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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/01/2015 TO 19/01/2015

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
2015/01/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2025	05/02/2015			Bond Future	117.9706	117.9706	117.8563	117.8563	(0.097)	0.0000	0.0000	16
2015/01/19	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2025	05/02/2015	118.99	Put	Bond Future	1,019.3800	1.0194	1,133.7500	1.1338	11.220	0	0	0
2015/01/19	2025	05/02/2015	119.01	Put	Bond Future	1,039.3800	1.0394	1,153.7500	1.1538	11.004	0	0	0
2015/01/19	2025	05/02/2015	119.00	Put	Bond Future	1,029.3800	1.0294	1,143.7500	1.1438	11.111	0	0	0
2015/01/19	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2025	07/05/2015			Bond Future	119.8370	119.8370	119.7177	119.7177	(0.100)	0.0000	0.0000	0
2015/01/19	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2025	07/05/2015	120.99	Put	Bond Future	1,152.9800	1.1530	1,272.3100	1.2723	10.350	0	0	0
2015/01/19	2025	07/05/2015	121.01	Put	Bond Future	1,172.9800	1.1730	1,292.3100	1.2923	10.173	0	0	0
2015/01/19	2025	07/05/2015	121.00	Put	Bond Future	1,162.9800	1.1630	1,282.3100	1.2823	10.261	0	0	0
2015/01/19	2030	05/02/2015			Bond Future	7.8305	101.6966	7.8853	101.2146	0.700	0.0000	0.0000	6,938
2015/01/19	2030	05/02/2015	9.25	Call	Bond Future	11,504.1100	11.5041	11,022.0600	11.0221	(4.190)	0	0	0
2015/01/19	2030	05/02/2015	9.24	Call	Bond Future	11,429.7100	11.4297	10,947.6600	10.9477	(4.218)	0	0	0
2015/01/19	2030	05/02/2015	9.26	Call	Bond Future	11,578.4200	11.5784	11,096.3700	11.0964	(4.163)	0	0	0
2015/01/19	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2030	07/05/2015			Bond Future	7.8743	103.2973	7.9311	102.8048	0.722	0.0000	0.0000	0
2015/01/19	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2030	07/05/2015	8.74	Call	Bond Future	7,149.8500	7.1499	6,657.3300	6.6573	(6.889)	0	0	0
2015/01/19	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2030	07/05/2015	8.75	Call	Bond Future	7,228.2200	7.2282	6,735.7000	6.7357	(6.814)	0	0	0
2015/01/19	2030	07/05/2015	8.76	Call	Bond Future	7,306.4900	7.3065	6,813.9700	6.8140	(6.741)	0	0	0
2015/01/19	2032	05/02/2015			Bond Future	7.9963	105.3437	8.0511	104.8304	0.685	0.0000	0.0000	15
2015/01/19	2032	05/02/2015	8.50	Call	Bond Future	4,580.9300	4.5809	4,067.7000	4.0677	(11.204)	0	0	0
2015/01/19	2032	05/02/2015	8.51	Call	Bond Future	4,668.8200	4.6688	4,155.5900	4.1556	(10.993)	0	0	0
2015/01/19	2032	05/02/2015	8.49	Call	Bond Future	4,492.9300	4.4929	3,979.7000	3.9797	(11.423)	0	0	0
2015/01/19	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2032	07/05/2015			Bond Future	8.0408	102.8469	8.0975	102.3227	0.705	0.0000	0.0000	0
2015/01/19	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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2015/01/19	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2032	07/05/2015	8.50	Call	Bond Future	4,135.2300	4.1352	3,611.0500	3.6111	(12.676)	0	0	0
2015/01/19	2032	07/05/2015	8.51	Call	Bond Future	4,222.5400	4.2225	3,698.3600	3.6984	(12.414)	0	0	0
2015/01/19	2032	07/05/2015	8.49	Call	Bond Future	4,047.8000	4.0478	3,523.6200	3.5236	(12.950)	0	0	0
2015/01/19	2032	06/08/2015	8.50	Call	Bond Future	3,805.2800	3.8053	3,270.6500	3.2706	(14.050)	0	0	0
2015/01/19	2032	06/08/2015			Bond Future	8.0735	104.6042	8.1321	104.0696	0.725	0.0000	0.0000	0
2015/01/19	2032	06/08/2015	8.51	Call	Bond Future	3,892.0100	3.8920	3,357.3800	3.3574	(13.737)	0	0	0
2015/01/19	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2032	06/08/2015	8.49	Call	Bond Future	3,718.4400	3.7184	3,183.8100	3.1838	(14.378)	0	0	0
2015/01/19	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	05/02/2015			Bond Future	8.1155	104.1433	8.1703	103.5710	0.675	0.0000	0.0000	34,464
2015/01/19	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	05/02/2015	9.50	Call	Bond Future	13,070.2200	13.0702	12,498.0000	12.4980	(4.378)	0	0	0
2015/01/19	2037	05/02/2015	9.51	Call	Bond Future	13,154.9600	13.1550	12,582.7400	12.5827	(4.350)	0	0	0
2015/01/19	2037	05/02/2015	9.49	Call	Bond Future	12,985.3500	12.9854	12,413.1300	12.4131	(4.407)	0	0	0
2015/01/19	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	07/05/2015			Bond Future	8.1601	105.7824	8.2167	105.1983	0.693	0.0000	0.0000	500
2015/01/19	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	07/05/2015	9.01	Call	Bond Future	8,259.7400	8.2597	7,675.5800	7.6756	(7.072)	0	0	0
2015/01/19	2037	07/05/2015	8.99	Call	Bond Future	8,077.4100	8.0774	7,493.2500	7.4933	(7.232)	0	0	0
2015/01/19	2037	07/05/2015	9.00	Call	Bond Future	8,168.6400	8.1686	7,584.4800	7.5845	(7.151)	0	0	0
2015/01/19	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	06/08/2015			Bond Future	8.1951	103.3293	8.2534	102.7337	0.711	0.0000	0.0000	0
2015/01/19	2037	06/08/2015	8.75	Call	Bond Future	5,460.3100	5.4603	4,864.7300	4.8647	(10.907)	0	0	0
2015/01/19	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2037	06/08/2015	8.76	Call	Bond Future	5,554.5400	5.5545	4,958.9600	4.9590	(10.722)	0	0	0
2015/01/19	2037	06/08/2015	8.74	Call	Bond Future	5,365.9400	5.3659	4,770.3600	4.7704	(11.099)	0	0	0
2015/01/19	2038	05/02/2015	123.00	Call	Bond Future	2,643.9800	2.6440	2,636.2200	2.6362	(0.293)	0	0	0
2015/01/19	2038	05/02/2015			Bond Future	125.6440	125.6440	125.6362	125.6362	(0.006)	0.0000	0.0000	3,741
2015/01/19	2038	05/02/2015	123.01	Call	Bond Future	2,633.9800	2.6340	2,626.2200	2.6262	(0.295)	0	0	0
2015/01/19	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2038	05/02/2015	122.99	Call	Bond Future	2,653.9800	2.6540	2,646.2200	2.6462	(0.292)	0	0	0
2015/01/19	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2038	07/05/2015			Bond Future	127.6320	127.6320	127.6208	127.6208	(0.009)	0.0000	0.0000	0
2015/01/19	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2038	07/05/2015	126.99	Call	Bond Future	641.9700	0.6420	630.7800	0.6308	(1.743)	0	0	0
2015/01/19	2038	07/05/2015	127.00	Call	Bond Future	631.9700	0.6320	620.7800	0.6208	(1.771)	0	0	0
2015/01/19	2038	07/05/2015	127.01	Call	Bond Future	621.9700	0.6220	610.7800	0.6108	(1.799)	0	0	0

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2015/01/19	2044	05/02/2015	9.00	Call	Bond Future	8,034.9300	8.0349	7,524.2700	7.5243	(6.356)	0	0	0
2015/01/19	2044	05/02/2015			Bond Future	8.2504	105.7107	8.2951	105.2000	0.542	0.0000	0.0000	6,042
2015/01/19	2044	05/02/2015	9.01	Call	Bond Future	8,135.0400	8.1350	7,624.3800	7.6244	(6.277)	0	0	0
2015/01/19	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2044	05/02/2015	8.99	Call	Bond Future	7,934.6400	7.9346	7,423.9800	7.4240	(6.436)	0	0	0
2015/01/19	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2044	07/05/2015			Bond Future	8.2949	107.3744	8.3411	106.8528	0.557	0.0000	0.0000	0
2015/01/19	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2044	07/05/2015	9.01	Call	Bond Future	7,613.0300	7.6130	7,091.3600	7.0914	(6.852)	0	0	0
2015/01/19	2044	07/05/2015	8.99	Call	Bond Future	7,412.9500	7.4129	6,891.2800	6.8913	(7.037)	0	0	0
2015/01/19	2044	07/05/2015	9.00	Call	Bond Future	7,513.0700	7.5131	6,991.4000	6.9914	(6.943)	0	0	0
2015/01/19	2044	06/08/2015	8.76	Call	Bond Future	4,647.7900	4.6478	4,115.7300	4.1157	(11.448)	0	0	0
2015/01/19	2044	06/08/2015			Bond Future	8.3304	104.8232	8.3780	104.2912	0.571	0.0000	0.0000	0
2015/01/19	2044	06/08/2015	8.74	Call	Bond Future	4,439.1700	4.4392	3,907.1100	3.9071	(11.986)	0	0	0
2015/01/19	2044	06/08/2015	8.75	Call	Bond Future	4,543.5700	4.5436	4,011.5100	4.0115	(11.710)	0	0	0
2015/01/19	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2046	05/02/2015			Bond Future	127.4770	127.4770	127.4694	127.4694	(0.006)	0.0000	0.0000	5,889
2015/01/19	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2046	05/02/2015	123.99	Call	Bond Future	3,487.0500	3.4870	3,479.4000	3.4794	(0.219)	0	0	0
2015/01/19	2046	05/02/2015	124.01	Call	Bond Future	3,467.0500	3.4670	3,459.4000	3.4594	(0.221)	0	0	0
2015/01/19	2046	05/02/2015	124.00	Call	Bond Future	3,477.0500	3.4770	3,469.4000	3.4694	(0.220)	0	0	0
2015/01/19	2046	07/05/2015			Bond Future	128.1250	128.1250	128.1139	128.1139	(0.009)	0.0000	0.0000	0
2015/01/19	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2046	07/05/2015	126.99	Call	Bond Future	1,135.0000	1.1350	1,123.9100	1.1239	(0.977)	0	0	0
2015/01/19	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2046	07/05/2015	127.00	Call	Bond Future	1,125.0000	1.1250	1,113.9100	1.1139	(0.986)	0	0	0
2015/01/19	2046	07/05/2015	127.01	Call	Bond Future	1,115.0000	1.1150	1,103.9100	1.1039	(0.995)	0	0	0
2015/01/19	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2050	05/02/2015			Bond Future	135.4825	135.4825	135.4745	135.4745	(0.006)	0.0000	0.0000	2,753
2015/01/19	2050	05/02/2015	130.01	Call	Bond Future	5,472.5500	5.4725	5,464.5300	5.4645	(0.147)	0	0	0
2015/01/19	2050	05/02/2015	129.99	Call	Bond Future	5,492.5500	5.4925	5,484.5300	5.4845	(0.146)	0	0	0
2015/01/19	2050	05/02/2015	130.00	Call	Bond Future	5,482.5500	5.4825	5,474.5300	5.4745	(0.146)	0	0	0
2015/01/19	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	2050	07/05/2015			Bond Future	137.6262	137.6262	137.6145	137.6145	(0.009)	0.0000	0.0000	0
2015/01/19	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
2015/01/19	2050	07/05/2015	135.01	Call	Bond Future	2,616.2200	2.6162	2,604.4700	2.6045	(0.449)	0	0	0
2015/01/19	2050	07/05/2015	134.99	Call	Bond Future	2,636.2200	2.6362	2,624.4700	2.6245	(0.446)	0	0	0
2015/01/19	2050	07/05/2015	135.00	Call	Bond Future	2,626.2200	2.6262	2,614.4700	2.6145	(0.447)	0	0	0
2015/01/19	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	AL12	05/02/2015			Index Future	564.1770	564.1770	561.3640	561.3640	(0.499)	0.0000	0.0000	0
2015/01/19	AL12	07/05/2015			Index Future	573.0570	573.0570	570.1790	570.1790	(0.502)	0.0000	0.0000	0
2015/01/19	AL37	05/02/2015			Index Future	459.5370	459.5370	458.2290	458.2290	(0.285)	0.0000	0.0000	116
2015/01/19	AL37	07/05/2015			Index Future	466.7700	466.7700	465.4240	465.4240	(0.288)	0.0000	0.0000	0
2015/01/19	AL7T	05/02/2015			Index Future	553.1160	553.1160	550.6980	550.6980	(0.437)	0.0000	0.0000	3
2015/01/19	AL7T	07/05/2015			Index Future	561.8220	561.8220	559.3450	559.3450	(0.441)	0.0000	0.0000	0
2015/01/19	ALBI	05/02/2015			Index Future	502.6600	502.6600	500.7110	500.7110	(0.388)	0.0000	0.0000	770
2015/01/19	ALBI	07/05/2015			Index Future	510.5720	510.5720	508.5730	508.5730	(0.392)	0.0000	0.0000	0
2015/01/19	ALBI	06/08/2015			Index Future	519.1990	519.1990	517.1540	517.1540	(0.394)	0.0000	0.0000	0
2015/01/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	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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2015/01/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	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
2015/01/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/19	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	EL28	05/02/2015			Bond Future	123.4370	123.4370	123.4308	123.4308	(0.005)	0.0000	0.0000	0
2015/01/19	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	EL28	05/02/2015	125.99	Put	Bond Future	2,553.0300	2.5530	2,559.2400	2.5592	0.243	0	0	0
2015/01/19	EL28	05/02/2015	126.01	Put	Bond Future	2,573.0300	2.5730	2,579.2400	2.5792	0.241	0	0	0
2015/01/19	EL28	05/02/2015	126.00	Put	Bond Future	2,563.0300	2.5630	2,569.2400	2.5692	0.242	0	0	0
2015/01/19	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	EL28	07/05/2015			Bond Future	123.8804	123.8804	123.8707	123.8707	(0.008)	0.0000	0.0000	0
2015/01/19	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	EL28	07/05/2015	124.99	Put	Bond Future	1,109.5800	1.1096	1,119.3000	1.1193	0.876	0	0	0
2015/01/19	EL28	07/05/2015	125.01	Put	Bond Future	1,129.5800	1.1296	1,139.3000	1.1393	0.860	0	0	0
2015/01/19	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	EL28	07/05/2015	125.00	Put	Bond Future	1,119.5800	1.1196	1,129.3000	1.1293	0.868	0	0	0
2015/01/19	ES33	05/02/2015	10.00	Call	Bond Future	8,135.5400	8.1355	7,694.2400	7.6942	(5.424)	0	0	0
2015/01/19	ES33	05/02/2015	10.01	Call	Bond Future	8,205.5000	8.2055	7,764.2000	7.7642	(5.378)	0	0	0
2015/01/19	ES33	05/02/2015			Bond Future	8.9218	90.2626	8.9764	89.8213	0.611	0.0000	0.0000	6,576
2015/01/19	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	ES33	05/02/2015	9.99	Call	Bond Future	8,065.4900	8.0655	7,624.1900	7.6242	(5.471)	0	0	0
2015/01/19	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	ES33	07/05/2015			Bond Future	8.9897	87.8959	9.0462	87.4451	0.628	0.0000	0.0000	0
2015/01/19	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	ES33	07/05/2015	9.76	Call	Bond Future	5,856.4700	5.8565	5,405.7600	5.4058	(7.696)	0	0	0
2015/01/19	ES33	07/05/2015	9.74	Call	Bond Future	5,712.0800	5.7121	5,261.3700	5.2614	(7.890)	0	0	0
2015/01/19	ES33	07/05/2015	9.75	Call	Bond Future	5,784.3200	5.7843	5,333.6100	5.3336	(7.792)	0	0	0
2015/01/19	ES33	06/08/2015			Bond Future	9.0466	89.3975	9.1049	88.9378	0.645	0.0000	0.0000	0
2015/01/19	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	ES33	06/08/2015	9.61	Call	Bond Future	4,291.7500	4.2918	3,832.0600	3.8321	(10.711)	0	0	0
2015/01/19	ES33	06/08/2015	9.59	Call	Bond Future	4,144.9500	4.1450	3,685.2600	3.6853	(11.090)	0	0	0
2015/01/19	ES33	06/08/2015	9.60	Call	Bond Future	4,218.4000	4.2184	3,758.7100	3.7587	(10.897)	0	0	0
2015/01/19	GOVI	05/02/2015	459.99	Call	GOVI	394,970.0000	39.4970	376,530.0000	37.6530	(4.669)	0	0	0
2015/01/19	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	GOVI	05/02/2015			GOVI	499.4870	499.4870	497.6430	497.6430	(0.369)	0.0000	0.0000	441
2015/01/19	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	GOVI	05/02/2015	460.00	Call	GOVI	394,870.0000	39.4870	376,430.0000	37.6430	(4.670)	0	0	0

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2015/01/19	GOVI	05/02/2015	460.01	Call	GOVI	394,770.0000	39.4770	376,330.0000	37.6330	(4.671)	0	0	0
2015/01/19	GOVI	07/05/2015	449.99	Call	GOVI	573,590.0000	57.3590	554,680.0000	55.4680	(3.297)	0	0	0
2015/01/19	GOVI	07/05/2015			GOVI	507.3490	507.3490	505.4580	505.4580	(0.373)	0.0000	0.0000	131
2015/01/19	GOVI	07/05/2015	450.00	Call	GOVI	573,490.0000	57.3490	554,580.0000	55.4580	(3.297)	0	0	0
2015/01/19	GOVI	07/05/2015	450.01	Call	GOVI	573,390.0000	57.3390	554,480.0000	55.4480	(3.298)	0	0	0
2015/01/19	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	GOVI	06/08/2015			GOVI	515.9210	515.9210	513.9860	513.9860	(0.375)	0.0000	0.0000	0
2015/01/19	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	GOVI	06/08/2015	499.99	Call	GOVI	159,310.0000	15.9310	139,960.0000	13.9960	(12.146)	0	0	0
2015/01/19	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	GOVI	06/08/2015	500.00	Call	GOVI	159,210.0000	15.9210	139,860.0000	13.9860	(12.154)	0	0	0
2015/01/19	GOVI	06/08/2015	500.01	Call	GOVI	159,110.0000	15.9110	139,760.0000	13.9760	(12.161)	0	0	0
2015/01/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/19	IGOV	05/02/2015			Index Future	224.3130	224.3130	224.1000	224.1000	(0.095)	0.0000	0.0000	1,093
2015/01/19	IGOV	07/05/2015			Index Future	227.8610	227.8610	227.6370	227.6370	(0.098)	0.0000	0.0000	82
2015/01/19	IGOV	06/08/2015			Index Future	231.7300	231.7300	231.4960	231.4960	(0.101)	0.0000	0.0000	0
2015/01/19	ILBI	05/02/2015			Index Future	607.9090	607.9090	607.1090	607.1090	(0.132)	0.0000	0.0000	159
2015/01/19	ILBI	07/05/2015			Index Future	617.7470	617.7470	616.9270	616.9270	(0.133)	0.0000	0.0000	0
2015/01/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/19	JBAF	21/01/2015			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2015/01/19	JBAF	18/02/2015			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2015/01/19	JBAF	18/03/2015			Jibar Tradeable Future	6.0700	93.9300	6.0700	93.9300	0.000	0.0000	0.0000	2,850
2015/01/19	JBAF	15/04/2015			Jibar Tradeable Future	6.0700	93.9300	6.0700	93.9300	0.000	0.0000	0.0000	0
2015/01/19	JBAF	20/05/2015			Jibar Tradeable Future	6.0600	93.9400	6.0600	93.9400	0.000	0.0000	0.0000	0
2015/01/19	JBAF	17/06/2015			Jibar Tradeable Future	6.0600	93.9400	6.0600	93.9400	0.000	0.0000	0.0000	5,000
2015/01/19	JBAF	16/09/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/01/19	JBAF	15/12/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2015/01/19	JBAF	16/03/2016			Jibar Tradeable Future	6.3000	93.7000	6.3100	93.6900	0.159	0.0000	0.0000	0
2015/01/19	JBAF	15/06/2016			Jibar Tradeable Future	6.4000	93.6000	6.4300	93.5700	0.469	0.0000	0.0000	0
2015/01/19	JBAF	21/09/2016			Jibar Tradeable Future	6.4900	93.5100	6.5200	93.4800	0.462	0.0000	0.0000	0
2015/01/19	JBAF	21/12/2016			Jibar Tradeable Future	6.5800	93.4200	6.6300	93.3700	0.760	0.0000	0.0000	0

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2015/01/19	R023	05/02/2015			Bond Future	7.0592	107.6710	7.1243	107.2668	0.923	0.0000	0.0000	8,864
2015/01/19	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R023	05/02/2015	8.75	Call	Bond Future	9,881.5800	9.8816	9,477.3100	9.4773	(4.091)	0	0	0
2015/01/19	R023	05/02/2015	8.76	Call	Bond Future	9,936.4100	9.9364	9,532.1400	9.5321	(4.069)	0	0	0
2015/01/19	R023	05/02/2015	8.74	Call	Bond Future	9,826.7100	9.8267	9,422.4400	9.4224	(4.114)	0	0	0
2015/01/19	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R023	07/05/2015	8.15	Put	Bond Future	56.8600	0.0569	69.9100	0.0699	22.951	0	0	0
2015/01/19	R023	07/05/2015	8.14	Call	Bond Future	6,202.3000	6.2023	5,802.2800	5.8023	(6.450)	0	0	0
2015/01/19	R023	07/05/2015			Bond Future	7.0871	105.4420	7.1555	105.0285	0.965	0.0000	0.0000	0
2015/01/19	R023	07/05/2015	8.15	Call	Bond Future	6,256.2600	6.2563	5,855.7700	5.8558	(6.401)	0	0	0
2015/01/19	R023	07/05/2015	8.16	Call	Bond Future	6,310.2600	6.3103	5,909.3200	5.9093	(6.354)	0	0	0
2015/01/19	R023	07/05/2015	8.14	Put	Bond Future	59.0200	0.0590	72.5400	0.0725	22.907	0	0	0
2015/01/19	R023	07/05/2015	8.16	Put	Bond Future	54.7700	0.0548	67.3700	0.0674	23.005	0	0	0
2015/01/19	R023	06/08/2015	9.07	Put	Bond Future	14.6200	0.0146	17.7800	0.0178	21.614	0	0	911
2015/01/19	R023	06/08/2015	8.24	Call	Bond Future	6,674.4900	6.6745	6,283.5400	6.2835	(5.857)	0	0	0
2015/01/19	R023	06/08/2015			Bond Future	7.0958	107.2429	7.1674	106.8208	1.010	0.0000	0.0000	0
2015/01/19	R023	06/08/2015	9.07	Call	Bond Future	10,895.9700	10.8960	10,477.0000	10.4770	(3.845)	0	0	0
2015/01/19	R023	06/08/2015	8.26	Put	Bond Future	175.3600	0.1754	205.2000	0.2052	17.016	0	0	0
2015/01/19	R023	06/08/2015	8.25	Put	Bond Future	180.0400	0.1800	210.5700	0.2106	16.957	0	0	0
2015/01/19	R023	06/08/2015	8.24	Put	Bond Future	184.3400	0.1843	215.5200	0.2155	16.914	0	0	0
2015/01/19	R023	06/08/2015	8.25	Call	Bond Future	6,724.6400	6.7246	6,333.0400	6.3330	(5.823)	0	0	0
2015/01/19	R023	06/08/2015	8.26	Call	Bond Future	6,774.3600	6.7744	6,382.0700	6.3821	(5.791)	0	0	0
2015/01/19	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/19	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/19	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/19	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/19	R186	05/02/2015	9.00	Call	Bond Future	13,816.0600	13.8161	13,226.6000	13.2266	(4.266)	0	0	0
2015/01/19	R186	05/02/2015			Bond Future	7.3542	126.0637	7.4193	125.4742	0.884	0.0000	0.0000	28,238
2015/01/19	R186	05/02/2015	8.75	Call	Bond Future	11,858.2300	11.8582	11,268.7700	11.2688	(4.971)	0	0	0
2015/01/19	R186	05/02/2015	8.76	Call	Bond Future	11,937.4700	11.9375	11,348.0100	11.3480	(4.938)	0	0	0
2015/01/19	R186	05/02/2015	8.74	Call	Bond Future	11,778.9200	11.7789	11,189.4600	11.1895	(5.004)	0	0	0
2015/01/19	R186	05/02/2015	8.00	Put	Bond Future	3.4500	0.0035	3.9000	0.0039	13.043	0	0	6,500
2015/01/19	R186	05/02/2015	8.05	Put	Bond Future	1.9000	0.0019	2.0500	0.0021	7.895	0	0	6,500
2015/01/19	R186	05/02/2015	8.45	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/19	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R186	05/02/2015	8.45	Call	Bond Future	9,444.9300	9.4449	8,855.4600	8.8555	(6.241)	0	0	0
2015/01/19	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/19	R186	05/02/2015	8.50	Call	Bond Future	9,852.0700	9.8521	9,262.6100	9.2626	(5.983)	0	0	0
2015/01/19	R186	05/02/2015	8.00	Call	Bond Future	5,692.7000	5.6927	5,103.6900	5.1037	(10.347)	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
2015/01/19	R186	05/02/2015	8.05	Call	Bond Future	6,116.7000	6.1167	5,527.3900	5.5274	(9.634)	0	0	0
2015/01/19	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R186	07/05/2015			Bond Future	7.3892	128.0478	7.4570	127.4455	0.917	0.0000	0.0000	219
2015/01/19	R186	07/05/2015	8.25	Call	Bond Future	7,574.9700	7.5750	7,014.1600	7.0142	(7.403)	0	0	0
2015/01/19	R186	07/05/2015	7.80	Put	Bond Future	786.3500	0.7864	918.7700	0.9188	16.840	0	0	300
2015/01/19	R186	07/05/2015	8.24	Put	Bond Future	216.0400	0.2160	258.7600	0.2588	19.774	0	0	0
2015/01/19	R186	07/05/2015	7.45	Put	Bond Future	1,846.7100	1.8467	2,103.4500	2.1034	13.903	0	0	50
2015/01/19	R186	07/05/2015	8.26	Put	Bond Future	202.6000	0.2026	242.8800	0.2429	19.882	0	0	0
2015/01/19	R186	07/05/2015	8.25	Put	Bond Future	209.2200	0.2092	250.7100	0.2507	19.831	0	0	0
2015/01/19	R186	07/05/2015	8.26	Call	Bond Future	7,650.3600	7.6504	7,088.3400	7.0883	(7.346)	0	0	0
2015/01/19	R186	07/05/2015	7.80	Call	Bond Future	4,378.2800	4.3783	3,908.4000	3.9084	(10.732)	0	0	0
2015/01/19	R186	07/05/2015	8.24	Call	Bond Future	7,499.7000	7.4997	6,940.1200	6.9401	(7.461)	0	0	0
2015/01/19	R186	07/05/2015	7.45	Call	Bond Future	2,387.2200	2.3872	2,041.6600	2.0417	(14.475)	0	0	0
2015/01/19	R186	06/08/2015	8.90	Put	Bond Future	135.2600	0.1353	158.1000	0.1581	16.886	0	0	2,500
2015/01/19	R186	06/08/2015	8.00	Put	Bond Future	1,002.0500	1.0020	1,134.4400	1.1344	13.212	0	0	0
2015/01/19	R186	06/08/2015			Bond Future	7.4087	124.9350	7.4791	124.3206	0.950	0.0000	0.0000	0
2015/01/19	R186	06/08/2015	8.01	Call	Bond Future	6,100.5900	6.1006	5,616.4800	5.6165	(7.935)	0	0	0
2015/01/19	R186	06/08/2015	8.00	Call	Bond Future	6,037.1400	6.0371	5,555.1200	5.5551	(7.984)	0	0	0
2015/01/19	R186	06/08/2015	7.99	Call	Bond Future	5,973.6500	5.9737	5,493.7300	5.4937	(8.034)	0	0	0
2015/01/19	R186	06/08/2015	8.90	Call	Bond Future	12,310.7200	12.3107	11,719.1500	11.7191	(4.805)	0	0	0
2015/01/19	R186	06/08/2015	7.99	Put	Bond Future	1,021.3700	1.0214	1,155.8600	1.1559	13.168	0	0	0
2015/01/19	R186	06/08/2015	8.01	Put	Bond Future	982.7600	0.9828	1,113.0600	1.1131	13.259	0	0	0
2015/01/19	R186	05/11/2015	8.25	Put	Bond Future	992.5000	0.9925	1,109.7400	1.1097	11.813	0	0	0
2015/01/19	R186	05/11/2015	8.24	Call	Bond Future	7,878.7800	7.8788	7,369.3000	7.3693	(6.466)	0	0	0
2015/01/19	R186	05/11/2015			Bond Future	7.4109	127.1714	7.4841	126.5431	0.988	0.0000	0.0000	0
2015/01/19	R186	05/11/2015	9.00	Put	Bond Future	258.1600	0.2582	294.8400	0.2948	14.208	0	0	2,600
2015/01/19	R186	05/11/2015	8.24	Put	Bond Future	1,008.3000	1.0083	1,127.1100	1.1271	11.783	0	0	0
2015/01/19	R186	05/11/2015	8.26	Put	Bond Future	976.6000	0.9766	1,092.2800	1.0923	11.845	0	0	0
2015/01/19	R186	05/11/2015	9.00	Call	Bond Future	12,975.5500	12.9756	12,383.9400	12.3839	(4.559)	0	0	0
2015/01/19	R186	05/11/2015	8.25	Call	Bond Future	7,942.6300	7.9426	7,431.5800	7.4316	(6.434)	0	0	0
2015/01/19	R186	05/11/2015	8.26	Call	Bond Future	8,006.3100	8.0063	7,493.7000	7.4937	(6.403)	0	0	0
2015/01/19	R197	05/02/2015	288.99	Put	Bond Future	3,459.8700	3.4599	3,477.4500	3.4775	0.508	0	0	0
2015/01/19	R197	05/02/2015			Bond Future	285.5301	285.5301	285.5126	285.5126	(0.006)	0.0000	0.0000	898
2015/01/19	R197	05/02/2015	289.01	Put	Bond Future	3,479.8700	3.4799	3,497.4500	3.4975	0.505	0	0	0
2015/01/19	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R197	05/02/2015	289.00	Put	Bond Future	3,469.8700	3.4699	3,487.4500	3.4875	0.507	0	0	0
2015/01/19	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R197	07/05/2015			Bond Future	290.0475	290.0475	290.0219	290.0219	(0.009)	0.0000	0.0000	0
2015/01/19	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R197	07/05/2015	293.99	Put	Bond Future	3,942.5200	3.9425	3,968.0700	3.9681	0.648	0	0	0
2015/01/19	R197	07/05/2015	294.01	Put	Bond Future	3,962.5200	3.9625	3,988.0700	3.9881	0.645	0	0	0
2015/01/19	R197	07/05/2015	294.00	Put	Bond Future	3,952.5200	3.9525	3,978.0700	3.9781	0.646	0	0	0
2015/01/19	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R202	05/02/2015	233.01	Call	Bond Future	4,813.8100	4.8138	3,593.3400	3.5933	(25.354)	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
2015/01/19	R202	05/02/2015			Bond Future	237.8238	237.8238	236.6033	236.6033	(0.513)	0.0000	0.0000	50,902
2015/01/19	R202	05/02/2015	232.99	Call	Bond Future	4,833.8100	4.8338	3,613.3400	3.6133	(25.249)	0	0	0
2015/01/19	R202	05/02/2015	233.00	Call	Bond Future	4,823.8100	4.8238	3,603.3400	3.6033	(25.301)	0	0	0
2015/01/19	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R202	07/05/2015			Bond Future	241.5862	241.5862	240.3406	240.3406	(0.516)	0.0000	0.0000	0
2015/01/19	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R202	07/05/2015	238.51	Call	Bond Future	3,076.2300	3.0762	1,830.6400	1.8306	(40.491)	0	0	0
2015/01/19	R202	07/05/2015	238.49	Call	Bond Future	3,096.2300	3.0962	1,850.6400	1.8506	(40.229)	0	0	0
2015/01/19	R202	07/05/2015	238.50	Call	Bond Future	3,086.2300	3.0862	1,840.6400	1.8406	(40.360)	0	0	0
2015/01/19	R203	05/02/2015	7.69	Call	Bond Future	3,228.2900	3.2283	3,043.2500	3.0432	(5.732)	0	0	55
2015/01/19	R203	05/02/2015			Bond Future	6.3314	107.8829	6.4078	107.6978	1.207	0.0000	0.0000	14,991
2015/01/19	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R203	05/02/2015	8.35	Call	Bond Future	4,751.3200	4.7513	4,566.2800	4.5663	(3.894)	0	0	0
2015/01/19	R203	05/02/2015	8.36	Call	Bond Future	4,774.1700	4.7742	4,589.1300	4.5891	(3.876)	0	0	0
2015/01/19	R203	05/02/2015	8.34	Call	Bond Future	4,728.4600	4.7285	4,543.4200	4.5434	(3.913)	0	0	0
2015/01/19	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R203	07/05/2015			Bond Future	6.3261	105.4147	6.4128	105.2238	1.371	0.0000	0.0000	0
2015/01/19	R203	07/05/2015	7.24	Put	Bond Future	16.6300	0.0166	23.5000	0.0235	41.311	0	0	0
2015/01/19	R203	07/05/2015	7.26	Put	Bond Future	15.2500	0.0152	21.6000	0.0216	41.639	0	0	0
2015/01/19	R203	07/05/2015	7.25	Put	Bond Future	15.9300	0.0159	22.5300	0.0225	41.431	0	0	0
2015/01/19	R203	07/05/2015	7.25	Call	Bond Future	2,026.9300	2.0269	1,842.6000	1.8426	(9.094)	0	0	0
2015/01/19	R203	07/05/2015	7.26	Call	Bond Future	2,047.7400	2.0477	1,863.1600	1.8632	(9.014)	0	0	0
2015/01/19	R203	07/05/2015	7.24	Call	Bond Future	2,006.1300	2.0061	1,822.0700	1.8221	(9.175)	0	0	0
2015/01/19	R203	06/08/2015	6.74	Call	Bond Future	1,149.9000	1.1499	1,001.4600	1.0015	(12.909)	0	0	0
2015/01/19	R203	06/08/2015	6.75	Put	Bond Future	184.2100	0.1842	230.6300	0.2306	25.200	0	0	0
2015/01/19	R203	06/08/2015			Bond Future	6.2521	107.2155	6.3509	107.0198	1.581	0.0000	0.0000	0
2015/01/19	R203	06/08/2015	6.75	Call	Bond Future	1,165.3300	1.1653	1,016.0300	1.0160	(12.812)	0	0	0
2015/01/19	R203	06/08/2015	6.76	Call	Bond Future	1,180.8200	1.1808	1,030.6900	1.0307	(12.714)	0	0	0
2015/01/19	R203	06/08/2015	6.74	Put	Bond Future	188.3700	0.1884	235.6500	0.2357	25.100	0	0	0
2015/01/19	R203	06/08/2015	6.76	Put	Bond Future	180.1200	0.1801	225.7100	0.2257	25.311	0	0	0
2015/01/19	R204	05/02/2015			Bond Future	6.5829	105.8697	6.6587	105.6078	1.152	0.0000	0.0000	10,492
2015/01/19	R204	05/02/2015	8.25	Call	Bond Future	5,577.3100	5.5773	5,315.4800	5.3155	(4.695)	0	0	0
2015/01/19	R204	05/02/2015	8.26	Call	Bond Future	5,609.6500	5.6097	5,347.8200	5.3478	(4.667)	0	0	0
2015/01/19	R204	05/02/2015	8.24	Call	Bond Future	5,544.9600	5.5450	5,283.1300	5.2831	(4.722)	0	0	0
2015/01/19	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R204	07/05/2015	7.51	Put	Bond Future	34.2000	0.0342	46.0000	0.0460	34.503	0	0	0
2015/01/19	R204	07/05/2015			Bond Future	6.6019	107.5360	6.6847	107.2670	1.254	0.0000	0.0000	100
2015/01/19	R204	07/05/2015	7.50	Put	Bond Future	35.6300	0.0356	47.8700	0.0479	34.353	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
2015/01/19	R204	07/05/2015	7.49	Call	Bond Future	2,877.4400	2.8774	2,621.2100	2.6212	(8.905)	0	0	0
2015/01/19	R204	07/05/2015	7.50	Call	Bond Future	2,907.4000	2.9074	2,650.7100	2.6507	(8.829)	0	0	0
2015/01/19	R204	07/05/2015	7.51	Call	Bond Future	2,937.3900	2.9374	2,680.2600	2.6803	(8.754)	0	0	0
2015/01/19	R204	07/05/2015	7.49	Put	Bond Future	37.1100	0.0371	49.8100	0.0498	34.223	0	0	0
2015/01/19	R204	06/08/2015	7.74	Call	Bond Future	3,525.5300	3.5255	3,268.1800	3.2682	(7.300)	0	0	0
2015/01/19	R204	06/08/2015	7.75	Put	Bond Future	66.4900	0.0665	83.7400	0.0837	25.944	0	0	0
2015/01/19	R204	06/08/2015			Bond Future	6.5818	105.3346	6.6722	105.0595	1.373	0.0000	0.0000	0
2015/01/19	R204	06/08/2015	8.41	Call	Bond Future	5,399.9200	5.3999	5,127.2700	5.1273	(5.049)	0	0	0
2015/01/19	R204	06/08/2015	7.74	Put	Bond Future	68.2800	0.0683	85.9400	0.0859	25.864	0	0	0
2015/01/19	R204	06/08/2015	7.76	Put	Bond Future	64.5500	0.0646	81.3700	0.0814	26.057	0	0	0
2015/01/19	R204	06/08/2015	8.41	Put	Bond Future	7.1300	0.0071	9.4900	0.0095	33.100	0	0	699
2015/01/19	R204	06/08/2015	7.75	Call	Bond Future	3,552.9700	3.5530	3,295.2100	3.2952	(7.255)	0	0	0
2015/01/19	R204	06/08/2015	7.76	Call	Bond Future	3,580.2500	3.5802	3,322.0600	3.3221	(7.212)	0	0	0
2015/01/19	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R207	05/02/2015			Bond Future	6.7388	102.6270	6.8093	102.3324	1.046	0.0000	0.0000	36,436
2015/01/19	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R207	05/02/2015	8.50	Call	Bond Future	7,064.1900	7.0642	6,769.5700	6.7696	(4.171)	0	0	0
2015/01/19	R207	05/02/2015	8.51	Call	Bond Future	7,102.5700	7.1026	6,807.9500	6.8079	(4.148)	0	0	0
2015/01/19	R207	05/02/2015	8.49	Call	Bond Future	7,025.7900	7.0258	6,731.1700	6.7312	(4.193)	0	0	0
2015/01/19	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R207	07/05/2015			Bond Future	6.7660	104.2424	6.8417	103.9401	1.119	0.0000	0.0000	0
2015/01/19	R207	07/05/2015	8.25	Call	Bond Future	5,735.5300	5.7355	5,434.5200	5.4345	(5.248)	0	0	0
2015/01/19	R207	07/05/2015	7.73	Call	Bond Future	3,808.4200	3.8084	3,517.7000	3.5177	(7.634)	0	0	66
2015/01/19	R207	07/05/2015	8.24	Put	Bond Future	3.7000	0.0037	4.9500	0.0050	33.784	0	0	0
2015/01/19	R207	07/05/2015	8.26	Put	Bond Future	3.3200	0.0033	4.4500	0.0045	34.036	0	0	0
2015/01/19	R207	07/05/2015	7.73	Put	Bond Future	39.2600	0.0393	50.7400	0.0507	29.241	0	0	0
2015/01/19	R207	07/05/2015	8.25	Put	Bond Future	3.5000	0.0035	4.6900	0.0047	34.000	0	0	0
2015/01/19	R207	07/05/2015	8.26	Call	Bond Future	5,772.6300	5.7726	5,471.5600	5.4716	(5.215)	0	0	0
2015/01/19	R207	07/05/2015	8.24	Call	Bond Future	5,698.4400	5.6984	5,397.4900	5.3975	(5.281)	0	0	0
2015/01/19	R207	06/08/2015	7.76	Call	Bond Future	3,856.0000	3.8560	3,576.3100	3.5763	(7.253)	0	0	0
2015/01/19	R207	06/08/2015			Bond Future	6.7632	102.3788	6.8443	102.0700	1.200	0.0000	0.0000	0
2015/01/19	R207	06/08/2015	7.74	Call	Bond Future	3,790.0200	3.7900	3,511.6000	3.5116	(7.346)	0	0	0
2015/01/19	R207	06/08/2015	7.75	Call	Bond Future	3,822.9900	3.8230	3,543.9200	3.5439	(7.300)	0	0	0
2015/01/19	R207	06/08/2015	7.46	Call	Bond Future	2,897.5600	2.8976	2,641.8300	2.6418	(8.826)	0	0	70
2015/01/19	R207	06/08/2015	7.74	Put	Bond Future	147.5600	0.1476	177.9500	0.1780	20.595	0	0	0
2015/01/19	R207	06/08/2015	7.76	Put	Bond Future	140.6300	0.1406	169.7500	0.1698	20.707	0	0	0
2015/01/19	R207	06/08/2015	7.46	Put	Bond Future	282.7500	0.2827	335.8300	0.3358	18.773	0	0	0
2015/01/19	R207	06/08/2015	7.75	Put	Bond Future	144.0600	0.1441	173.8000	0.1738	20.644	0	0	0
2015/01/19	R207	05/11/2015	7.76	Call	Bond Future	3,948.6400	3.9486	3,674.9700	3.6750	(6.931)	0	0	0
2015/01/19	R207	05/11/2015			Bond Future	6.7209	104.2115	6.8082	103.8947	1.299	0.0000	0.0000	0
2015/01/19	R207	05/11/2015	7.74	Call	Bond Future	3,888.4500	3.8885	3,616.1200	3.6161	(7.004)	0	0	0
2015/01/19	R207	05/11/2015	7.75	Call	Bond Future	3,918.6200	3.9186	3,645.6300	3.6456	(6.966)	0	0	0
2015/01/19	R207	05/11/2015	7.43	Call	Bond Future	2,988.9400	2.9889	2,741.6600	2.7417	(8.273)	0	0	53
2015/01/19	R207	05/11/2015	7.74	Put	Bond Future	264.2300	0.2642	308.6700	0.3087	16.819	0	0	0
2015/01/19	R207	05/11/2015	7.43	Put	Bond Future	450.3000	0.4503	519.7900	0.5198	15.432	0	0	0
2015/01/19	R207	05/11/2015	7.76	Put	Bond Future	254.8800	0.2549	297.9800	0.2980	16.910	0	0	0
2015/01/19	R207	05/11/2015	7.75	Put	Bond Future	259.6200	0.2596	303.4000	0.3034	16.863	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
2015/01/19	R208	05/02/2015	8.51	Call	Bond Future	7,695.5400	7.6955	7,350.0300	7.3500	(4.490)	0	0	0
2015/01/19	R208	05/02/2015	8.49	Call	Bond Future	7,606.2500	7.6063	7,260.7400	7.2607	(4.542)	0	0	0
2015/01/19	R208	05/02/2015			Bond Future	6.8685	101.8701	6.9388	101.5246	1.024	0.0000	0.0000	50,443
2015/01/19	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R208	05/02/2015	8.50	Call	Bond Future	7,650.9100	7.6509	7,305.4000	7.3054	(4.516)	0	0	0
2015/01/19	R208	07/05/2015	8.01	Call	Bond Future	5,161.2100	5.1612	4,815.5000	4.8155	(6.698)	0	0	0
2015/01/19	R208	07/05/2015			Bond Future	6.8947	100.0741	6.9693	99.7203	1.082	0.0000	0.0000	95
2015/01/19	R208	07/05/2015	7.99	Call	Bond Future	5,074.4100	5.0744	4,729.3500	4.7294	(6.800)	0	0	0
2015/01/19	R208	07/05/2015	8.00	Call	Bond Future	5,117.7900	5.1178	4,772.3900	4.7724	(6.749)	0	0	0
2015/01/19	R208	07/05/2015	7.99	Put	Bond Future	30.4500	0.0304	39.1800	0.0392	28.670	0	0	0
2015/01/19	R208	07/05/2015	8.01	Put	Bond Future	28.0800	0.0281	36.1600	0.0362	28.775	0	0	0
2015/01/19	R208	07/05/2015	8.00	Put	Bond Future	29.2300	0.0292	37.6200	0.0376	28.703	0	0	0
2015/01/19	R208	06/08/2015			Bond Future	6.8969	101.7838	6.9759	101.4225	1.145	0.0000	0.0000	0
2015/01/19	R208	06/08/2015	8.00	Call	Bond Future	5,041.5700	5.0416	4,707.5800	4.7076	(6.625)	0	0	0
2015/01/19	R208	06/08/2015	8.01	Call	Bond Future	5,081.3500	5.0813	4,746.7600	4.7468	(6.585)	0	0	0
2015/01/19	R208	06/08/2015	8.85	Call	Bond Future	8,497.6000	8.4976	8,138.8100	8.1388	(4.222)	0	0	0
2015/01/19	R208	06/08/2015	7.99	Call	Bond Future	5,001.8300	5.0018	4,668.4500	4.6685	(6.665)	0	0	0
2015/01/19	R208	06/08/2015	8.01	Put	Bond Future	131.4200	0.1314	158.1400	0.1581	20.332	0	0	0
2015/01/19	R208	06/08/2015	8.00	Put	Bond Future	134.7500	0.1347	162.0700	0.1621	20.275	0	0	0
2015/01/19	R208	06/08/2015	7.99	Put	Bond Future	138.1600	0.1382	166.0900	0.1661	20.216	0	0	0
2015/01/19	R208	06/08/2015	8.85	Put	Bond Future	9.6600	0.0097	12.1800	0.0122	26.087	0	0	198
2015/01/19	R208	05/11/2015			Bond Future	6.8724	100.2029	6.9562	99.8328	1.219	0.0000	0.0000	0
2015/01/19	R208	05/11/2015	8.48	Call	Bond Future	6,914.3300	6.9143	6,562.1900	6.5622	(5.093)	0	0	0
2015/01/19	R208	05/11/2015	7.74	Put	Bond Future	417.0900	0.4171	481.2500	0.4813	15.383	0	0	0
2015/01/19	R208	05/11/2015	7.75	Call	Bond Future	4,204.9500	4.2050	3,898.0600	3.8981	(7.298)	0	0	0
2015/01/19	R208	05/11/2015	7.76	Call	Bond Future	4,240.0300	4.2400	3,932.2200	3.9322	(7.260)	0	0	0
2015/01/19	R208	05/11/2015	8.48	Put	Bond Future	95.5700	0.0956	113.5400	0.1135	18.803	0	0	2,200
2015/01/19	R208	05/11/2015	7.74	Call	Bond Future	4,169.9500	4.1700	3,864.0000	3.8640	(7.337)	0	0	0
2015/01/19	R208	05/11/2015	7.76	Put	Bond Future	402.7100	0.4027	465.0100	0.4650	15.470	0	0	0
2015/01/19	R208	05/11/2015	7.75	Put	Bond Future	409.8500	0.4098	473.0700	0.4731	15.425	0	0	0
2015/01/19	R209	05/02/2015	9.00	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2015/01/19	R209	05/02/2015			Bond Future	8.0199	84.3914	8.0747	83.9152	0.683	0.0000	0.0000	14,609
2015/01/19	R209	05/02/2015	9.25	Call	Bond Future	9,756.7600	9.7568	9,280.5900	9.2806	(4.880)	0	0	0
2015/01/19	R209	05/02/2015	9.26	Call	Bond Future	9,828.6500	9.8287	9,352.4800	9.3525	(4.845)	0	0	0
2015/01/19	R209	05/02/2015	9.24	Call	Bond Future	9,684.7600	9.6848	9,208.5900	9.2086	(4.917)	0	0	0
2015/01/19	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R209	05/02/2015	9.00	Call	Bond Future	7,923.0000	7.9230	7,446.7900	7.4468	(6.010)	0	0	0
2015/01/19	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R209	07/05/2015			Bond Future	8.0587	82.5722	8.1152	82.0860	0.701	0.0000	0.0000	0
2015/01/19	R209	07/05/2015	8.99	Put	Bond Future	227.5900	0.2276	257.9200	0.2579	13.327	0	0	0
2015/01/19	R209	07/05/2015	9.01	Put	Bond Future	214.7700	0.2148	243.4900	0.2435	13.372	0	0	0
2015/01/19	R209	07/05/2015	8.99	Call	Bond Future	7,716.0100	7.7160	7,260.2200	7.2602	(5.907)	0	0	0
2015/01/19	R209	07/05/2015	9.00	Put	Bond Future	221.0900	0.2211	250.6100	0.2506	13.352	0	0	0

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2015/01/19	R209	07/05/2015	9.00	Call	Bond Future	7,784.1800	7.7842	7,327.5800	7.3276	(5.866)	0	0	0
2015/01/19	R209	07/05/2015	9.01	Call	Bond Future	7,852.4200	7.8524	7,395.0200	7.3950	(5.825)	0	0	0
2015/01/19	R209	06/08/2015	8.99	Put	Bond Future	668.3500	0.6683	734.8500	0.7348	9.950	0	0	0
2015/01/19	R209	06/08/2015			Bond Future	8.0873	83.9829	8.1454	83.4874	0.718	0.0000	0.0000	0
2015/01/19	R209	06/08/2015	9.01	Put	Bond Future	644.0700	0.6441	708.4300	0.7084	9.993	0	0	0
2015/01/19	R209	06/08/2015	9.90	Call	Bond Future	13,646.9400	13.6469	13,162.2200	13.1622	(3.552)	0	0	0
2015/01/19	R209	06/08/2015	9.00	Call	Bond Future	7,951.5800	7.9516	7,521.4600	7.5215	(5.409)	0	0	0
2015/01/19	R209	06/08/2015	9.01	Call	Bond Future	8,013.9200	8.0139	7,582.7400	7.5827	(5.380)	0	0	0
2015/01/19	R209	06/08/2015	8.99	Call	Bond Future	7,889.3300	7.8893	7,460.2900	7.4603	(5.438)	0	0	0
2015/01/19	R209	06/08/2015	9.00	Put	Bond Future	656.1100	0.6561	721.5300	0.7215	9.971	0	0	0
2015/01/19	R209	06/08/2015	9.90	Put	Bond Future	89.4000	0.0894	100.2200	0.1002	12.103	0	0	2,914
2015/01/19	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R210	05/02/2015			Bond Future	176.4753	176.4753	176.4641	176.4641	(0.006)	0.0000	0.0000	628
2015/01/19	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R210	05/02/2015	175.01	Call	Bond Future	1,465.2600	1.4653	1,454.0600	1.4541	(0.764)	0	0	0
2015/01/19	R210	05/02/2015	174.99	Call	Bond Future	1,485.2600	1.4853	1,474.0600	1.4741	(0.754)	0	0	0
2015/01/19	R210	05/02/2015	175.00	Call	Bond Future	1,475.2600	1.4753	1,464.0600	1.4641	(0.759)	0	0	0
2015/01/19	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R210	07/05/2015			Bond Future	177.1923	177.1923	177.1763	177.1763	(0.009)	0.0000	0.0000	0
2015/01/19	R210	07/05/2015	177.00	Call	Bond Future	192.2800	0.1923	176.2700	0.1763	(8.326)	0	0	0
2015/01/19	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R210	07/05/2015	177.01	Call	Bond Future	182.2800	0.1823	166.2700	0.1663	(8.783)	0	0	0
2015/01/19	R210	07/05/2015	176.99	Call	Bond Future	202.2800	0.2023	186.2700	0.1863	(7.915)	0	0	0
2015/01/19	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R211	05/02/2015			Bond Future	131.0698	131.0698	130.8787	130.8787	(0.146)	0.0000	0.0000	1,120
2015/01/19	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R211	05/02/2015	132.99	Put	Bond Future	1,920.1900	1.9202	2,111.2800	2.1113	9.952	0	0	0
2015/01/19	R211	05/02/2015	133.01	Put	Bond Future	1,940.1900	1.9402	2,131.2800	2.1313	9.849	0	0	0
2015/01/19	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R211	05/02/2015	133.00	Put	Bond Future	1,930.1900	1.9302	2,121.2800	2.1213	9.900	0	0	0
2015/01/19	R211	07/05/2015	134.99	Put	Bond Future	1,846.5600	1.8466	2,044.1200	2.0441	10.699	0	0	0
2015/01/19	R211	07/05/2015			Bond Future	133.1434	133.1434	132.9459	132.9459	(0.148)	0.0000	0.0000	0
2015/01/19	R211	07/05/2015	135.01	Put	Bond Future	1,866.5600	1.8666	2,064.1200	2.0641	10.584	0	0	0
2015/01/19	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R211	07/05/2015	135.00	Put	Bond Future	1,856.5600	1.8566	2,054.1200	2.0541	10.641	0	0	0
2015/01/19	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R212	05/02/2015			Bond Future	136.8210	136.8210	136.8123	136.8123	(0.006)	0.0000	0.0000	1,621
2015/01/19	R212	05/02/2015	137.99	Put	Bond Future	1,168.9600	1.1690	1,177.7500	1.1778	0.752	0	0	0
2015/01/19	R212	05/02/2015	138.01	Put	Bond Future	1,188.9600	1.1890	1,197.7500	1.1978	0.739	0	0	0
2015/01/19	R212	05/02/2015	138.00	Put	Bond Future	1,178.9600	1.1790	1,187.7500	1.1878	0.746	0	0	0
2015/01/19	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R212	05/02/2015	137.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/19	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R212	07/05/2015			Bond Future	138.9857	138.9857	138.9731	138.9731	(0.009)	0.0000	0.0000	0
2015/01/19	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R212	07/05/2015	140.99	Put	Bond Future	2,004.3000	2.0043	2,016.8700	2.0169	0.627	0	0	0
2015/01/19	R212	07/05/2015	141.01	Put	Bond Future	2,024.3000	2.0243	2,036.8700	2.0369	0.621	0	0	0
2015/01/19	R212	07/05/2015	141.00	Put	Bond Future	2,014.3000	2.0143	2,026.8700	2.0269	0.624	0	0	0
2015/01/19	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R213	05/02/2015			Bond Future	7.8657	95.3302	7.9205	94.8645	0.697	0.0000	0.0000	16,882
2015/01/19	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R213	05/02/2015	9.25	Call	Bond Future	10,811.3200	10.8113	10,345.5800	10.3456	(4.308)	0	0	0
2015/01/19	R213	05/02/2015	9.26	Call	Bond Future	10,882.6700	10.8827	10,416.9300	10.4169	(4.280)	0	0	0
2015/01/19	R213	05/02/2015	9.24	Call	Bond Future	10,739.8800	10.7399	10,274.1400	10.2741	(4.337)	0	0	0
2015/01/19	R213	07/05/2015	8.74	Call	Bond Future	6,936.6500	6.9366	6,497.4700	6.4975	(6.331)	0	0	0
2015/01/19	R213	07/05/2015	8.75	Put	Bond Future	256.6300	0.2566	292.1700	0.2922	13.849	0	0	0
2015/01/19	R213	07/05/2015			Bond Future	7.9050	93.2867	7.9617	92.8110	0.717	0.0000	0.0000	0
2015/01/19	R213	07/05/2015	8.75	Call	Bond Future	7,004.6700	7.0047	6,564.5100	6.5645	(6.284)	0	0	0
2015/01/19	R213	07/05/2015	8.76	Call	Bond Future	7,072.7900	7.0728	6,631.6600	6.6317	(6.237)	0	0	0
2015/01/19	R213	07/05/2015	8.74	Put	Bond Future	264.3100	0.2643	300.8300	0.3008	13.817	0	0	0
2015/01/19	R213	07/05/2015	8.76	Put	Bond Future	249.1500	0.2491	283.7200	0.2837	13.875	0	0	0
2015/01/19	R213	06/08/2015			Bond Future	7.9328	94.8800	7.9913	94.3949	0.737	0.0000	0.0000	0
2015/01/19	R213	06/08/2015	8.49	Put	Bond Future	1,141.6700	1.1417	1,251.1600	1.2512	9.590	0	0	0
2015/01/19	R213	06/08/2015	8.51	Put	Bond Future	1,101.9300	1.1019	1,208.2400	1.2082	9.648	0	0	0
2015/01/19	R213	06/08/2015	8.49	Call	Bond Future	5,623.8000	5.6238	5,248.1200	5.2481	(6.680)	0	0	0
2015/01/19	R213	06/08/2015	8.50	Put	Bond Future	1,121.6500	1.1217	1,229.5400	1.2295	9.619	0	0	0
2015/01/19	R213	06/08/2015	8.50	Call	Bond Future	5,681.3900	5.6814	5,304.1100	5.3041	(6.641)	0	0	0
2015/01/19	R213	06/08/2015	8.51	Call	Bond Future	5,739.1800	5.7392	5,360.3200	5.3603	(6.601)	0	0	0
2015/01/19	R214	05/02/2015	9.50	Call	Bond Future	11,276.0800	11.2761	10,818.3200	10.8183	(4.060)	0	0	0
2015/01/19	R214	05/02/2015			Bond Future	8.1251	85.4315	8.1749	84.9738	0.613	0.0000	0.0000	13,407
2015/01/19	R214	05/02/2015	9.51	Call	Bond Future	11,348.6300	11.3486	10,890.8700	10.8909	(4.034)	0	0	0
2015/01/19	R214	05/02/2015	9.49	Call	Bond Future	11,203.4100	11.2034	10,745.6500	10.7457	(4.086)	0	0	0
2015/01/19	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R214	07/05/2015	9.15	Call	Bond Future	8,522.6700	8.5227	8,080.5200	8.0805	(5.188)	0	0	0
2015/01/19	R214	07/05/2015	9.16	Call	Bond Future	8,593.4100	8.5934	8,150.5900	8.1506	(5.153)	0	0	0
2015/01/19	R214	07/05/2015			Bond Future	8.1632	83.4854	8.2144	83.0180	0.628	0.0000	0.0000	0
2015/01/19	R214	07/05/2015	9.14	Put	Bond Future	233.2500	0.2332	259.1700	0.2592	11.113	0	0	0
2015/01/19	R214	07/05/2015	9.16	Put	Bond Future	220.6100	0.2206	245.1600	0.2452	11.128	0	0	0
2015/01/19	R214	07/05/2015	9.15	Put	Bond Future	226.8500	0.2268	252.0700	0.2521	11.117	0	0	0
2015/01/19	R214	07/05/2015	9.14	Call	Bond Future	8,451.9600	8.4520	8,010.5100	8.0105	(5.223)	0	0	0
2015/01/19	R214	06/08/2015	8.76	Put	Bond Future	1,304.5500	1.3046	1,409.3600	1.4094	8.034	0	0	0
2015/01/19	R214	06/08/2015			Bond Future	8.1918	84.9113	8.2444	84.4347	0.643	0.0000	0.0000	0
2015/01/19	R214	06/08/2015	8.75	Put	Bond Future	1,326.7300	1.3267	1,433.0400	1.4330	8.013	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
2015/01/19	R214	06/08/2015	8.74	Call	Bond Future	6,101.4200	6.1014	5,732.6900	5.7327	(6.043)	0	0	0
2015/01/19	R214	06/08/2015	8.75	Call	Bond Future	6,161.4400	6.1614	5,791.2000	5.7912	(6.009)	0	0	0
2015/01/19	R214	06/08/2015	8.76	Call	Bond Future	6,221.6400	6.2216	5,849.9000	5.8499	(5.975)	0	0	0
2015/01/19	R214	06/08/2015	8.74	Put	Bond Future	1,349.2200	1.3492	1,457.0400	1.4570	7.991	0	0	0
2015/01/19	R248	05/02/2015			Bond Future	8.2357	109.7432	8.2804	109.2147	0.543	0.0000	0.0000	34,391
2015/01/19	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R248	05/02/2015	9.50	Call	Bond Future	13,339.7800	13.3398	12,811.2100	12.8112	(3.962)	0	0	0
2015/01/19	R248	05/02/2015	9.51	Call	Bond Future	13,433.3000	13.4333	12,904.7300	12.9047	(3.935)	0	0	0
2015/01/19	R248	05/02/2015	9.49	Call	Bond Future	13,246.0800	13.2461	12,717.5100	12.7175	(3.990)	0	0	0
2015/01/19	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R248	07/05/2015			Bond Future	8.2761	107.0406	8.3222	106.5008	0.557	0.0000	0.0000	0
2015/01/19	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R248	07/05/2015	9.26	Call	Bond Future	10,553.3200	10.5533	10,013.4600	10.0135	(5.116)	0	0	0
2015/01/19	R248	07/05/2015	9.24	Call	Bond Future	10,357.5200	10.3575	9,817.6600	9.8177	(5.212)	0	0	0
2015/01/19	R248	07/05/2015	9.25	Call	Bond Future	10,455.5100	10.4555	9,915.6500	9.9157	(5.163)	0	0	0
2015/01/19	R248	06/08/2015	8.76	Call	Bond Future	5,061.5900	5.0616	4,510.9900	4.5110	(10.878)	0	0	0
2015/01/19	R248	06/08/2015			Bond Future	8.3072	108.8689	8.3546	108.3183	0.571	0.0000	0.0000	0
2015/01/19	R248	06/08/2015	8.74	Call	Bond Future	4,847.0700	4.8471	4,296.4700	4.2965	(11.359)	0	0	0
2015/01/19	R248	06/08/2015	8.75	Call	Bond Future	4,954.4300	4.9544	4,403.8300	4.4038	(11.113)	0	0	0
2015/01/19	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/19	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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