700	9.0867	9,120.9000	9.1209	0.377	0	0	0
2015/01/15	R023	05/02/2015	8.74	Call	Bond Future	8,976.9700	8.9770	9,011.2000	9.0112	0.381	0	0	0
2015/01/15	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R023	07/05/2015	8.15	Put	Bond Future	103.7300	0.1037	99.5700	0.0996	(4.010)	0	0	0
2015/01/15	R023	07/05/2015	8.14	Call	Bond Future	5,389.3200	5.3893	5,418.9400	5.4189	0.550	0	0	0
2015/01/15	R023	07/05/2015			Bond Future	7.2300	104.5807	7.2243	104.6146	(0.078)	0.0000	0.0000	0
2015/01/15	R023	07/05/2015	8.15	Call	Bond Future	5,441.8100	5.4418	5,471.5400	5.4715	0.546	0	0	0
2015/01/15	R023	07/05/2015	8.16	Call	Bond Future	5,494.3900	5.4944	5,524.2300	5.5242	0.543	0	0	0
2015/01/15	R023	07/05/2015	8.14	Put	Bond Future	107.3600	0.1074	103.0900	0.1031	(3.977)	0	0	0
2015/01/15	R023	07/05/2015	8.16	Put	Bond Future	100.2200	0.1002	96.1700	0.0962	(4.041)	0	0	0
2015/01/15	R023	06/08/2015	9.07	Put	Bond Future	25.3600	0.0254	24.4600	0.0245	(3.549)	0	0	911
2015/01/15	R023	06/08/2015	8.24	Call	Bond Future	5,889.9900	5.8900	5,916.8100	5.9168	0.455	0	0	0
2015/01/15	R023	06/08/2015			Bond Future	7.2444	106.3699	7.2388	106.4026	(0.077)	0.0000	0.0000	0
2015/01/15	R023	06/08/2015	9.07	Call	Bond Future	10,033.6300	10.0336	10,065.5100	10.0655	0.318	0	0	0
2015/01/15	R023	06/08/2015	8.26	Put	Bond Future	260.4600	0.2605	254.7100	0.2547	(2.208)	0	0	0
2015/01/15	R023	06/08/2015	8.25	Put	Bond Future	266.9300	0.2669	261.0700	0.2611	(2.195)	0	0	0
2015/01/15	R023	06/08/2015	8.24	Put	Bond Future	272.9200	0.2729	266.9600	0.2670	(2.184)	0	0	0
2015/01/15	R023	06/08/2015	8.25	Call	Bond Future	5,938.4500	5.9385	5,965.3700	5.9654	0.453	0	0	0
2015/01/15	R023	06/08/2015	8.26	Call	Bond Future	5,986.3800	5.9864	6,013.4100	6.0134	0.452	0	0	0
2015/01/15	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/15	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/15	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/15	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/15	R186	05/02/2015	9.00	Call	Bond Future	12,668.5900	12.6686	12,673.0800	12.6731	0.035	0	0	0
2015/01/15	R186	05/02/2015			Bond Future	7.4812	124.9162	7.4807	124.9207	(0.007)	0.0000	0.0000	28,245
2015/01/15	R186	05/02/2015	8.75	Call	Bond Future	10,710.7600	10.7108	10,715.2500	10.7153	0.042	0	0	0
2015/01/15	R186	05/02/2015	8.76	Call	Bond Future	10,790.0000	10.7900	10,794.4900	10.7945	0.042	0	0	0
2015/01/15	R186	05/02/2015	8.74	Call	Bond Future	10,631.4500	10.6314	10,635.9400	10.6359	0.042	0	0	0
2015/01/15	R186	05/02/2015	8.00	Put	Bond Future	21.0700	0.0211	18.0900	0.0181	(14.143)	0	0	6,500
2015/01/15	R186	05/02/2015	8.05	Put	Bond Future	12.9600	0.0130	10.9100	0.0109	(15.818)	0	0	6,500
2015/01/15	R186	05/02/2015	8.45	Put	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	0
2015/01/15	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R186	05/02/2015	8.50	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2015/01/15	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R186	05/02/2015	8.45	Call	Bond Future	8,297.5800	8.2976	8,302.0300	8.3020	0.054	0	0	0
2015/01/15	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/15	R186	05/02/2015	8.50	Call	Bond Future	8,704.6600	8.7047	8,709.1300	8.7091	0.051	0	0	0
2015/01/15	R186	05/02/2015	8.00	Call	Bond Future	4,562.8500	4.5629	4,564.3600	4.5644	0.033	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
2015/01/15	R186	05/02/2015	8.05	Call	Bond Future	4,980.2900	4.9803	4,982.7300	4.9827	0.049	0	0	0
2015/01/15	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R186	07/05/2015			Bond Future	7.5205	126.8844	7.5201	126.8879	(0.005)	7.5310	7.5310	174
2015/01/15	R186	07/05/2015	8.25	Call	Bond Future	6,536.8100	6.5368	6,535.0100	6.5350	(0.028)	0	0	0
2015/01/15	R186	07/05/2015	7.80	Put	Bond Future	1,126.7400	1.1267	1,117.1400	1.1171	(0.852)	0	0	300
2015/01/15	R186	07/05/2015	8.24	Put	Bond Future	344.5700	0.3446	339.1500	0.3391	(1.573)	0	0	0
2015/01/15	R186	07/05/2015	8.26	Put	Bond Future	324.7300	0.3247	319.5000	0.3195	(1.611)	0	0	0
2015/01/15	R186	07/05/2015	8.25	Put	Bond Future	334.5200	0.3345	329.2000	0.3292	(1.590)	0	0	0
2015/01/15	R186	07/05/2015	8.26	Call	Bond Future	6,609.0300	6.6090	6,607.3200	6.6073	(0.026)	0	0	0
2015/01/15	R186	07/05/2015	8.24	Call	Bond Future	6,464.7700	6.4648	6,462.8700	6.4629	(0.029)	0	0	0
2015/01/15	R186	07/05/2015	7.80	Call	Bond Future	3,555.2100	3.5552	3,549.1300	3.5491	(0.171)	0	0	0
2015/01/15	R186	06/08/2015	8.90	Put	Bond Future	199.2600	0.1993	196.9700	0.1970	(1.149)	0	0	2,500
2015/01/15	R186	06/08/2015	8.00	Put	Bond Future	1,316.4800	1.3165	1,310.0300	1.3100	(0.490)	0	0	0
2015/01/15	R186	06/08/2015			Bond Future	7.5443	123.7551	7.5441	123.7566	(0.002)	0.0000	0.0000	0
2015/01/15	R186	06/08/2015	8.00	Call	Bond Future	5,171.6700	5.1717	5,166.7800	5.1668	(0.095)	0	0	0
2015/01/15	R186	06/08/2015	8.01	Call	Bond Future	5,230.6700	5.2307	5,225.8300	5.2258	(0.093)	0	0	0
2015/01/15	R186	06/08/2015	7.99	Call	Bond Future	5,112.6300	5.1126	5,107.7000	5.1077	(0.096)	0	0	0
2015/01/15	R186	06/08/2015	8.90	Call	Bond Future	11,194.8200	11.1948	11,194.0900	11.1941	(0.007)	0	0	0
2015/01/15	R186	06/08/2015	7.99	Put	Bond Future	1,340.2500	1.3403	1,333.7600	1.3338	(0.484)	0	0	0
2015/01/15	R186	06/08/2015	8.01	Put	Bond Future	1,292.7400	1.2927	1,286.3400	1.2863	(0.495)	0	0	0
2015/01/15	R186	05/11/2015	8.24	Call	Bond Future	6,953.1300	6.9531	6,950.8500	6.9509	(0.033)	0	0	0
2015/01/15	R186	05/11/2015	8.25	Put	Bond Future	1,261.8400	1.2618	1,256.5500	1.2566	(0.419)	0	0	0
2015/01/15	R186	05/11/2015			Bond Future	7.5509	125.9731	7.5506	125.9762	(0.005)	0.0000	0.0000	0
2015/01/15	R186	05/11/2015	9.00	Put	Bond Future	350.1800	0.3502	347.6100	0.3476	(0.734)	0	0	2,600
2015/01/15	R186	05/11/2015	8.24	Put	Bond Future	1,280.9400	1.2809	1,275.6000	1.2756	(0.417)	0	0	0
2015/01/15	R186	05/11/2015	8.26	Put	Bond Future	1,242.6400	1.2426	1,237.3800	1.2374	(0.423)	0	0	0
2015/01/15	R186	05/11/2015	9.00	Call	Bond Future	11,869.2800	11.8693	11,869.7700	11.8698	0.004	0	0	0
2015/01/15	R186	05/11/2015	8.25	Call	Bond Future	7,013.6800	7.0137	7,011.4500	7.0114	(0.032)	0	0	0
2015/01/15	R186	05/11/2015	8.26	Call	Bond Future	7,074.0600	7.0741	7,071.8600	7.0719	(0.031)	0	0	0
2015/01/15	R197	05/02/2015	288.99	Put	Bond Future	3,425.5400	3.4255	3,442.7100	3.4427	0.501	0	0	0
2015/01/15	R197	05/02/2015			Bond Future	285.5645	285.5645	285.5473	285.5473	(0.006)	0.0000	0.0000	898
2015/01/15	R197	05/02/2015	289.01	Put	Bond Future	3,445.5400	3.4455	3,462.7100	3.4627	0.498	0	0	0
2015/01/15	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R197	05/02/2015	289.00	Put	Bond Future	3,435.5400	3.4355	3,452.7100	3.4527	0.500	0	0	0
2015/01/15	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R197	07/05/2015			Bond Future	290.0876	290.0876	290.0678	290.0678	(0.007)	0.0000	0.0000	0
2015/01/15	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R197	07/05/2015	293.99	Put	Bond Future	3,902.3700	3.9024	3,922.2400	3.9222	0.509	0	0	0
2015/01/15	R197	07/05/2015	294.01	Put	Bond Future	3,922.3700	3.9224	3,942.2400	3.9422	0.507	0	0	0
2015/01/15	R197	07/05/2015	294.00	Put	Bond Future	3,912.3700	3.9124	3,932.2400	3.9322	0.508	0	0	0
2015/01/15	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R202	05/02/2015	233.01	Call	Bond Future	3,809.3500	3.8094	3,794.6300	3.7946	(0.386)	0	0	0
2015/01/15	R202	05/02/2015			Bond Future	236.8194	236.8194	236.8046	236.8046	(0.006)	0.0000	0.0000	50,884
2015/01/15	R202	05/02/2015	232.99	Call	Bond Future	3,829.3500	3.8294	3,814.6300	3.8146	(0.384)	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
2015/01/15	R202	05/02/2015	233.00	Call	Bond Future	3,819.3500	3.8194	3,804.6300	3.8046	(0.385)	0	0	0
2015/01/15	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R202	07/05/2015			Bond Future	240.5702	240.5702	240.5535	240.5535	(0.007)	0.0000	0.0000	0
2015/01/15	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R202	07/05/2015	238.51	Call	Bond Future	2,060.2000	2.0602	2,043.4500	2.0434	(0.813)	0	0	0
2015/01/15	R202	07/05/2015	238.49	Call	Bond Future	2,080.2000	2.0802	2,063.4500	2.0634	(0.805)	0	0	0
2015/01/15	R202	07/05/2015	238.50	Call	Bond Future	2,070.2000	2.0702	2,053.4500	2.0534	(0.809)	0	0	0
2015/01/15	R203	05/02/2015	7.69	Call	Bond Future	2,978.4800	2.9785	2,954.6800	2.9547	(0.799)	0	0	55
2015/01/15	R203	05/02/2015			Bond Future	6.4346	107.6331	6.4445	107.6093	0.153	0.0000	0.0000	14,991
2015/01/15	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R203	05/02/2015	8.35	Call	Bond Future	4,501.5100	4.5015	4,477.7100	4.4777	(0.529)	0	0	0
2015/01/15	R203	05/02/2015	8.36	Call	Bond Future	4,524.3600	4.5244	4,500.5600	4.5006	(0.526)	0	0	0
2015/01/15	R203	05/02/2015	8.34	Call	Bond Future	4,478.6500	4.4787	4,454.8500	4.4549	(0.531)	0	0	0
2015/01/15	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R203	07/05/2015			Bond Future	6.4406	105.1627	6.4520	105.1377	0.177	0.0000	0.0000	0
2015/01/15	R203	07/05/2015	7.24	Put	Bond Future	29.7200	0.0297	30.6500	0.0306	3.129	0	0	0
2015/01/15	R203	07/05/2015	7.26	Put	Bond Future	27.4200	0.0274	28.2800	0.0283	3.136	0	0	0
2015/01/15	R203	07/05/2015	7.25	Put	Bond Future	28.5500	0.0286	29.4400	0.0294	3.117	0	0	0
2015/01/15	R203	07/05/2015	7.25	Call	Bond Future	1,787.5900	1.7876	1,763.4600	1.7635	(1.350)	0	0	0
2015/01/15	R203	07/05/2015	7.26	Call	Bond Future	1,807.9500	1.8079	1,783.7900	1.7838	(1.336)	0	0	0
2015/01/15	R203	07/05/2015	7.24	Call	Bond Future	1,767.2600	1.7673	1,743.1700	1.7432	(1.363)	0	0	0
2015/01/15	R203	06/08/2015	6.74	Call	Bond Future	966.2900	0.9663	946.1200	0.9461	(2.087)	0	0	0
2015/01/15	R203	06/08/2015	6.75	Put	Bond Future	252.7400	0.2527	259.6500	0.2596	2.734	0	0	0
2015/01/15	R203	06/08/2015	6.3800		Bond Future	6.3800	106.9622	6.3938	106.9350	0.216	0.0000	0.0000	0
2015/01/15	R203	06/08/2015	6.75	Call	Bond Future	980.5500	0.9806	960.2500	0.9603	(2.070)	0	0	0
2015/01/15	R203	06/08/2015	6.76	Call	Bond Future	994.8900	0.9949	974.4800	0.9745	(2.051)	0	0	0
2015/01/15	R203	06/08/2015	6.74	Put	Bond Future	258.0700	0.2581	265.1100	0.2651	2.728	0	0	0
2015/01/15	R203	06/08/2015	6.76	Put	Bond Future	247.5000	0.2475	254.3000	0.2543	2.747	0	0	0
2015/01/15	R204	05/02/2015			Bond Future	6.6956	105.4805	6.7003	105.4646	0.069	0.0000	0.0000	10,492
2015/01/15	R204	05/02/2015	8.25	Call	Bond Future	5,188.1900	5.1882	5,172.2500	5.1723	(0.307)	0	0	0
2015/01/15	R204	05/02/2015	8.26	Call	Bond Future	5,220.5300	5.2205	5,204.5900	5.2046	(0.305)	0	0	0
2015/01/15	R204	05/02/2015	8.24	Call	Bond Future	5,155.8400	5.1558	5,139.9000	5.1399	(0.309)	0	0	0
2015/01/15	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R204	07/05/2015	7.51	Put	Bond Future	59.6300	0.0596	59.7900	0.0598	0.268	0	0	0
2015/01/15	R204	07/05/2015			Bond Future	6.7232	107.1425	6.7284	107.1255	0.078	0.0000	0.0000	100
2015/01/15	R204	07/05/2015	7.50	Put	Bond Future	61.9200	0.0619	62.0900	0.0621	0.275	0	0	0
2015/01/15	R204	07/05/2015	7.49	Call	Bond Future	2,511.1300	2.5111	2,494.3400	2.4943	(0.669)	0	0	0
2015/01/15	R204	07/05/2015	7.50	Call	Bond Future	2,540.2100	2.5402	2,523.3900	2.5234	(0.662)	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
2015/01/15	R204	07/05/2015	7.51	Call	Bond Future	2,569.3400	2.5693	2,552.5100	2.5525	(0.655)	0	0	0
2015/01/15	R204	07/05/2015	7.49	Put	Bond Future	64.2800	0.0643	64.4800	0.0645	0.311	0	0	0
2015/01/15	R204	06/08/2015	7.74	Call	Bond Future	3,161.0100	3.1610	3,142.7300	3.1427	(0.578)	0	0	0
2015/01/15	R204	06/08/2015	7.75	Put	Bond Future	98.5100	0.0985	99.2900	0.0993	0.792	0	0	0
2015/01/15	R204	06/08/2015			Bond Future	6.7125	104.9373	6.7188	104.9182	0.094	0.0000	0.0000	0
2015/01/15	R204	06/08/2015	8.41	Call	Bond Future	5,007.6000	5.0076	4,988.5800	4.9886	(0.380)	0	0	0
2015/01/15	R204	06/08/2015	7.74	Put	Bond Future	101.0100	0.1010	101.8100	0.1018	0.792	0	0	0
2015/01/15	R204	06/08/2015	7.76	Put	Bond Future	95.8200	0.0958	96.5700	0.0966	0.783	0	0	0
2015/01/15	R204	06/08/2015	8.41	Put	Bond Future	12.0600	0.0121	12.1200	0.0121	0.498	0	0	699
2015/01/15	R204	06/08/2015	7.75	Call	Bond Future	3,187.7400	3.1877	3,169.4400	3.1694	(0.574)	0	0	0
2015/01/15	R204	06/08/2015	7.76	Call	Bond Future	3,214.2700	3.2143	3,195.9400	3.1959	(0.570)	0	0	0
2015/01/15	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R207	05/02/2015			Bond Future	6.8665	102.0939	6.8609	102.1171	(0.081)	0.0000	0.0000	36,436
2015/01/15	R207	05/02/2015	8.50	Call	Bond Future	6,531.0600	6.5311	6,554.2500	6.5542	0.355	0	0	0
2015/01/15	R207	05/02/2015	8.51	Call	Bond Future	6,569.4400	6.5694	6,592.6300	6.5926	0.353	0	0	0
2015/01/15	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R207	05/02/2015	8.49	Call	Bond Future	6,492.6600	6.4927	6,515.8500	6.5159	0.357	0	0	0
2015/01/15	R207	07/05/2015			Bond Future	6.9014	103.7025	6.8957	103.7253	(0.083)	0.0000	0.0000	0
2015/01/15	R207	07/05/2015	8.25	Call	Bond Future	5,199.9100	5.1999	5,222.2100	5.2222	0.429	0	0	0
2015/01/15	R207	07/05/2015	7.73	Call	Bond Future	3,301.0200	3.3010	3,320.8700	3.3209	0.601	0	0	66
2015/01/15	R207	07/05/2015	8.24	Put	Bond Future	8.1400	0.0081	7.6400	0.0076	(6.143)	0	0	0
2015/01/15	R207	07/05/2015	8.26	Put	Bond Future	7.3600	0.0074	6.9000	0.0069	(6.250)	0	0	0
2015/01/15	R207	07/05/2015	7.73	Put	Bond Future	71.7200	0.0717	68.7900	0.0688	(4.085)	0	0	0
2015/01/15	R207	07/05/2015	8.25	Put	Bond Future	7.7400	0.0077	7.2600	0.0073	(6.202)	0	0	0
2015/01/15	R207	07/05/2015	8.26	Call	Bond Future	5,236.8100	5.2368	5,259.1300	5.2591	0.426	0	0	0
2015/01/15	R207	07/05/2015	8.24	Call	Bond Future	5,163.0200	5.1630	5,185.3000	5.1853	0.432	0	0	0
2015/01/15	R207	06/08/2015	7.76	Call	Bond Future	3,376.4800	3.3765	3,393.4700	3.3935	0.503	0	0	0
2015/01/15	R207	06/08/2015			Bond Future	6.9069	101.8326	6.9012	101.8541	(0.082)	0.0000	0.0000	0
2015/01/15	R207	06/08/2015	7.74	Call	Bond Future	3,313.1500	3.3131	3,329.9900	3.3300	0.508	0	0	0
2015/01/15	R207	06/08/2015	7.75	Call	Bond Future	3,344.7800	3.3448	3,361.7000	3.3617	0.506	0	0	0
2015/01/15	R207	06/08/2015	7.46	Call	Bond Future	2,466.8100	2.4668	2,481.1700	2.4812	0.582	0	0	70
2015/01/15	R207	06/08/2015	7.74	Put	Bond Future	216.8800	0.2169	212.2500	0.2123	(2.135)	0	0	0
2015/01/15	R207	06/08/2015	7.76	Put	Bond Future	207.3000	0.2073	202.8200	0.2028	(2.161)	0	0	0
2015/01/15	R207	06/08/2015	7.46	Put	Bond Future	398.1900	0.3982	391.0800	0.3911	(1.786)	0	0	0
2015/01/15	R207	06/08/2015	7.75	Put	Bond Future	212.0400	0.2120	207.4900	0.2075	(2.146)	0	0	0
2015/01/15	R207	05/11/2015	7.76	Call	Bond Future	3,485.4900	3.4855	3,502.9300	3.5029	0.500	0	0	0
2015/01/15	R207	05/11/2015			Bond Future	6.8737	103.6577	6.8673	103.6808	(0.093)	0.0000	0.0000	0
2015/01/15	R207	05/11/2015	7.74	Call	Bond Future	3,427.9400	3.4279	3,445.2300	3.4452	0.504	0	0	0
2015/01/15	R207	05/11/2015	7.75	Call	Bond Future	3,456.8000	3.4568	3,474.1700	3.4742	0.502	0	0	0
2015/01/15	R207	05/11/2015	7.43	Call	Bond Future	2,576.3800	2.5764	2,591.2100	2.5912	0.576	0	0	53
2015/01/15	R207	05/11/2015	7.74	Put	Bond Future	357.5300	0.3575	351.7400	0.3517	(1.619)	0	0	0
2015/01/15	R207	05/11/2015	7.43	Put	Bond Future	591.5500	0.5916	583.3000	0.5833	(1.395)	0	0	0
2015/01/15	R207	05/11/2015	7.76	Put	Bond Future	345.5400	0.3455	339.9000	0.3399	(1.632)	0	0	0
2015/01/15	R207	05/11/2015	7.75	Put	Bond Future	351.6100	0.3516	345.9000	0.3459	(1.624)	0	0	0
2015/01/15	R208	05/02/2015	8.51	Call	Bond Future	7,071.0300	7.0710	7,098.0400	7.0980	0.382	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
2015/01/15	R208	05/02/2015			Bond Future	6.9958	101.2456	6.9903	101.2726	(0.079)	0.0000	0.0000	50,443
2015/01/15	R208	05/02/2015	8.49	Call	Bond Future	6,981.7400	6.9817	7,008.7500	7.0088	0.387	0	0	0
2015/01/15	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R208	05/02/2015	8.50	Call	Bond Future	7,026.4000	7.0264	7,053.4100	7.0534	0.384	0	0	0
2015/01/15	R208	07/05/2015	8.01	Call	Bond Future	4,552.8800	4.5529	4,577.2200	4.5772	0.535	0	0	0
2015/01/15	R208	07/05/2015			Bond Future	7.0284	99.4414	7.0227	99.4681	(0.081)	0.0000	0.0000	0
2015/01/15	R208	07/05/2015	7.99	Call	Bond Future	4,467.8000	4.4678	4,492.0000	4.4920	0.542	0	0	0
2015/01/15	R208	07/05/2015	8.00	Call	Bond Future	4,510.2900	4.5103	4,534.5600	4.5346	0.538	0	0	0
2015/01/15	R208	07/05/2015	7.99	Put	Bond Future	56.5400	0.0565	54.0400	0.0540	(4.422)	0	0	0
2015/01/15	R208	07/05/2015	8.01	Put	Bond Future	52.4500	0.0525	50.0900	0.0501	(4.500)	0	0	0
2015/01/15	R208	07/05/2015	8.00	Put	Bond Future	54.4300	0.0544	52.0000	0.0520	(4.464)	0	0	0
2015/01/15	R208	06/08/2015			Bond Future	7.0371	101.1431	7.0315	101.1685	(0.079)	0.0000	0.0000	0
2015/01/15	R208	06/08/2015	8.00	Call	Bond Future	4,465.0200	4.4650	4,485.9700	4.4860	0.469	0	0	0
2015/01/15	R208	06/08/2015	8.01	Call	Bond Future	4,503.5000	4.5035	4,524.5300	4.5245	0.467	0	0	0
2015/01/15	R208	06/08/2015	8.85	Call	Bond Future	7,863.9100	7.8639	7,888.7300	7.8887	0.316	0	0	0
2015/01/15	R208	06/08/2015	7.99	Call	Bond Future	4,426.5900	4.4266	4,447.4600	4.4475	0.471	0	0	0
2015/01/15	R208	06/08/2015	8.01	Put	Bond Future	194.2600	0.1943	189.8500	0.1898	(2.270)	0	0	0
2015/01/15	R208	06/08/2015	8.00	Put	Bond Future	198.8900	0.1989	194.4000	0.1944	(2.258)	0	0	0
2015/01/15	R208	06/08/2015	7.99	Put	Bond Future	203.6100	0.2036	199.0400	0.1990	(2.244)	0	0	0
2015/01/15	R208	06/08/2015	8.85	Put	Bond Future	16.6600	0.0167	16.0400	0.0160	(3.721)	0	0	198
2015/01/15	R208	05/11/2015			Bond Future	7.0198	99.5528	7.0136	99.5800	(0.088)	0.0000	0.0000	0
2015/01/15	R208	05/11/2015	8.48	Call	Bond Future	6,304.9900	6.3050	6,329.2900	6.3293	0.385	0	0	0
2015/01/15	R208	05/11/2015	7.74	Put	Bond Future	550.7800	0.5508	542.6600	0.5427	(1.474)	0	0	0
2015/01/15	R208	05/11/2015	7.75	Call	Bond Future	3,686.7700	3.6868	3,705.9000	3.7059	0.519	0	0	0
2015/01/15	R208	05/11/2015	7.76	Call	Bond Future	3,720.0700	3.7201	3,739.2800	3.7393	0.516	0	0	0
2015/01/15	R208	05/11/2015	8.48	Put	Bond Future	136.2900	0.1363	133.4400	0.1334	(2.091)	0	0	2,200
2015/01/15	R208	05/11/2015	7.74	Call	Bond Future	3,653.5800	3.6536	3,672.6100	3.6726	0.521	0	0	0
2015/01/15	R208	05/11/2015	7.76	Put	Bond Future	532.8100	0.5328	524.8700	0.5249	(1.490)	0	0	0
2015/01/15	R208	05/11/2015	7.75	Put	Bond Future	541.7300	0.5417	533.7100	0.5337	(1.480)	0	0	0
2015/01/15	R209	05/02/2015	9.00	Put	Bond Future	0.7700	0.0008	0.8000	0.0008	3.896	0	0	0
2015/01/15	R209	05/02/2015			Bond Future	8.1114	83.5985	8.1360	83.3870	0.304	8.1155	8.1155	14,609
2015/01/15	R209	05/02/2015	9.25	Call	Bond Future	8,963.8500	8.9638	8,752.3800	8.7524	(2.359)	0	0	0
2015/01/15	R209	05/02/2015	9.26	Call	Bond Future	9,035.7400	9.0357	8,824.2600	8.8243	(2.340)	0	0	0
2015/01/15	R209	05/02/2015	9.24	Call	Bond Future	8,891.8600	8.8919	8,680.3900	8.6804	(2.378)	0	0	0
2015/01/15	R209	05/02/2015	9.25	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2015/01/15	R209	05/02/2015	9.00	Call	Bond Future	7,130.7000	7.1307	6,919.2600	6.9193	(2.965)	0	0	0
2015/01/15	R209	05/02/2015	9.24	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2015/01/15	R209	05/02/2015	9.26	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2015/01/15	R209	07/05/2015			Bond Future	8.1525	81.7681	8.1778	81.5526	0.311	0.0000	0.0000	0
2015/01/15	R209	07/05/2015	8.99	Put	Bond Future	313.1400	0.3131	332.2700	0.3323	6.109	0	0	0
2015/01/15	R209	07/05/2015	9.01	Put	Bond Future	296.4500	0.2964	314.6600	0.3147	6.143	0	0	0
2015/01/15	R209	07/05/2015	8.99	Call	Bond Future	6,997.4800	6.9975	6,801.1700	6.8012	(2.805)	0	0	0
2015/01/15	R209	07/05/2015	9.00	Put	Bond Future	304.6900	0.3047	323.3600	0.3234	6.128	0	0	0
2015/01/15	R209	07/05/2015	9.00	Call	Bond Future	7,063.7000	7.0637	6,866.9300	6.8669	(2.786)	0	0	0
2015/01/15	R209	07/05/2015	9.01	Call	Bond Future	7,130.0200	7.1300	6,932.7900	6.9328	(2.766)	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
2015/01/15	R209	06/08/2015	8.99	Put	Bond Future	816.4600	0.8165	852.5900	0.8526	4.425	0	0	0
2015/01/15	R209	06/08/2015			Bond Future	8.1831	83.1674	8.2093	82.9469	0.320	0.0000	0.0000	0
2015/01/15	R209	06/08/2015	9.01	Put	Bond Future	787.9700	0.7880	823.0200	0.8230	4.448	0	0	0
2015/01/15	R209	06/08/2015	9.90	Call	Bond Future	12,860.5000	12.8605	12,646.6500	12.6466	(1.663)	0	0	0
2015/01/15	R209	06/08/2015	9.00	Call	Bond Future	7,282.0800	7.2821	7,097.1700	7.0972	(2.539)	0	0	0
2015/01/15	R209	06/08/2015	9.01	Call	Bond Future	7,342.3300	7.3423	7,156.8800	7.1569	(2.526)	0	0	0
2015/01/15	R209	06/08/2015	8.99	Call	Bond Future	7,221.9500	7.2220	7,037.5800	7.0376	(2.553)	0	0	0
2015/01/15	R209	06/08/2015	9.00	Put	Bond Future	802.1000	0.8021	837.6900	0.8377	4.437	0	0	0
2015/01/15	R209	06/08/2015	9.90	Put	Bond Future	118.4500	0.1185	125.1000	0.1251	5.614	0	0	2,914
2015/01/15	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R210	05/02/2015			Bond Future	176.8928	176.8928	176.8818	176.8818	(0.006)	0.0000	0.0000	628
2015/01/15	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R210	05/02/2015	175.01	Call	Bond Future	1,882.8000	1.8828	1,871.7600	1.8718	(0.586)	0	0	0
2015/01/15	R210	05/02/2015	174.99	Call	Bond Future	1,902.8000	1.9028	1,891.7600	1.8918	(0.580)	0	0	0
2015/01/15	R210	05/02/2015	175.00	Call	Bond Future	1,892.8000	1.8928	1,881.7600	1.8818	(0.583)	0	0	0
2015/01/15	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R210	07/05/2015			Bond Future	177.6196	177.6196	177.6069	177.6069	(0.007)	0.0000	0.0000	0
2015/01/15	R210	07/05/2015	177.00	Call	Bond Future	619.6200	0.6196	606.9000	0.6069	(2.053)	0	0	0
2015/01/15	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R210	07/05/2015	177.01	Call	Bond Future	609.6200	0.6096	596.9000	0.5969	(2.087)	0	0	0
2015/01/15	R210	07/05/2015	176.99	Call	Bond Future	629.6200	0.6296	616.9000	0.6169	(2.020)	0	0	0
2015/01/15	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R211	05/02/2015			Bond Future	131.0908	131.0908	131.0808	131.0808	(0.008)	0.0000	0.0000	1,120
2015/01/15	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R211	05/02/2015	132.99	Put	Bond Future	1,899.2500	1.8993	1,909.1600	1.9092	0.522	0	0	0
2015/01/15	R211	05/02/2015	133.01	Put	Bond Future	1,919.2500	1.9193	1,929.1600	1.9292	0.516	0	0	0
2015/01/15	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R211	05/02/2015	133.00	Put	Bond Future	1,909.2500	1.9093	1,919.1600	1.9192	0.519	0	0	0
2015/01/15	R211	07/05/2015	134.99	Put	Bond Future	1,822.7800	1.8228	1,833.9300	1.8339	0.612	0	0	0
2015/01/15	R211	07/05/2015			Bond Future	133.1672	133.1672	133.1561	133.1561	(0.008)	0.0000	0.0000	0
2015/01/15	R211	07/05/2015	135.01	Put	Bond Future	1,842.7800	1.8428	1,853.9300	1.8539	0.605	0	0	0
2015/01/15	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R211	07/05/2015	135.00	Put	Bond Future	1,832.7800	1.8328	1,843.9300	1.8439	0.608	0	0	0
2015/01/15	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R212	05/02/2015			Bond Future	137.0156	137.0156	136.7431	136.7431	(0.199)	0.0000	0.0000	1,621
2015/01/15	R212	05/02/2015	137.99	Put	Bond Future	974.4500	0.9744	1,246.9200	1.2469	27.961	0	0	0
2015/01/15	R212	05/02/2015	138.01	Put	Bond Future	994.4500	0.9944	1,266.9200	1.2669	27.399	0	0	0
2015/01/15	R212	05/02/2015	138.00	Put	Bond Future	984.4500	0.9844	1,256.9200	1.2569	27.677	0	0	0
2015/01/15	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R212	07/05/2015	141.01	Call	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
2015/01/15	R212	07/05/2015			Bond Future	139.1858		139.1858	138.9080	(0.200)	0.0000	0.0000	0
2015/01/15	R212	07/05/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2015/01/15	R212	07/05/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2015/01/15	R212	07/05/2015	140.99	Put	Bond Future	1,804.1500		1.8041	2,081.9800	15.399	0	0	0
2015/01/15	R212	07/05/2015	141.01	Put	Bond Future	1,824.1500		1.8241	2,101.9800	15.231	0	0	0
2015/01/15	R212	07/05/2015	141.00	Put	Bond Future	1,814.1500		1.8141	2,091.9800	15.315	0	0	0
2015/01/15	R213	05/02/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2015/01/15	R213	05/02/2015			Bond Future	7.9776		94.3833	7.9971	0.245	0.0000	0.0000	16,882
2015/01/15	R213	05/02/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2015/01/15	R213	05/02/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2015/01/15	R213	05/02/2015	9.25	Call	Bond Future	9,864.4700		9.8645	9,700.2000	(1.665)	0	0	0
2015/01/15	R213	05/02/2015	9.26	Call	Bond Future	9,935.8200		9.9358	9,771.5500	(1.653)	0	0	0
2015/01/15	R213	05/02/2015	9.24	Call	Bond Future	9,793.0300		9.7930	9,628.7600	(1.677)	0	0	0
2015/01/15	R213	07/05/2015	8.74	Call	Bond Future	6,097.9100		6.0979	5,948.1100	(2.457)	0	0	0
2015/01/15	R213	07/05/2015	8.75	Put	Bond Future	375.3400		0.3753	392.6600	4.614	0	0	0
2015/01/15	R213	07/05/2015			Bond Future	8.0198		92.3265	8.0400	0.252	0.0000	0.0000	0
2015/01/15	R213	07/05/2015	8.75	Call	Bond Future	6,163.1500		6.1632	6,012.9100	(2.438)	0	0	0
2015/01/15	R213	07/05/2015	8.76	Call	Bond Future	6,228.5300		6.2285	6,077.8700	(2.419)	0	0	0
2015/01/15	R213	07/05/2015	8.74	Put	Bond Future	385.8000		0.3858	403.5600	4.603	0	0	0
2015/01/15	R213	07/05/2015	8.76	Put	Bond Future	365.1200		0.3651	382.0200	4.629	0	0	0
2015/01/15	R213	06/08/2015			Bond Future	8.0506		93.9061	8.0716	0.261	0.0000	0.0000	0
2015/01/15	R213	06/08/2015	8.49	Put	Bond Future	1,420.8000		1.4208	1,466.4600	3.214	0	0	0
2015/01/15	R213	06/08/2015	8.51	Put	Bond Future	1,373.9400		1.3739	1,418.3600	3.233	0	0	0
2015/01/15	R213	06/08/2015	8.49	Call	Bond Future	4,928.9500		4.9289	4,802.5500	(2.564)	0	0	0
2015/01/15	R213	06/08/2015	8.50	Put	Bond Future	1,397.2100		1.3972	1,442.2500	3.224	0	0	0
2015/01/15	R213	06/08/2015	8.50	Call	Bond Future	4,982.9700		4.9830	4,855.9500	(2.549)	0	0	0
2015/01/15	R213	06/08/2015	8.51	Call	Bond Future	5,037.2100		5.0372	4,909.5700	(2.534)	0	0	0
2015/01/15	R214	05/02/2015	9.50	Call	Bond Future	10,482.7500		10.4828	10,259.2000	(2.133)	0	0	0
2015/01/15	R214	05/02/2015			Bond Future	8.2117		84.6382	8.2363	0.300	0.0000	0.0000	13,407
2015/01/15	R214	05/02/2015	9.51	Call	Bond Future	10,555.3000		10.5553	10,331.7500	(2.118)	0	0	0
2015/01/15	R214	05/02/2015	9.49	Call	Bond Future	10,410.0800		10.4101	10,186.5300	(2.147)	0	0	0
2015/01/15	R214	05/02/2015	9.50	Put	Bond Future	0.0100		0.0000	0.0100	0.000	0	0	0
2015/01/15	R214	05/02/2015	9.49	Put	Bond Future	0.0100		0.0000	0.0100	0.000	0	0	0
2015/01/15	R214	05/02/2015	9.51	Put	Bond Future	0.0100		0.0000	0.0100	0.000	0	0	0
2015/01/15	R214	07/05/2015			Bond Future	8.2517		82.6809	8.2770	0.307	0.0000	0.0000	0
2015/01/15	R214	07/05/2015	9.15	Call	Bond Future	7,798.1000		7.7981	7,588.7400	(2.685)	0	0	0
2015/01/15	R214	07/05/2015	9.16	Call	Bond Future	7,867.0700		7.8671	7,657.2700	(2.667)	0	0	0
2015/01/15	R214	07/05/2015	9.14	Put	Bond Future	315.0000		0.3150	333.7700	0.3338	0	0	0
2015/01/15	R214	07/05/2015	9.16	Put	Bond Future	298.7800		0.2988	316.6600	0.3167	0	0	0
2015/01/15	R214	07/05/2015	9.15	Put	Bond Future	306.7900		0.3068	325.1100	0.3251	0	0	0
2015/01/15	R214	07/05/2015	9.14	Call	Bond Future	7,729.2000		7.7292	7,520.2900	(2.703)	0	0	0
2015/01/15	R214	06/08/2015	8.76	Put	Bond Future	1,537.7100		1.5377	1,598.7200	3.968	0	0	0
2015/01/15	R214	06/08/2015			Bond Future	8.2822		84.0955	8.3083	0.315	0.0000	0.0000	0
2015/01/15	R214	06/08/2015	8.75	Put	Bond Future	1,562.7600		1.5628	1,624.5600	3.955	0	0	0
2015/01/15	R214	06/08/2015	8.74	Call	Bond Future	5,524.5700		5.5246	5,354.1400	(3.085)	0	0	0
2015/01/15	R214	06/08/2015	8.75	Call	Bond Future	5,581.6900		5.5817	5,410.4600	(3.068)	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
2015/01/15	R214	06/08/2015	8.76	Call	Bond Future	5,639.0200	5.6390	5,467.0000	5.4670	(3.051)	0	0	0
2015/01/15	R214	06/08/2015	8.74	Put	Bond Future	1,588.1500	1.5881	1,650.7500	1.6507	3.942	0	0	0
2015/01/15	R248	05/02/2015			Bond Future	8.3223	108.7239	8.3419	108.4959	0.235	0.0000	0.0000	34,391
2015/01/15	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R248	05/02/2015	9.50	Call	Bond Future	12,320.4600	12.3205	12,092.4900	12.0925	(1.850)	0	0	0
2015/01/15	R248	05/02/2015	9.51	Call	Bond Future	12,413.9800	12.4140	12,186.0100	12.1860	(1.836)	0	0	0
2015/01/15	R248	05/02/2015	9.49	Call	Bond Future	12,226.7600	12.2268	11,998.7900	11.9988	(1.865)	0	0	0
2015/01/15	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R248	07/05/2015			Bond Future	8.3647	106.0070	8.3849	105.7746	0.241	0.0000	0.0000	0
2015/01/15	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R248	07/05/2015	9.26	Call	Bond Future	9,519.7300	9.5197	9,287.2700	9.2873	(2.442)	0	0	0
2015/01/15	R248	07/05/2015	9.24	Call	Bond Future	9,323.9300	9.3239	9,091.4700	9.0915	(2.493)	0	0	0
2015/01/15	R248	07/05/2015	9.25	Call	Bond Future	9,421.9200	9.4219	9,189.4600	9.1895	(2.467)	0	0	0
2015/01/15	R248	06/08/2015	8.76	Call	Bond Future	4,013.2800	4.0133	3,775.1500	3.7751	(5.934)	0	0	0
2015/01/15	R248	06/08/2015			Bond Future	8.3978	107.8206	8.4186	107.5825	0.248	0.0000	0.0000	0
2015/01/15	R248	06/08/2015	8.74	Call	Bond Future	3,798.7600	3.7988	3,560.6300	3.5606	(6.269)	0	0	0
2015/01/15	R248	06/08/2015	8.75	Call	Bond Future	3,906.1200	3.9061	3,667.9900	3.6680	(6.096)	0	0	0
2015/01/15	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/15	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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