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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/01/2015 TO 28/01/2015

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
2015/01/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	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
2015/01/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2025	05/02/2015			Bond Future	117.6924	117.6924	117.6645	117.6645	(0.024)	0.0000	0.0000	16
2015/01/28	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2025	05/02/2015	118.99	Put	Bond Future	1,297.5700	1.2976	1,325.4900	1.3255	2.152	0	0	0
2015/01/28	2025	05/02/2015	119.01	Put	Bond Future	1,317.5700	1.3176	1,345.4900	1.3455	2.119	0	0	0
2015/01/28	2025	05/02/2015	119.00	Put	Bond Future	1,307.5700	1.3076	1,335.4900	1.3355	2.135	0	0	0
2015/01/28	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2025	07/05/2015			Bond Future	119.5428	119.5428	119.5124	119.5124	(0.025)	0.0000	0.0000	0
2015/01/28	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2025	07/05/2015	120.99	Put	Bond Future	1,447.1800	1.4472	1,477.5700	1.4776	2.100	0	0	0
2015/01/28	2025	07/05/2015	121.01	Put	Bond Future	1,467.1800	1.4672	1,497.5700	1.4976	2.071	0	0	0
2015/01/28	2025	07/05/2015	121.00	Put	Bond Future	1,457.1800	1.4572	1,487.5700	1.4876	2.086	0	0	0
2015/01/28	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2025	06/08/2015			Bond Future	121.5447	121.5447	121.5115	121.5115	(0.027)	0.0000	0.0000	0
2015/01/28	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2025	06/08/2015	120.99	Call	Bond Future	554.6600	0.5547	521.5100	0.5215	(5.977)	0	0	0
2015/01/28	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2025	06/08/2015	121.00	Call	Bond Future	544.6600	0.5447	511.5100	0.5115	(6.086)	0	0	0
2015/01/28	2025	06/08/2015	121.01	Call	Bond Future	534.6600	0.5347	501.5100	0.5015	(6.200)	0	0	0
2015/01/28	2030	05/02/2015			Bond Future	7.6152	103.6197	7.4885	104.7756	(1.664)	0.0000	0.0000	6,938
2015/01/28	2030	05/02/2015	9.25	Call	Bond Future	13,427.2300	13.4272	14,583.1400	14.5831	8.609	0	0	0
2015/01/28	2030	05/02/2015	9.24	Call	Bond Future	13,352.8300	13.3528	14,508.7400	14.5087	8.657	0	0	0
2015/01/28	2030	05/02/2015	9.26	Call	Bond Future	13,501.5400	13.5015	14,657.4500	14.6574	8.561	0	0	0
2015/01/28	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2030	07/05/2015			Bond Future	7.6537	105.2402	7.5234	106.4126	(1.703)	0.0000	0.0000	0
2015/01/28	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2030	07/05/2015	8.74	Call	Bond Future	9,092.7200	9.0927	10,265.1200	10.2651	12.894	0	0	0
2015/01/28	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2030	07/05/2015	8.75	Call	Bond Future	9,171.0900	9.1711	10,343.4900	10.3435	12.784	0	0	0
2015/01/28	2030	07/05/2015	8.76	Call	Bond Future	9,249.3600	9.2494	10,421.7600	10.4218	12.675	0	0	0
2015/01/28	2030	06/08/2015	7.74	Call	Bond Future	523.2900	0.5233	1,713.5700	1.7136	227.461	0	0	0
2015/01/28	2030	06/08/2015	7.76	Call	Bond Future	698.0300	0.6980	1,888.3100	1.8883	170.520	0	0	0
2015/01/28	2030	06/08/2015			Bond Future	7.6804	103.0190	7.5463	104.2093	(1.745)	0.0000	0.0000	0
2015/01/28	2030	06/08/2015	7.75	Call	Bond Future	610.7100	0.6107	1,800.9900	1.8010	194.901	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
2015/01/28	2030	06/08/2015	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2030	06/08/2015	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2030	06/08/2015	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	05/02/2015			Bond Future	7.8056	107.1594	7.6737	108.4422	(1.689)	0.0000	0.0000	15
2015/01/28	2032	05/02/2015	8.50	Call	Bond Future	6,396.6700	6.3967	7,679.4800	7.6795	20.054	0	0	0
2015/01/28	2032	05/02/2015	8.51	Call	Bond Future	6,484.5600	6.4846	7,767.3700	7.7674	19.783	0	0	0
2015/01/28	2032	05/02/2015	8.49	Call	Bond Future	6,308.6700	6.3087	7,591.4800	7.5915	20.334	0	0	0
2015/01/28	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	07/05/2015			Bond Future	7.8457	104.6805	7.7103	105.9817	(1.726)	0.0000	0.0000	0
2015/01/28	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	07/05/2015	8.50	Call	Bond Future	5,968.8400	5.9688	7,270.0400	7.2700	21.800	0	0	0
2015/01/28	2032	07/05/2015	8.51	Call	Bond Future	6,056.1500	6.0562	7,357.3500	7.3574	21.486	0	0	0
2015/01/28	2032	07/05/2015	8.49	Call	Bond Future	5,881.4100	5.8814	7,182.6100	7.1826	22.124	0	0	0
2015/01/28	2032	06/08/2015	8.50	Call	Bond Future	5,660.6800	5.6607	6,981.9400	6.9819	23.341	0	0	0
2015/01/28	2032	06/08/2015			Bond Future	7.8739	106.4596	7.7348	107.7809	(1.766)	0.0000	0.0000	0
2015/01/28	2032	06/08/2015	8.51	Call	Bond Future	5,747.4100	5.7474	7,068.6700	7.0687	22.989	0	0	0
2015/01/28	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	06/08/2015	8.49	Call	Bond Future	5,573.8400	5.5738	6,895.1000	6.8951	23.705	0	0	0
2015/01/28	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	05/11/2015			Bond Future	7.8897	104.1926	7.7471	105.5342	(1.807)	0.0000	0.0000	0
2015/01/28	2032	05/11/2015	8.00	Call	Bond Future	1,021.5700	1.0216	2,363.1000	2.3631	131.320	0	0	0
2015/01/28	2032	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2032	05/11/2015	8.01	Call	Bond Future	1,113.4300	1.1134	2,454.9600	2.4550	120.486	0	0	0
2015/01/28	2032	05/11/2015	7.99	Call	Bond Future	929.5900	0.9296	2,271.1200	2.2711	144.314	0	0	0
2015/01/28	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	05/02/2015			Bond Future	7.8902	106.5472	7.7636	107.9371	(1.606)	0.0000	0.0000	36,014
2015/01/28	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	05/02/2015	9.50	Call	Bond Future	15,474.1300	15.4741	16,864.0900	16.8641	8.982	0	0	0
2015/01/28	2037	05/02/2015	9.51	Call	Bond Future	15,558.8700	15.5589	16,948.8300	16.9488	8.934	0	0	0
2015/01/28	2037	05/02/2015	9.49	Call	Bond Future	15,389.2600	15.3893	16,779.2200	16.7792	9.032	0	0	0
2015/01/28	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	07/05/2015			Bond Future	7.9298	108.2134	7.8000	109.6235	(1.638)	0.0000	0.0000	500
2015/01/28	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	07/05/2015	9.01	Call	Bond Future	10,690.7200	10.6907	12,100.8000	12.1008	13.190	0	0	0
2015/01/28	2037	07/05/2015	8.99	Call	Bond Future	10,508.3900	10.5084	11,918.4700	11.9185	13.419	0	0	0
2015/01/28	2037	07/05/2015	9.00	Call	Bond Future	10,599.6200	10.5996	12,009.7000	12.0097	13.303	0	0	0
2015/01/28	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	06/08/2015			Bond Future	7.9594	105.7922	7.8263	107.2242	(1.673)	0.0000	0.0000	0

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2015/01/28	2037	06/08/2015	8.75	Call	Bond Future	7,923.2200		7.9232	9,355.2200	9.3552	18.073	0	0	0
2015/01/28	2037	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	06/08/2015	8.76	Call	Bond Future	8,017.4500		8.0175	9,449.4500	9.4495	17.861	0	0	0
2015/01/28	2037	06/08/2015	8.74	Call	Bond Future	7,828.8500		7.8288	9,260.8500	9.2609	18.291	0	0	0
2015/01/28	2037	05/11/2015	7.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	05/11/2015	8.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	05/11/2015			Bond Future	7.9744		107.6724	7.8383	109.1267	(1.707)	0.0000	0.0000	0
2015/01/28	2037	05/11/2015	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2037	05/11/2015	7.99	Call	Bond Future	164.3800		0.1644	1,618.7300	1.6187	884.749	0	0	0
2015/01/28	2037	05/11/2015	8.00	Call	Bond Future	269.7600		0.2698	1,724.1100	1.7241	539.127	0	0	0
2015/01/28	2037	05/11/2015	8.01	Call	Bond Future	374.9700		0.3750	1,829.3200	1.8293	387.858	0	0	0
2015/01/28	2038	05/02/2015	123.00	Call	Bond Future	1,102.8000		1.1028	1,074.2600	1.0743	(2.588)	0	0	0
2015/01/28	2038	05/02/2015			Bond Future	124.1028		124.1028	124.0743	124.0743	(0.023)	0.0000	0.0000	3,741
2015/01/28	2038	05/02/2015	123.01	Call	Bond Future	1,092.8000		1.0928	1,064.2600	1.0643	(2.612)	0	0	0
2015/01/28	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2038	05/02/2015	122.99	Call	Bond Future	1,112.8000		1.1128	1,084.2600	1.0843	(2.565)	0	0	0
2015/01/28	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2038	07/05/2015	126.99	Put	Bond Future	936.0600		0.9361	967.1100	0.9671	3.317	0	0	0
2015/01/28	2038	07/05/2015			Bond Future	126.0539		126.0539	126.0229	126.0229	(0.025)	0.0000	0.0000	0
2015/01/28	2038	07/05/2015	127.00	Put	Bond Future	946.0600		0.9461	977.1100	0.9771	3.282	0	0	0
2015/01/28	2038	07/05/2015	127.01	Put	Bond Future	956.0600		0.9561	987.1100	0.9871	3.248	0	0	0
2015/01/28	2038	07/05/2015	126.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2038	07/05/2015	127.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2038	07/05/2015	127.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2038	06/08/2015	128.01	Call	Bond Future	152.2100		0.1522	118.1000	0.1181	(22.410)	0	0	0
2015/01/28	2038	06/08/2015			Bond Future	128.1622		128.1622	128.1281	128.1281	(0.027)	0.0000	0.0000	0
2015/01/28	2038	06/08/2015	127.99	Call	Bond Future	172.2100		0.1722	138.1000	0.1381	(19.807)	0	0	0
2015/01/28	2038	06/08/2015	128.00	Call	Bond Future	162.2100		0.1622	128.1000	0.1281	(21.028)	0	0	0
2015/01/28	2038	06/08/2015	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2038	06/08/2015	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2038	06/08/2015	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	05/02/2015	9.00	Call	Bond Future	11,089.2800		11.0893	12,628.9200	12.6289	13.884	0	0	0
2015/01/28	2044	05/02/2015			Bond Future	7.9901		108.7650	7.8635	110.3046	(1.585)	0.0000	0.0000	6,042
2015/01/28	2044	05/02/2015	9.01	Call	Bond Future	11,189.3900		11.1894	12,729.0300	12.7290	13.760	0	0	0
2015/01/28	2044	05/02/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	05/02/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	05/02/2015	8.99	Call	Bond Future	10,988.9900		10.9890	12,528.6300	12.5286	14.011	0	0	0
2015/01/28	2044	05/02/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	07/05/2015			Bond Future	8.0288		110.4659	7.8991	112.0279	(1.615)	0.0000	0.0000	3,650
2015/01/28	2044	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	07/05/2015	9.01	Call	Bond Future	10,704.5200		10.7045	12,266.5200	12.2665	14.592	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
2015/01/28	2044	07/05/2015	8.99	Call	Bond Future	10,504.4400	10.5044	12,066.4400	12.0664	14.870	0	0	0
2015/01/28	2044	07/05/2015	9.00	Call	Bond Future	10,604.5600	10.6046	12,166.5600	12.1666	14.730	0	0	0
2015/01/28	2044	06/08/2015	8.76	Call	Bond Future	7,782.2400	7.7822	9,368.7900	9.3688	20.387	0	0	0
2015/01/28	2044	06/08/2015			Bond Future	8.0583	107.9577	7.9256	109.5442	(1.648)	0.0000	0.0000	0
2015/01/28	2044	06/08/2015	8.74	Call	Bond Future	7,573.6200	7.5736	9,160.1700	9.1602	20.948	0	0	0
2015/01/28	2044	06/08/2015	8.75	Call	Bond Future	7,678.0200	7.6780	9,264.5700	9.2646	20.664	0	0	0
2015/01/28	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	05/11/2015			Bond Future	8.0743	109.8764	7.9387	111.4879	(1.679)	0.0000	0.0000	0
2015/01/28	2044	05/11/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	05/11/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	05/11/2015	8.24	Call	Bond Future	1,917.3500	1.9174	3,528.8700	3.5289	84.049	0	0	0
2015/01/28	2044	05/11/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2044	05/11/2015	8.25	Call	Bond Future	2,031.2400	2.0312	3,642.7600	3.6428	79.337	0	0	0
2015/01/28	2044	05/11/2015	8.26	Call	Bond Future	2,144.9100	2.1449	3,756.4300	3.7564	75.132	0	0	0
2015/01/28	2046	05/02/2015			Bond Future	126.5625	126.5625	126.5333	126.5333	(0.023)	0.0000	0.0000	5,889
2015/01/28	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2046	05/02/2015	123.99	Call	Bond Future	2,572.4800	2.5725	2,543.2700	2.5433	(1.135)	0	0	0
2015/01/28	2046	05/02/2015	124.01	Call	Bond Future	2,552.4800	2.5525	2,523.2700	2.5233	(1.144)	0	0	0
2015/01/28	2046	05/02/2015	124.00	Call	Bond Future	2,562.4800	2.5625	2,533.2700	2.5333	(1.140)	0	0	0
2015/01/28	2046	07/05/2015			Bond Future	127.1837	127.1837	127.1518	127.1518	(0.025)	0.0000	0.0000	0
2015/01/28	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2046	07/05/2015	126.99	Call	Bond Future	193.7000	0.1937	161.8400	0.1618	(16.448)	0	0	0
2015/01/28	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2046	07/05/2015	127.00	Call	Bond Future	183.7000	0.1837	151.8400	0.1518	(17.343)	0	0	0
2015/01/28	2046	07/05/2015	127.01	Call	Bond Future	173.7000	0.1737	141.8400	0.1418	(18.342)	0	0	0
2015/01/28	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2046	06/08/2015			Bond Future	129.3544	129.3544	129.3197	129.3197	(0.027)	0.0000	0.0000	0
2015/01/28	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2046	06/08/2015	129.01	Call	Bond Future	344.4300	0.3444	309.6600	0.3097	(10.095)	0	0	0
2015/01/28	2046	06/08/2015	128.99	Call	Bond Future	364.4300	0.3644	329.6600	0.3297	(9.541)	0	0	0
2015/01/28	2046	06/08/2015	129.00	Call	Bond Future	354.4300	0.3544	319.6600	0.3197	(9.810)	0	0	0
2015/01/28	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2050	05/02/2015			Bond Future	134.0836	134.0836	134.0533	134.0533	(0.023)	0.0000	0.0000	2,753
2015/01/28	2050	05/02/2015	130.01	Call	Bond Future	4,073.6500	4.0737	4,043.3100	4.0433	(0.745)	0	0	0
2015/01/28	2050	05/02/2015	129.99	Call	Bond Future	4,093.6500	4.0937	4,063.3100	4.0633	(0.741)	0	0	0
2015/01/28	2050	05/02/2015	130.00	Call	Bond Future	4,083.6500	4.0837	4,053.3100	4.0533	(0.743)	0	0	0
2015/01/28	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2050	07/05/2015			Bond Future	136.1918	136.1918	136.1587	136.1587	(0.024)	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
2015/01/28	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2050	07/05/2015	135.01	Call	Bond Future	1,181.8200	1.1818	1,148.7000	1.1487	(2.802)	0	0	0
2015/01/28	2050	07/05/2015	134.99	Call	Bond Future	1,201.8200	1.2018	1,168.7000	1.1687	(2.756)	0	0	0
2015/01/28	2050	07/05/2015	135.00	Call	Bond Future	1,191.8200	1.1918	1,158.7000	1.1587	(2.779)	0	0	0
2015/01/28	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2050	06/08/2015			Bond Future	137.0295	137.0295	136.9932	136.9932	(0.026)	0.0000	0.0000	0
2015/01/28	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	16.7700	0.0168	100.000	0	0	0
2015/01/28	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	6.7700	0.0068	100.000	0	0	0
2015/01/28	2050	06/08/2015	137.01	Call	Bond Future	19.5100	0.0195	0.0000	0.0000	(100.000)	0	0	0
2015/01/28	2050	06/08/2015	136.99	Call	Bond Future	39.5100	0.0395	3.2300	0.0032	(91.825)	0	0	0
2015/01/28	2050	06/08/2015	137.00	Call	Bond Future	29.5100	0.0295	0.0000	0.0000	(100.000)	0	0	0
2015/01/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	AL12	05/02/2015			Index Future	576.5500	576.5500	583.8590	583.8590	1.268	0.0000	0.0000	0
2015/01/28	AL12	07/05/2015			Index Future	585.5620	585.5620	592.9800	592.9800	1.267	0.0000	0.0000	0
2015/01/28	AL37	05/02/2015			Index Future	461.7820	461.7820	462.9200	462.9200	0.246	0.0000	0.0000	4
2015/01/28	AL37	07/05/2015			Index Future	469.0000	469.0000	470.1530	470.1530	0.246	0.0000	0.0000	116
2015/01/28	AL37	06/08/2015			Index Future	476.8780	476.8780	478.0460	478.0460	0.245	0.0000	0.0000	0
2015/01/28	AL7T	05/02/2015			Index Future	558.7580	558.7580	562.4580	562.4580	0.662	0.0000	0.0000	2
2015/01/28	AL7T	07/05/2015			Index Future	567.4920	567.4920	571.2460	571.2460	0.662	0.0000	0.0000	3
2015/01/28	AL7T	06/08/2015			Index Future	577.0250	577.0250	580.8370	580.8370	0.661	0.0000	0.0000	0
2015/01/28	ALBI	05/02/2015			Index Future	508.7900	508.7900	512.4560	512.4560	0.721	0.0000	0.0000	722
2015/01/28	ALBI	07/05/2015			Index Future	516.7430	516.7430	520.4620	520.4620	0.720	0.0000	0.0000	48
2015/01/28	ALBI	06/08/2015			Index Future	525.4240	525.4240	529.2000	529.2000	0.719	0.0000	0.0000	0
2015/01/28	ALBI	05/11/2015			Index Future	534.8320	534.8320	538.6660	538.6660	0.717	0.0000	0.0000	0
2015/01/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C023	28/02/2023			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
2015/01/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C223	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/28	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	EL28	05/02/2015			Bond Future	123.1061	123.1061	122.9435	122.9435	(0.132)	0.0000	0.0000	0
2015/01/28	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	EL28	05/02/2015	125.99	Put	Bond Future	2,883.8700	2.8839	3,046.5100	3.0465	5.640	0	0	0
2015/01/28	EL28	05/02/2015	126.01	Put	Bond Future	2,903.8700	2.9039	3,066.5100	3.0665	5.601	0	0	0
2015/01/28	EL28	05/02/2015	126.00	Put	Bond Future	2,893.8700	2.8939	3,056.5100	3.0565	5.620	0	0	0
2015/01/28	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	EL28	07/05/2015			Bond Future	123.5321	123.5321	123.3648	123.3648	(0.135)	0.0000	0.0000	0
2015/01/28	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	EL28	07/05/2015	124.99	Put	Bond Future	1,457.9400	1.4579	1,625.2300	1.6252	11.474	0	0	0
2015/01/28	EL28	07/05/2015	125.01	Put	Bond Future	1,477.9400	1.4779	1,645.2300	1.6452	11.319	0	0	0
2015/01/28	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	EL28	07/05/2015	125.00	Put	Bond Future	1,467.9400	1.4679	1,635.2300	1.6352	11.396	0	0	0
2015/01/28	EL28	06/08/2015	125.00	Call	Bond Future	640.9100	0.6409	468.3800	0.4684	(26.920)	0	0	0
2015/01/28	EL28	06/08/2015			Bond Future	125.6409	125.6409	125.4684	125.4684	(0.137)	0.0000	0.0000	0
2015/01/28	EL28	06/08/2015	125.01	Call	Bond Future	630.9100	0.6309	458.3800	0.4584	(27.346)	0	0	0
2015/01/28	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	EL28	06/08/2015	124.99	Call	Bond Future	650.9100	0.6509	478.3800	0.4784	(26.506)	0	0	0
2015/01/28	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	05/02/2015	10.00	Call	Bond Future	9,726.7300	9.7267	10,802.0600	10.8021	11.055	0	0	0
2015/01/28	ES33	05/02/2015			Bond Future	8.7286	91.8538	8.6009	92.9291	(1.463)	0.0000	0.0000	6,576
2015/01/28	ES33	05/02/2015	10.01	Call	Bond Future	9,796.6900	9.7967	10,872.0200	10.8720	10.976	0	0	0
2015/01/28	ES33	05/02/2015	9.99	Call	Bond Future	9,656.6800	9.6567	10,732.0100	10.7320	11.136	0	0	0
2015/01/28	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	07/05/2015			Bond Future	8.7918	89.5030	8.6606	90.5936	(1.493)	0.0000	0.0000	0
2015/01/28	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/28	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	07/05/2015	9.76	Call	Bond Future	7,463.5900	7.4636	8,554.2400	8.5542	14.613	0	0	0
2015/01/28	ES33	07/05/2015	9.74	Call	Bond Future	7,319.2000	7.3192	8,409.8500	8.4099	14.901	0	0	0
2015/01/28	ES33	07/05/2015	9.75	Call	Bond Future	7,391.4400	7.3914	8,482.0900	8.4821	14.756	0	0	0
2015/01/28	ES33	06/08/2015			Bond Future	8.8439	91.0239	8.7091	92.1315	(1.525)	0.0000	0.0000	0
2015/01/28	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	06/08/2015	9.61	Call	Bond Future	5,918.2100	5.9182	7,025.7200	7.0257	18.714	0	0	0
2015/01/28	ES33	06/08/2015	9.59	Call	Bond Future	5,771.4100	5.7714	6,878.9200	6.8789	19.190	0	0	0
2015/01/28	ES33	06/08/2015	9.60	Call	Bond Future	5,844.8600	5.8449	6,952.3700	6.9524	18.948	0	0	0
2015/01/28	ES33	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	05/11/2015			Bond Future	8.8853	88.8500	8.7470	89.9746	(1.557)	0.0000	0.0000	0
2015/01/28	ES33	05/11/2015	9.00	Call	Bond Future	916.6700	0.9167	2,041.2100	2.0412	122.677	0	0	0
2015/01/28	ES33	05/11/2015	8.99	Call	Bond Future	837.3400	0.8373	1,961.8800	1.9619	134.299	0	0	0
2015/01/28	ES33	05/11/2015	9.01	Call	Bond Future	995.9000	0.9959	2,120.4400	2.1204	112.917	0	0	0
2015/01/28	ES33	05/11/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	ES33	05/11/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	05/02/2015	459.99	Call	GOVI	446,130.0000	44.6130	477,260.0000	47.7260	6.978	0	0	0
2015/01/28	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	05/02/2015			GOVI	504.6030	504.6030	507.7160	507.7160	0.617	0.0000	0.0000	292
2015/01/28	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	05/02/2015	460.00	Call	GOVI	446,030.0000	44.6030	477,160.0000	47.7160	6.979	0	0	0
2015/01/28	GOVI	05/02/2015	460.01	Call	GOVI	445,930.0000	44.5930	477,060.0000	47.7060	6.981	0	0	0
2015/01/28	GOVI	07/05/2015	449.99	Call	GOVI	625,010.0000	62.5010	656,580.0000	65.6580	5.051	0	0	0
2015/01/28	GOVI	07/05/2015			GOVI	512.4910	512.4910	515.6480	515.6480	0.616	0.0000	0.0000	281
2015/01/28	GOVI	07/05/2015	450.00	Call	GOVI	624,910.0000	62.4910	656,480.0000	65.6480	5.052	0	0	0
2015/01/28	GOVI	07/05/2015	450.01	Call	GOVI	624,810.0000	62.4810	656,380.0000	65.6380	5.053	0	0	0
2015/01/28	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	06/08/2015			GOVI	521.0990	521.0990	524.3060	524.3060	0.615	0.0000	0.0000	0
2015/01/28	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	06/08/2015	499.99	Call	GOVI	211,090.0000	21.1090	243,160.0000	24.3160	15.193	0	0	0
2015/01/28	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	06/08/2015	500.00	Call	GOVI	210,990.0000	21.0990	243,060.0000	24.3060	15.200	0	0	0
2015/01/28	GOVI	06/08/2015	500.01	Call	GOVI	210,890.0000	21.0890	242,960.0000	24.2960	15.207	0	0	0
2015/01/28	GOVI	05/11/2015	530.00	Call	GOVI	4,300.0000	0.4300	36,840.0000	3.6840	756.744	0	0	0
2015/01/28	GOVI	05/11/2015			GOVI	530.4300	530.4300	533.6840	533.6840	0.613	0.0000	0.0000	0
2015/01/28	GOVI	05/11/2015	530.01	Call	GOVI	4,200.0000	0.4200	36,740.0000	3.6740	774.762	0	0	0
2015/01/28	GOVI	05/11/2015	529.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	05/11/2015	530.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	GOVI	05/11/2015	529.99	Call	GOVI	4,400.0000	0.4400	36,940.0000	3.6940	739.545	0	0	0
2015/01/28	GOVI	05/11/2015	530.00	Put	GOVI	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
2015/01/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/28	IGOV	05/02/2015			Index Future	223.2700	223.2700	358.1200	358.1200	60.398	0.0000	0.0000	535
2015/01/28	IGOV	07/05/2015			Index Future	226.7790	226.7790	363.7440	363.7440	60.396	0.0000	0.0000	640
2015/01/28	IGOV	06/08/2015			Index Future	230.6060	230.6060	369.8800	369.8800	60.395	0.0000	0.0000	0
2015/01/28	IGOV	05/11/2015			Index Future	234.7530	234.7530	376.5250	376.5250	60.392	0.0000	0.0000	0
2015/01/28	ILBI	05/02/2015			Index Future	604.8120	604.8120	604.4980	604.4980	(0.052)	0.0000	0.0000	159
2015/01/28	ILBI	07/05/2015			Index Future	614.5720	614.5720	614.2510	614.2510	(0.052)	0.0000	0.0000	0
2015/01/28	ILBI	06/08/2015			Index Future	624.7520	624.7520	624.4250	624.4250	(0.052)	0.0000	0.0000	0
2015/01/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/28	JBAF	18/02/2015			Jibar Tradeable Future	6.0600	93.9400	6.0600	93.9400	0.000	0.0000	0.0000	0
2015/01/28	JBAF	18/03/2015			Jibar Tradeable Future	6.0300	93.9700	5.9800	94.0200	(0.829)	0.0000	0.0000	2,850
2015/01/28	JBAF	15/04/2015			Jibar Tradeable Future	5.9900	94.0100	5.9400	94.0600	(0.835)	0.0000	0.0000	0
2015/01/28	JBAF	20/05/2015			Jibar Tradeable Future	5.9400	94.0600	5.8900	94.1100	(0.842)	0.0000	0.0000	0
2015/01/28	JBAF	17/06/2015			Jibar Tradeable Future	5.9300	94.0700	5.8800	94.1200	(0.843)	0.0000	0.0000	5,000
2015/01/28	JBAF	15/07/2015			Jibar Tradeable Future	5.9200	94.0800	5.8700	94.1300	(0.845)	0.0000	0.0000	0
2015/01/28	JBAF	16/09/2015			Jibar Tradeable Future	5.9400	94.0600	5.8900	94.1100	(0.842)	0.0000	0.0000	0
2015/01/28	JBAF	15/12/2015			Jibar Tradeable Future	6.0100	93.9900	5.9600	94.0400	(0.832)	0.0000	0.0000	0
2015/01/28	JBAF	16/03/2016			Jibar Tradeable Future	6.1300	93.8700	6.0800	93.9200	(0.816)	0.0000	0.0000	0
2015/01/28	JBAF	15/06/2016			Jibar Tradeable Future	6.2900	93.7100	6.2400	93.7600	(0.795)	0.0000	0.0000	0
2015/01/28	JBAF	21/09/2016			Jibar Tradeable Future	6.4200	93.5800	6.3700	93.6300	(0.779)	0.0000	0.0000	0
2015/01/28	JBAF	21/12/2016			Jibar Tradeable Future	6.5200	93.4800	6.4700	93.5300	(0.767)	0.0000	0.0000	0
2015/01/28	R023	05/02/2015			Bond Future	6.9345	108.4505	6.8479	108.9956	(1.248)	0.0000	0.0000	8,859
2015/01/28	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R023	05/02/2015	8.75	Call	Bond Future	10,661.0200	10.6610	11,206.1600	11.2062	5.113	0	0	0
2015/01/28	R023	05/02/2015	8.76	Call	Bond Future	10,715.8500	10.7159	11,260.9900	11.2610	5.087	0	0	0
2015/01/28	R023	05/02/2015	8.74	Call	Bond Future	10,606.1500	10.6062	11,151.2900	11.1513	5.140	0	0	0
2015/01/28	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R023	07/05/2015	8.14	Call	Bond Future	6,945.1900	6.9452	7,488.9700	7.4890	7.830	0	0	0
2015/01/28	R023	07/05/2015	8.15	Put	Bond Future	20.0200	0.0200	12.1800	0.0122	(39.161)	0	0	0
2015/01/28	R023	07/05/2015			Bond Future	6.9589	106.2230	6.8690	106.7750	(1.292)	0.0000	0.0000	6,782
2015/01/28	R023	07/05/2015	8.15	Call	Bond Future	7,000.4000	7.0004	7,544.5000	7.5445	7.772	0	0	0
2015/01/28	R023	07/05/2015	8.16	Call	Bond Future	7,055.6100	7.0556	7,600.0300	7.6000	7.716	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
2015/01/28	R023	07/05/2015	8.14	Put	Bond Future	20.9300	0.0209	12.7700	0.0128	(38.987)	0	0	0
2015/01/28	R023	07/05/2015	8.16	Put	Bond Future	19.1400	0.0191	11.6200	0.0116	(39.289)	0	0	0
2015/01/28	R023	06/08/2015	9.07	Put	Bond Future	5.5600	0.0056	3.6700	0.0037	(33.993)	0	0	911
2015/01/28	R023	06/08/2015	8.24	Call	Bond Future	7,375.7300	7.3757	7,908.8900	7.9089	7.229	0	0	0
2015/01/28	R023	06/08/2015			Bond Future	6.9635	108.0276	6.8700	108.5870	(1.343)	0.0000	0.0000	0
2015/01/28	R023	06/08/2015	9.07	Call	Bond Future	11,671.6100	11.6716	12,229.0700	12.2291	4.776	0	0	0
2015/01/28	R023	06/08/2015	8.26	Put	Bond Future	95.3100	0.0953	70.4000	0.0704	(26.136)	0	0	0
2015/01/28	R023	06/08/2015	8.25	Put	Bond Future	98.2200	0.0982	72.6500	0.0726	(26.033)	0	0	0
2015/01/28	R023	06/08/2015	8.24	Put	Bond Future	100.8800	0.1009	74.6900	0.0747	(25.962)	0	0	0
2015/01/28	R023	06/08/2015	8.25	Call	Bond Future	7,427.5200	7.4275	7,961.3000	7.9613	7.187	0	0	0
2015/01/28	R023	06/08/2015	8.26	Call	Bond Future	7,479.0100	7.4790	8,013.4500	8.0135	7.146	0	0	0
2015/01/28	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/28	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/28	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/28	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/28	R186	05/02/2015	9.00	Call	Bond Future	15,280.7900	15.2808	16,223.6900	16.2237	6.170	0	0	0
2015/01/28	R186	05/02/2015			Bond Future	7.1945	127.5284	7.0929	128.4713	(1.411)	0.0000	0.0000	27,397
2015/01/28	R186	05/02/2015	8.75	Call	Bond Future	13,322.9600	13.3230	14,265.8600	14.2659	7.077	0	0	0
2015/01/28	R186	05/02/2015	8.76	Call	Bond Future	13,402.2000	13.4022	14,345.1000	14.3451	7.035	0	0	0
2015/01/28	R186	05/02/2015	8.74	Call	Bond Future	13,243.6500	13.2437	14,186.5500	14.1865	7.120	0	0	0
2015/01/28	R186	05/02/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/01/28	R186	05/02/2015	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/01/28	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R186	05/02/2015	8.45	Call	Bond Future	10,909.6500	10.9096	11,852.5500	11.8526	8.643	0	0	0
2015/01/28	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/28	R186	05/02/2015	8.50	Call	Bond Future	11,316.8000	11.3168	12,259.7000	12.2597	8.332	0	0	0
2015/01/28	R186	05/02/2015	8.00	Call	Bond Future	7,153.9800	7.1540	8,096.8800	8.0969	13.180	0	0	0
2015/01/28	R186	05/02/2015	8.05	Call	Bond Future	7,579.5300	7.5795	8,522.4300	8.5224	12.440	0	0	0
2015/01/28	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R186	07/05/2015	7.40	Call	Bond Future	0.0000	0.0000	3,501.1500	3.5012	100.000	0	0	0
2015/01/28	R186	07/05/2015			Bond Future	7.2252	129.5228	7.1203	130.4784	(1.452)	0.0000	0.0000	13,501
2015/01/28	R186	07/05/2015	8.25	Call	Bond Future	8,927.1100	8.9271	9,849.6700	9.8497	10.334	0	0	0
2015/01/28	R186	07/05/2015	7.50	Put	Bond Future	0.0000	0.0000	732.0900	0.7321	100.000	0	0	4,350
2015/01/28	R186	07/05/2015	7.80	Put	Bond Future	415.6600	0.4157	284.4000	0.2844	(31.579)	0	0	300
2015/01/28	R186	07/05/2015	8.24	Put	Bond Future	89.7100	0.0897	55.4800	0.0555	(38.156)	0	0	0
2015/01/28	R186	07/05/2015	7.45	Put	Bond Future	1,144.0000	1.1440	846.4800	0.8465	(26.007)	0	0	4,400
2015/01/28	R186	07/05/2015	8.26	Put	Bond Future	83.1000	0.0831	51.1500	0.0512	(38.448)	0	0	0
2015/01/28	R186	07/05/2015	8.25	Put	Bond Future	86.3800	0.0864	53.3000	0.0533	(38.296)	0	0	0
2015/01/28	R186	07/05/2015	7.50	Call	Bond Future	0.0000	0.0000	4,145.5400	4.1455	100.000	0	0	0
2015/01/28	R186	07/05/2015	7.40	Put	Bond Future	0.0000	0.0000	974.5000	0.9745	100.000	0	0	4,350

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
2015/01/28	R186	07/05/2015	8.26	Call	Bond Future	9,005.8400	9.0058	9,929.5300	9.9295	10.257	0	0	0
2015/01/28	R186	07/05/2015	7.80	Call	Bond Future	5,482.5700	5.4826	6,306.9500	6.3070	15.036	0	0	0
2015/01/28	R186	07/05/2015	8.24	Call	Bond Future	8,848.3500	8.8484	9,769.7600	9.7698	10.413	0	0	0
2015/01/28	R186	07/05/2015	7.45	Call	Bond Future	3,159.4900	3.1595	3,817.6100	3.8176	20.830	0	0	0
2015/01/28	R186	06/08/2015	8.90	Put	Bond Future	62.4500	0.0625	43.0300	0.0430	(31.097)	0	0	2,500
2015/01/28	R186	06/08/2015	8.00	Put	Bond Future	639.9200	0.6399	491.1000	0.4911	(23.256)	0	0	0
2015/01/28	R186	06/08/2015			Bond Future	7.2401	126.4237	7.1318	127.3932	(1.496)	0.0000	0.0000	0
2015/01/28	R186	06/08/2015	8.00	Call	Bond Future	7,163.7600	7.1638	7,984.3900	7.9844	11.455	0	0	0
2015/01/28	R186	06/08/2015	8.01	Call	Bond Future	7,232.8800	7.2329	8,056.1600	8.0562	11.382	0	0	0
2015/01/28	R186	06/08/2015	7.99	Call	Bond Future	7,094.8300	7.0948	7,912.7600	7.9128	11.529	0	0	0
2015/01/28	R186	06/08/2015	8.90	Call	Bond Future	13,726.6600	13.7267	14,676.6900	14.6767	6.921	0	0	0
2015/01/28	R186	06/08/2015	7.99	Put	Bond Future	653.8000	0.6538	502.2800	0.5023	(23.175)	0	0	0
2015/01/28	R186	06/08/2015	8.01	Put	Bond Future	626.3000	0.6263	480.1300	0.4801	(23.339)	0	0	0
2015/01/28	R186	05/11/2015	8.24	Call	Bond Future	9,061.4200	9.0614	9,906.1500	9.9062	9.322	0	0	0
2015/01/28	R186	05/11/2015	8.25	Put	Bond Future	680.7300	0.6807	544.4400	0.5444	(20.021)	0	0	0
2015/01/28	R186	05/11/2015			Bond Future	7.2384	128.6698	7.1267	129.6528	(1.543)	0.0000	0.0000	0
2015/01/28	R186	05/11/2015	9.00	Put	Bond Future	144.3800	0.1444	108.5600	0.1086	(24.810)	0	0	2,600
2015/01/28	R186	05/11/2015	8.24	Put	Bond Future	692.5800	0.6926	554.2900	0.5543	(19.967)	0	0	0
2015/01/28	R186	05/11/2015	8.26	Put	Bond Future	668.8000	0.6688	534.5300	0.5345	(20.076)	0	0	0
2015/01/28	R186	05/11/2015	9.00	Call	Bond Future	14,360.1300	14.3601	15,307.3300	15.3073	6.596	0	0	0
2015/01/28	R186	05/11/2015	8.25	Call	Bond Future	9,129.2200	9.1292	9,975.9500	9.9760	9.275	0	0	0
2015/01/28	R186	05/11/2015	8.26	Call	Bond Future	9,196.8700	9.1969	10,045.6200	10.0456	9.229	0	0	0
2015/01/28	R197	05/02/2015	288.99	Put	Bond Future	3,822.2900	3.8223	3,890.0000	3.8900	1.771	0	0	0
2015/01/28	R197	05/02/2015			Bond Future	285.1677	285.1677	285.1000	285.1000	(0.024)	0.0000	0.0000	888
2015/01/28	R197	05/02/2015	289.01	Put	Bond Future	3,842.2900	3.8423	3,910.0000	3.9100	1.762	0	0	0
2015/01/28	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R197	05/02/2015	289.00	Put	Bond Future	3,832.2900	3.8323	3,900.0000	3.9000	1.767	0	0	0
2015/01/28	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R197	07/05/2015			Bond Future	289.6510	289.6510	289.5776	289.5776	(0.025)	0.0000	0.0000	0
2015/01/28	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R197	07/05/2015	293.99	Put	Bond Future	4,338.9800	4.3390	4,412.4400	4.4124	1.693	0	0	0
2015/01/28	R197	07/05/2015	294.01	Put	Bond Future	4,358.9800	4.3590	4,432.4400	4.4324	1.685	0	0	0
2015/01/28	R197	07/05/2015	294.00	Put	Bond Future	4,348.9800	4.3490	4,422.4400	4.4224	1.689	0	0	0
2015/01/28	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R197	06/08/2015	288.00	Call	Bond Future	441.1000	0.4411	360.8100	0.3608	(18.202)	0	0	0
2015/01/28	R197	06/08/2015			Bond Future	288.4411	288.4411	288.3608	288.3608	(0.028)	0.0000	0.0000	0
2015/01/28	R197	06/08/2015	288.01	Call	Bond Future	431.1000	0.4311	350.8100	0.3508	(18.624)	0	0	0
2015/01/28	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R197	06/08/2015	287.99	Call	Bond Future	451.1000	0.4511	370.8100	0.3708	(17.799)	0	0	0
2015/01/28	R202	05/02/2015	233.01	Call	Bond Future	2,964.1100	2.9641	2,907.5000	2.9075	(1.910)	0	0	0
2015/01/28	R202	05/02/2015			Bond Future	235.9741	235.9741	235.9175	235.9175	(0.024)	0.0000	0.0000	50,902
2015/01/28	R202	05/02/2015	232.99	Call	Bond Future	2,984.1100	2.9841	2,927.5000	2.9275	(1.897)	0	0	0

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2015/01/28	R202	05/02/2015	233.00	Call	Bond Future	2,974.1100		2.9741	2,917.5000	2.9175	(1.903)	0	0	0
2015/01/28	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R202	07/05/2015			Bond Future	239.6842		239.6842	239.6223	239.6223	(0.026)	0.0000	0.0000	0
2015/01/28	R202	07/05/2015	238.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R202	07/05/2015	238.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R202	07/05/2015	238.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R202	07/05/2015	238.51	Call	Bond Future	1,174.1900		1.1742	1,112.2700	1.1123	(5.273)	0	0	0
2015/01/28	R202	07/05/2015	238.49	Call	Bond Future	1,194.1900		1.1942	1,132.2700	1.1323	(5.185)	0	0	0
2015/01/28	R202	07/05/2015	238.50	Call	Bond Future	1,184.1900		1.1842	1,122.2700	1.1223	(5.229)	0	0	0
2015/01/28	R202	06/08/2015			Bond Future	240.5062		240.5062	240.4389	240.4389	(0.028)	0.0000	0.0000	0
2015/01/28	R202	06/08/2015	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R202	06/08/2015	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R202	06/08/2015	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R202	06/08/2015	240.01	Call	Bond Future	496.1500		0.4962	428.9000	0.4289	(13.554)	0	0	0
2015/01/28	R202	06/08/2015	239.99	Call	Bond Future	516.1500		0.5162	448.9000	0.4489	(13.029)	0	0	0
2015/01/28	R202	06/08/2015	240.00	Call	Bond Future	506.1500		0.5062	438.9000	0.4389	(13.287)	0	0	0
2015/01/28	R203	05/02/2015	7.69	Call	Bond Future	3,382.4900		3.3825	3,519.2700	3.5193	4.044	0	0	55
2015/01/28	R203	05/02/2015			Bond Future	6.2678		108.0371	6.2115	108.1739	(0.898)	0.0000	0.0000	14,991
2015/01/28	R203	05/02/2015	8.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R203	05/02/2015	8.35	Call	Bond Future	4,905.5200		4.9055	5,042.3000	5.0423	2.788	0	0	0
2015/01/28	R203	05/02/2015	8.36	Call	Bond Future	4,928.3700		4.9284	5,065.1500	5.0651	2.775	0	0	0
2015/01/28	R203	05/02/2015	8.34	Call	Bond Future	4,882.6600		4.8827	5,019.4400	5.0194	2.801	0	0	0
2015/01/28	R203	05/02/2015	7.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R203	05/02/2015	8.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R203	05/02/2015	8.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R203	07/05/2015			Bond Future	6.2600		105.5606	6.1978	105.6978	(0.992)	0.0000	0.0000	2,070
2015/01/28	R203	07/05/2015	7.24	Put	Bond Future	7.5500		0.0076	5.0700	0.0051	(32.848)	0	0	0
2015/01/28	R203	07/05/2015	7.26	Put	Bond Future	6.8000		0.0068	4.5400	0.0045	(33.235)	0	0	0
2015/01/28	R203	07/05/2015	7.25	Put	Bond Future	7.1800		0.0072	4.8100	0.0048	(33.008)	0	0	0
2015/01/28	R203	07/05/2015	7.25	Call	Bond Future	2,164.0800		2.1641	2,298.9500	2.2990	6.232	0	0	0
2015/01/28	R203	07/05/2015	7.26	Call	Bond Future	2,185.1900		2.1852	2,320.1700	2.3202	6.177	0	0	0
2015/01/28	R203	07/05/2015	7.24	Call	Bond Future	2,142.9500		2.1429	2,277.7100	2.2777	6.289	0	0	0
2015/01/28	R203	06/08/2015	6.74	Call	Bond Future	1,247.5400		1.2475	1,358.8000	1.3588	8.918	0	0	0
2015/01/28	R203	06/08/2015	6.75	Put	Bond Future	143.7100		0.1437	117.9000	0.1179	(17.960)	0	0	0
2015/01/28	R203	06/08/2015			Bond Future	6.1821		107.3543	6.1129	107.4919	(1.120)	0.0000	0.0000	0
2015/01/28	R203	06/08/2015	6.75	Call	Bond Future	1,263.6300		1.2636	1,375.4100	1.3754	8.846	0	0	0
2015/01/28	R203	06/08/2015	6.76	Call	Bond Future	1,279.7800		1.2798	1,392.0800	1.3921	8.775	0	0	0
2015/01/28	R203	06/08/2015	6.74	Put	Bond Future	147.2100		0.1472	120.8800	0.1209	(17.886)	0	0	0
2015/01/28	R203	06/08/2015	6.76	Put	Bond Future	140.2800		0.1403	114.9900	0.1150	(18.028)	0	0	0
2015/01/28	R203	05/11/2015	5.99	Call	Bond Future	0.0000		0.0000	76.9700	0.0770	100.000	0	0	0
2015/01/28	R203	05/11/2015	6.00	Put	Bond Future	42.3000		0.0423	0.0000	0.0000	(100.000)	0	0	0
2015/01/28	R203	05/11/2015			Bond Future	6.0239		105.0913	5.9465	105.2283	(1.285)	0.0000	0.0000	0
2015/01/28	R203	05/11/2015	6.00	Call	Bond Future	0.0000		0.0000	94.6600	0.0947	100.000	0	0	0
2015/01/28	R203	05/11/2015	6.01	Call	Bond Future	0.0000		0.0000	112.3500	0.1123	100.000	0	0	0
2015/01/28	R203	05/11/2015	5.99	Put	Bond Future	59.9900		0.0600	0.0000	0.0000	(100.000)	0	0	0

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2015/01/28	R203	05/11/2015	6.01	Put	Bond Future	24.6100	0.0246	0.0000	0.0000	(100.000)	0	0	0
2015/01/28	R204	05/02/2015			Bond Future	6.4634	106.2841	6.4071	106.4799	(0.871)	0.0000	0.0000	10,492
2015/01/28	R204	05/02/2015	8.25	Call	Bond Future	5,991.7300	5.9917	6,187.5600	6.1876	3.268	0	0	0
2015/01/28	R204	05/02/2015	8.26	Call	Bond Future	6,024.0700	6.0241	6,219.9000	6.2199	3.251	0	0	0
2015/01/28	R204	05/02/2015	8.24	Call	Bond Future	5,959.3800	5.9594	6,155.2100	6.1552	3.286	0	0	0
2015/01/28	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R204	07/05/2015	7.51	Put	Bond Future	11.9000	0.0119	8.2300	0.0082	(30.840)	0	0	0
2015/01/28	R204	07/05/2015			Bond Future	6.4761	107.9462	6.4158	108.1434	(0.931)	0.0000	0.0000	3,760
2015/01/28	R204	07/05/2015	7.50	Put	Bond Future	12.5000	0.0125	8.6700	0.0087	(30.640)	0	0	0
2015/01/28	R204	07/05/2015	7.49	Call	Bond Future	3,263.7000	3.2637	3,456.9000	3.4569	5.920	0	0	0
2015/01/28	R204	07/05/2015	7.50	Call	Bond Future	3,294.5100	3.2945	3,487.8900	3.4879	5.870	0	0	0
2015/01/28	R204	07/05/2015	7.51	Call	Bond Future	3,325.3300	3.3253	3,518.8700	3.5189	5.820	0	0	0
2015/01/28	R204	07/05/2015	7.49	Put	Bond Future	13.1300	0.0131	9.1200	0.0091	(30.541)	0	0	0
2015/01/28	R204	06/08/2015	7.74	Call	Bond Future	3,899.8400	3.8998	4,091.1000	4.0911	4.904	0	0	0
2015/01/28	R204	06/08/2015	7.75	Put	Bond Future	33.8200	0.0338	26.6600	0.0267	(21.171)	0	0	0
2015/01/28	R204	06/08/2015			Bond Future	6.4483	105.7423	6.3835	105.9409	(1.005)	0.0000	0.0000	0
2015/01/28	R204	06/08/2015	8.41	Call	Bond Future	5,803.1300	5.8031	6,001.0600	6.0011	3.411	0	0	0
2015/01/28	R204	06/08/2015	7.74	Put	Bond Future	34.8600	0.0349	27.4900	0.0275	(21.142)	0	0	0
2015/01/28	R204	06/08/2015	7.76	Put	Bond Future	32.6900	0.0327	25.7400	0.0257	(21.260)	0	0	0
2015/01/28	R204	06/08/2015	8.41	Put	Bond Future	2.6100	0.0026	1.9100	0.0019	(26.820)	0	0	699
2015/01/28	R204	06/08/2015	7.75	Call	Bond Future	3,928.0300	3.9280	4,119.5000	4.1195	4.874	0	0	0
2015/01/28	R204	06/08/2015	7.76	Call	Bond Future	3,956.1200	3.9561	4,147.8000	4.1478	4.845	0	0	0
2015/01/28	R204	05/11/2015			Bond Future	6.3730	107.6207	6.3036	107.8198	(1.090)	0.0000	0.0000	0
2015/01/28	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R204	05/11/2015	6.24	Put	Bond Future	381.5900	0.3816	182.4900	0.1825	(52.176)	0	0	0
2015/01/28	R204	05/11/2015	6.26	Put	Bond Future	324.1100	0.3241	125.0100	0.1250	(61.430)	0	0	0
2015/01/28	R204	05/11/2015	6.25	Put	Bond Future	352.8500	0.3528	153.7500	0.1538	(56.426)	0	0	0
2015/01/28	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R207	05/02/2015			Bond Future	6.6191	103.1302	6.5526	103.4107	(1.004)	0.0000	0.0000	35,234
2015/01/28	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R207	05/02/2015	8.50	Call	Bond Future	7,567.3500	7.5674	7,847.8200	7.8478	3.706	0	0	0
2015/01/28	R207	05/02/2015	8.51	Call	Bond Future	7,605.7300	7.6057	7,886.2000	7.8862	3.688	0	0	0
2015/01/28	R207	05/02/2015	8.49	Call	Bond Future	7,528.9500	7.5289	7,809.4200	7.8094	3.725	0	0	0
2015/01/28	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R207	07/05/2015			Bond Future	6.6413	104.7430	6.5710	105.0262	(1.058)	0.0000	0.0000	960
2015/01/28	R207	07/05/2015	8.25	Call	Bond Future	6,233.4400	6.2334	6,516.3600	6.5164	4.539	0	0	0
2015/01/28	R207	07/05/2015	7.73	Call	Bond Future	4,285.6500	4.2856	4,563.6500	4.5637	6.487	0	0	66
2015/01/28	R207	07/05/2015	8.24	Put	Bond Future	0.8300	0.0008	0.4900	0.0005	(40.964)	0	0	0
2015/01/28	R207	07/05/2015	8.26	Put	Bond Future	0.7300	0.0007	0.4200	0.0004	(42.466)	0	0	0
2015/01/28	R207	07/05/2015	7.73	Put	Bond Future	15.8600	0.0159	10.6100	0.0106	(33.102)	0	0	0
2015/01/28	R207	07/05/2015	8.25	Put	Bond Future	0.7800	0.0008	0.4500	0.0005	(42.308)	0	0	0
2015/01/28	R207	07/05/2015	8.26	Call	Bond Future	6,270.6700	6.2707	6,553.6100	6.5536	4.512	0	0	0

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2015/01/28	R207	07/05/2015	8.24	Call	Bond Future	6,196.2000		6.1962	6,479.1100	6.4791	4.566	0	0	0
2015/01/28	R207	06/08/2015	7.76	Call	Bond Future	4,299.0200		4.2990	4,567.2800	4.5673	6.240	0	0	0
2015/01/28	R207	06/08/2015			Bond Future	6.6324		102.8788	6.5579	103.1649	(1.123)	0.0000	0.0000	0
2015/01/28	R207	06/08/2015	7.74	Call	Bond Future	4,231.0000		4.2310	4,498.3600	4.4984	6.319	0	0	0
2015/01/28	R207	06/08/2015	7.75	Call	Bond Future	4,265.1400		4.2651	4,532.9300	4.5329	6.279	0	0	0
2015/01/28	R207	06/08/2015	7.46	Call	Bond Future	3,297.4200		3.2974	3,548.4600	3.5485	7.613	0	0	70
2015/01/28	R207	06/08/2015	7.74	Put	Bond Future	88.6000		0.0886	69.7900	0.0698	(21.230)	0	0	0
2015/01/28	R207	06/08/2015	7.76	Put	Bond Future	83.7100		0.0837	65.8000	0.0658	(21.395)	0	0	0
2015/01/28	R207	06/08/2015	7.46	Put	Bond Future	182.6700		0.1827	147.5400	0.1475	(19.231)	0	0	0
2015/01/28	R207	06/08/2015	7.75	Put	Bond Future	86.2700		0.0863	67.8900	0.0679	(21.305)	0	0	0
2015/01/28	R207	05/11/2015	7.76	Call	Bond Future	4,362.2600		4.3623	4,621.6100	4.6216	5.945	0	0	0
2015/01/28	R207	05/11/2015			Bond Future	6.5851		104.7065	6.5064	104.9948	(1.195)	0.0000	0.0000	0
2015/01/28	R207	05/11/2015	7.74	Call	Bond Future	4,300.1800		4.3002	4,558.4800	4.5585	6.007	0	0	0
2015/01/28	R207	05/11/2015	7.75	Call	Bond Future	4,331.3700		4.3314	4,590.1800	4.5902	5.975	0	0	0
2015/01/28	R207	05/11/2015	7.43	Call	Bond Future	3,358.5800		3.3586	3,597.7300	3.5977	7.121	0	0	53
2015/01/28	R207	05/11/2015	7.74	Put	Bond Future	180.9400		0.1809	150.9900	0.1510	(16.552)	0	0	0
2015/01/28	R207	05/11/2015	7.43	Put	Bond Future	324.9200		0.3249	275.8200	0.2758	(15.111)	0	0	0
2015/01/28	R207	05/11/2015	7.76	Put	Bond Future	173.4800		0.1735	144.5800	0.1446	(16.659)	0	0	0
2015/01/28	R207	05/11/2015	7.75	Put	Bond Future	177.3500		0.1773	147.9100	0.1479	(16.600)	0	0	0
2015/01/28	R208	05/02/2015	8.51	Call	Bond Future	8,285.7300		8.2857	8,590.5000	8.5905	3.678	0	0	0
2015/01/28	R208	05/02/2015			Bond Future	6.7490		102.4603	6.6876	102.7650	(0.909)	0.0000	0.0000	51,193
2015/01/28	R208	05/02/2015	8.49	Call	Bond Future	8,196.4400		8.1964	8,501.2100	8.5012	3.718	0	0	0
2015/01/28	R208	05/02/2015	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R208	05/02/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R208	05/02/2015	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R208	05/02/2015	8.50	Call	Bond Future	8,241.1000		8.2411	8,545.8700	8.5459	3.698	0	0	0
2015/01/28	R208	07/05/2015	8.01	Call	Bond Future	5,732.7800		5.7328	6,037.3700	6.0374	5.313	0	0	0
2015/01/28	R208	07/05/2015			Bond Future	6.7712		100.6633	6.7070	100.9712	(0.948)	0.0000	0.0000	3,045
2015/01/28	R208	07/05/2015	7.99	Call	Bond Future	5,644.7000		5.6447	5,948.9700	5.9490	5.390	0	0	0
2015/01/28	R208	07/05/2015	8.00	Call	Bond Future	5,688.7800		5.6888	5,993.2000	5.9932	5.351	0	0	0
2015/01/28	R208	07/05/2015	7.99	Put	Bond Future	11.5400		0.0115	7.8700	0.0079	(31.802)	0	0	0
2015/01/28	R208	07/05/2015	8.01	Put	Bond Future	10.4500		0.0104	7.1000	0.0071	(32.057)	0	0	0
2015/01/28	R208	07/05/2015	8.00	Put	Bond Future	11.0200		0.0110	7.5000	0.0075	(31.942)	0	0	0
2015/01/28	R208	06/08/2015			Bond Future	6.7687		102.3740	6.7014	102.6852	(0.994)	0.0000	0.0000	0
2015/01/28	R208	06/08/2015	8.00	Call	Bond Future	5,576.1600		5.5762	5,871.5900	5.8716	5.298	0	0	0
2015/01/28	R208	06/08/2015	8.01	Call	Bond Future	5,616.8700		5.6169	5,912.7100	5.9127	5.267	0	0	0
2015/01/28	R208	06/08/2015	8.85	Call	Bond Future	9,081.7200		9.0817	9,391.9900	9.3920	3.416	0	0	0
2015/01/28	R208	06/08/2015	7.99	Call	Bond Future	5,535.2300		5.5352	5,830.2700	5.8303	5.330	0	0	0
2015/01/28	R208	06/08/2015	8.01	Put	Bond Future	76.7600		0.0768	61.3500	0.0613	(20.076)	0	0	0
2015/01/28	R208	06/08/2015	8.00	Put	Bond Future	79.1600		0.0792	63.3400	0.0633	(19.985)	0	0	0
2015/01/28	R208	06/08/2015	8.85	Put	Bond Future	3.6000		0.0036	2.6200	0.0026	(27.222)	0	0	198
2015/01/28	R208	06/08/2015	7.99	Put	Bond Future	81.3800		0.0814	65.1700	0.0652	(19.919)	0	0	0
2015/01/28	R208	05/11/2015			Bond Future	6.7402		100.7900	6.6700	101.1039	(1.042)	0.0000	0.0000	0
2015/01/28	R208	05/11/2015	8.48	Call	Bond Future	7,460.4000		7.4604	7,764.3900	7.7644	4.075	0	0	0
2015/01/28	R208	05/11/2015	7.74	Put	Bond Future	294.6200		0.2946	252.4800	0.2525	(14.303)	0	0	0
2015/01/28	R208	05/11/2015	7.75	Call	Bond Future	4,671.2600		4.6713	4,943.6600	4.9437	5.831	0	0	0
2015/01/28	R208	05/11/2015	7.76	Call	Bond Future	4,708.0000		4.7080	4,981.0600	4.9811	5.800	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
2015/01/28	R208	05/11/2015	8.48	Put	Bond Future	54.5200	0.0545	44.6500	0.0446	(18.103)	0	0	2,200
2015/01/28	R208	05/11/2015	7.74	Call	Bond Future	4,634.6000	4.6346	4,906.3200	4.9063	5.863	0	0	0
2015/01/28	R208	05/11/2015	7.76	Put	Bond Future	283.5600	0.2836	242.7600	0.2428	(14.388)	0	0	0
2015/01/28	R208	05/11/2015	7.75	Put	Bond Future	289.0400	0.2890	247.5800	0.2476	(14.344)	0	0	0
2015/01/28	R209	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R209	05/02/2015			Bond Future	7.8299	86.0745	7.7033	87.2250	(1.617)	0.0000	0.0000	14,585
2015/01/28	R209	05/02/2015	9.25	Call	Bond Future	11,439.8600	11.4399	12,590.3200	12.5903	10.057	0	0	0
2015/01/28	R209	05/02/2015	9.26	Call	Bond Future	11,511.7500	11.5117	12,662.2100	12.6622	9.994	0	0	0
2015/01/28	R209	05/02/2015	9.24	Call	Bond Future	11,367.8600	11.3679	12,518.3200	12.5183	10.120	0	0	0
2015/01/28	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R209	05/02/2015	9.00	Call	Bond Future	9,605.9800	9.6060	10,756.4400	10.7564	11.976	0	0	0
2015/01/28	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R209	07/05/2015			Bond Future	7.8649	84.2732	7.7353	85.4402	(1.648)	0.0000	0.0000	0
2015/01/28	R209	07/05/2015	8.99	Put	Bond Future	93.6500	0.0937	54.4800	0.0545	(41.826)	0	0	0
2015/01/28	R209	07/05/2015	9.01	Put	Bond Future	87.2300	0.0872	50.4900	0.0505	(42.119)	0	0	0
2015/01/28	R209	07/05/2015	8.99	Call	Bond Future	9,283.0800	9.2831	10,410.9400	10.4109	12.150	0	0	0
2015/01/28	R209	07/05/2015	9.00	Put	Bond Future	90.5200	0.0905	52.5400	0.0525	(41.958)	0	0	0
2015/01/28	R209	07/05/2015	9.00	Call	Bond Future	9,354.6200	9.3546	10,483.6700	10.4837	12.069	0	0	0
2015/01/28	R209	07/05/2015	9.01	Call	Bond Future	9,425.8900	9.4259	10,556.1800	10.5562	11.991	0	0	0
2015/01/28	R209	06/08/2015	8.99	Put	Bond Future	408.2500	0.4083	295.9500	0.2959	(27.508)	0	0	0
2015/01/28	R209	06/08/2015			Bond Future	7.8895	85.7053	7.7569	86.8906	(1.681)	0.0000	0.0000	0
2015/01/28	R209	06/08/2015	9.01	Put	Bond Future	391.0900	0.3911	282.8500	0.2829	(27.676)	0	0	0
2015/01/28	R209	06/08/2015	9.90	Call	Bond Future	15,319.7700	15.3198	16,490.7400	16.4907	7.644	0	0	0
2015/01/28	R209	06/08/2015	9.00	Call	Bond Future	9,417.9000	9.4179	10,492.8200	10.4928	11.414	0	0	0
2015/01/28	R209	06/08/2015	9.01	Call	Bond Future	9,483.3900	9.4834	10,560.4000	10.5604	11.357	0	0	0
2015/01/28	R209	06/08/2015	8.99	Call	Bond Future	9,351.6800	9.3517	10,424.6300	10.4246	11.473	0	0	0
2015/01/28	R209	06/08/2015	9.00	Put	Bond Future	399.9800	0.4000	289.6500	0.2896	(27.584)	0	0	0
2015/01/28	R209	06/08/2015	9.90	Put	Bond Future	39.7800	0.0398	25.5000	0.0255	(35.897)	0	0	2,914
2015/01/28	R209	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R209	05/11/2015			Bond Future	7.9034	84.0775	7.7679	85.2813	(1.714)	0.0000	0.0000	0
2015/01/28	R209	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R209	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R209	05/11/2015	7.99	Call	Bond Future	756.5900	0.7566	1,960.4000	1.9604	159.110	0	0	0
2015/01/28	R209	05/11/2015	8.00	Call	Bond Future	843.2600	0.8433	2,047.0700	2.0471	142.757	0	0	0
2015/01/28	R209	05/11/2015	8.01	Call	Bond Future	929.7900	0.9298	2,133.6000	2.1336	129.471	0	0	0
2015/01/28	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R210	05/02/2015			Bond Future	175.9838	175.9838	175.7455	175.7455	(0.135)	0.0000	0.0000	618
2015/01/28	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R210	05/02/2015	175.01	Call	Bond Future	973.8000	0.9738	735.5000	0.7355	(24.471)	0	0	0
2015/01/28	R210	05/02/2015	174.99	Call	Bond Future	993.8000	0.9938	755.5000	0.7555	(23.979)	0	0	0
2015/01/28	R210	05/02/2015	175.00	Call	Bond Future	983.8000	0.9838	745.5000	0.7455	(24.222)	0	0	0
2015/01/28	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R210	07/05/2015			Bond Future	176.6758	176.6758	176.4306	176.4306	(0.139)	0.0000	0.0000	0
2015/01/28	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R210	07/05/2015	176.99	Put	Bond Future	314.2000	0.3142	559.3600	0.5594	78.027	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
2015/01/28	R210	07/05/2015	177.01	Put	Bond Future	334.2000	0.3342	579.3600	0.5794	73.357	0	0	0
2015/01/28	R210	07/05/2015	177.00	Put	Bond Future	324.2000	0.3242	569.3600	0.5694	75.620	0	0	0
2015/01/28	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R210	06/08/2015	179.01	Call	Bond Future	681.3600	0.6814	428.6000	0.4286	(37.096)	0	0	0
2015/01/28	R210	06/08/2015			Bond Future	179.6914	179.6914	179.4386	179.4386	(0.141)	0.0000	0.0000	0
2015/01/28	R210	06/08/2015	178.99	Call	Bond Future	701.3600	0.7014	448.6000	0.4486	(36.039)	0	0	0
2015/01/28	R210	06/08/2015	179.00	Call	Bond Future	691.3600	0.6914	438.6000	0.4386	(36.560)	0	0	0
2015/01/28	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R211	05/02/2015			Bond Future	130.6750	130.6750	130.6398	130.6398	(0.027)	0.0000	0.0000	1,120
2015/01/28	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R211	05/02/2015	132.99	Put	Bond Future	2,314.9600	2.3150	2,350.2000	2.3502	1.522	0	0	0
2015/01/28	R211	05/02/2015	133.01	Put	Bond Future	2,334.9600	2.3350	2,370.2000	2.3702	1.509	0	0	0
2015/01/28	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R211	05/02/2015	133.00	Put	Bond Future	2,324.9600	2.3250	2,360.2000	2.3602	1.516	0	0	0
2015/01/28	R211	07/05/2015	134.99	Put	Bond Future	2,260.5000	2.2605	2,298.5100	2.2985	1.681	0	0	0
2015/01/28	R211	07/05/2015			Bond Future	132.7295	132.7295	132.6915	132.6915	(0.029)	0.0000	0.0000	0
2015/01/28	R211	07/05/2015	135.01	Put	Bond Future	2,280.5000	2.2805	2,318.5100	2.3185	1.667	0	0	0
2015/01/28	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R211	07/05/2015	135.00	Put	Bond Future	2,270.5000	2.2705	2,308.5100	2.3085	1.674	0	0	0
2015/01/28	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R211	06/08/2015			Bond Future	134.9416	134.9416	134.9003	134.9003	(0.031)	0.0000	0.0000	0
2015/01/28	R211	06/08/2015	134.99	Put	Bond Future	48.4500	0.0484	89.6500	0.0896	85.036	0	0	0
2015/01/28	R211	06/08/2015	135.01	Put	Bond Future	68.4500	0.0684	109.6500	0.1096	60.190	0	0	0
2015/01/28	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R211	06/08/2015	135.00	Put	Bond Future	58.4500	0.0584	99.6500	0.0996	70.488	0	0	0
2015/01/28	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	05/02/2015			Bond Future	136.3942	136.3942	136.1873	136.1873	(0.152)	0.0000	0.0000	1,621
2015/01/28	R212	05/02/2015	137.99	Put	Bond Future	1,595.8100	1.5958	1,802.7400	1.8027	12.967	0	0	0
2015/01/28	R212	05/02/2015	138.01	Put	Bond Future	1,615.8100	1.6158	1,822.7400	1.8227	12.807	0	0	0
2015/01/28	R212	05/02/2015	138.00	Put	Bond Future	1,605.8100	1.6058	1,812.7400	1.8127	12.886	0	0	0
2015/01/28	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	07/05/2015			Bond Future	138.5386	138.5386	138.3261	138.3261	(0.153)	0.0000	0.0000	0
2015/01/28	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	07/05/2015	140.99	Put	Bond Future	2,451.4200	2.4514	2,663.9300	2.6639	8.669	0	0	0
2015/01/28	R212	07/05/2015	141.01	Put	Bond Future	2,471.4200	2.4714	2,683.9300	2.6839	8.599	0	0	0
2015/01/28	R212	07/05/2015	141.00	Put	Bond Future	2,461.4200	2.4614	2,673.9300	2.6739	8.634	0	0	0

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2015/01/28	R212	06/08/2015	141.01	Put	Bond Future	165.4600	0.1655	384.1700	0.3842	132.183	0	0	0
2015/01/28	R212	06/08/2015			Bond Future	140.8445	140.8445	140.6258	140.6258	(0.155)	0.0000	0.0000	0
2015/01/28	R212	06/08/2015	141.00	Put	Bond Future	155.4600	0.1555	374.1700	0.3742	140.686	0	0	0
2015/01/28	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R212	06/08/2015	140.99	Put	Bond Future	145.4600	0.1455	364.1700	0.3642	150.357	0	0	0
2015/01/28	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R213	05/02/2015			Bond Future	7.6602	97.1063	7.5335	98.2256	(1.655)	0.0000	0.0000	16,582
2015/01/28	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R213	05/02/2015	9.25	Call	Bond Future	12,587.3900	12.5874	13,706.7300	13.7067	8.893	0	0	0
2015/01/28	R213	05/02/2015	9.26	Call	Bond Future	12,658.7400	12.6587	13,778.0800	13.7781	8.842	0	0	0
2015/01/28	R213	05/02/2015	9.24	Call	Bond Future	12,515.9500	12.5160	13,635.2900	13.6353	8.943	0	0	0
2015/01/28	R213	07/05/2015	8.74	Call	Bond Future	8,567.9700	8.5680	9,660.3500	9.6603	12.750	0	0	0
2015/01/28	R213	07/05/2015	8.75	Put	Bond Future	97.7600	0.0978	56.1700	0.0562	(42.543)	0	0	0
2015/01/28	R213	07/05/2015			Bond Future	7.6949	95.0811	7.5648	96.2164	(1.690)	0.0000	0.0000	40
2015/01/28	R213	07/05/2015	8.75	Call	Bond Future	8,640.2000	8.6402	9,733.9200	9.7339	12.659	0	0	0
2015/01/28	R213	07/05/2015	8.76	Call	Bond Future	8,712.4000	8.7124	9,807.4300	9.8074	12.569	0	0	0
2015/01/28	R213	07/05/2015	8.74	Put	Bond Future	101.2300	0.1012	58.3000	0.0583	(42.408)	0	0	0
2015/01/28	R213	07/05/2015	8.76	Put	Bond Future	94.3600	0.0944	54.0800	0.0541	(42.688)	0	0	0
2015/01/28	R213	06/08/2015			Bond Future	7.7178	96.6965	7.5843	97.8493	(1.730)	0.0000	0.0000	0
2015/01/28	R213	06/08/2015	8.49	Put	Bond Future	696.7200	0.6967	514.7900	0.5148	(26.112)	0	0	0
2015/01/28	R213	06/08/2015	8.51	Put	Bond Future	669.3100	0.6693	493.4000	0.4934	(26.282)	0	0	0
2015/01/28	R213	06/08/2015	8.49	Call	Bond Future	6,995.2800	6.9953	7,966.1700	7.9662	13.879	0	0	0
2015/01/28	R213	06/08/2015	8.50	Put	Bond Future	682.9000	0.6829	503.9900	0.5040	(26.199)	0	0	0
2015/01/28	R213	06/08/2015	8.50	Call	Bond Future	7,059.0700	7.0591	8,032.9800	8.0330	13.797	0	0	0
2015/01/28	R213	06/08/2015	8.51	Call	Bond Future	7,122.9900	7.1230	8,099.9000	8.0999	13.715	0	0	0
2015/01/28	R213	05/11/2015	7.76	Call	Bond Future	247.9000	0.2479	1,418.3900	1.4184	472.162	0	0	0
2015/01/28	R213	05/11/2015			Bond Future	7.7307	94.8657	7.5939	96.0362	(1.770)	0.0000	0.0000	0
2015/01/28	R213	05/11/2015	7.74	Call	Bond Future	78.6700	0.0787	1,249.1600	1.2492	1487.848	0	0	0
2015/01/28	R213	05/11/2015	7.75	Call	Bond Future	163.3400	0.1633	1,333.8300	1.3338	716.597	0	0	0
2015/01/28	R213	05/11/2015	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R213	05/11/2015	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R213	05/11/2015	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R214	05/02/2015	9.50	Call	Bond Future	13,496.2400	13.4962	14,730.8300	14.7308	9.148	0	0	0
2015/01/28	R214	05/02/2015			Bond Future	7.8899	87.6517	7.7633	88.8863	(1.605)	0.0000	0.0000	13,207
2015/01/28	R214	05/02/2015	9.51	Call	Bond Future	13,568.7900	13.5688	14,803.3800	14.8034	9.099	0	0	0
2015/01/28	R214	05/02/2015	9.49	Call	Bond Future	13,423.5700	13.4236	14,658.1600	14.6582	9.197	0	0	0
2015/01/28	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R214	07/05/2015			Bond Future	7.9231	85.7318	7.7937	86.9843	(1.634)	0.0000	0.0000	2,360
2015/01/28	R214	07/05/2015	9.15	Call	Bond Future	10,615.8900	10.6159	11,836.7000	11.8367	11.500	0	0	0
2015/01/28	R214	07/05/2015	9.16	Call	Bond Future	10,690.3900	10.6904	11,912.1800	11.9122	11.429	0	0	0
2015/01/28	R214	07/05/2015	9.14	Put	Bond Future	76.2000	0.0762	43.5600	0.0436	(42.835)	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
2015/01/28	R214	07/05/2015	9.16	Put	Bond Future	71.1600	0.0712	40.5000	0.0405	(43.086)	0	0	0
2015/01/28	R214	07/05/2015	9.15	Put	Bond Future	73.6400	0.0736	42.0000	0.0420	(42.966)	0	0	0
2015/01/28	R214	07/05/2015	9.14	Call	Bond Future	10,541.3400	10.5413	11,761.1500	11.7612	11.572	0	0	0
2015/01/28	R214	06/08/2015	8.76	Put	Bond Future	779.5400	0.7795	582.8800	0.5829	(25.228)	0	0	0
2015/01/28	R214	06/08/2015			Bond Future	7.9468	87.1883	7.8144	88.4605	(1.665)	0.0000	0.0000	0
2015/01/28	R214	06/08/2015	8.75	Put	Bond Future	794.5400	0.7945	594.7200	0.5947	(25.149)	0	0	0
2015/01/28	R214	06/08/2015	8.74	Call	Bond Future	7,838.8900	7.8389	8,908.0300	8.9080	13.639	0	0	0
2015/01/28	R214	06/08/2015	8.75	Call	Bond Future	7,906.3100	7.9063	8,978.6200	8.9786	13.563	0	0	0
2015/01/28	R214	06/08/2015	8.76	Call	Bond Future	7,973.6900	7.9737	9,049.1600	9.0492	13.488	0	0	0
2015/01/28	R214	06/08/2015	8.74	Put	Bond Future	809.6300	0.8096	606.6400	0.6066	(25.072)	0	0	0
2015/01/28	R214	05/11/2015			Bond Future	7.9622	85.4422	7.8271	86.7344	(1.696)	0.0000	0.0000	0
2015/01/28	R214	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R214	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R214	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R214	05/11/2015	7.99	Call	Bond Future	262.3300	0.2623	1,554.4900	1.5545	492.570	0	0	0
2015/01/28	R214	05/11/2015	8.00	Call	Bond Future	356.3100	0.3563	1,648.4700	1.6485	362.651	0	0	0
2015/01/28	R214	05/11/2015	8.01	Call	Bond Future	450.1200	0.4501	1,742.2800	1.7423	287.070	0	0	0
2015/01/28	R248	05/02/2015			Bond Future	7.9801	112.8533	7.8534	114.4534	(1.587)	0.0000	0.0000	32,841
2015/01/28	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R248	05/02/2015	9.50	Call	Bond Future	16,449.8100	16.4498	18,049.9500	18.0499	9.727	0	0	0
2015/01/28	R248	05/02/2015	9.51	Call	Bond Future	16,543.3300	16.5433	18,143.4700	18.1435	9.672	0	0	0
2015/01/28	R248	05/02/2015	9.49	Call	Bond Future	16,356.1100	16.3561	17,956.2500	17.9563	9.783	0	0	0
2015/01/28	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R248	07/05/2015			Bond Future	8.0150	110.1884	7.8855	111.8117	(1.617)	0.0000	0.0000	0
2015/01/28	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R248	07/05/2015	9.26	Call	Bond Future	13,701.1400	13.7011	15,324.4400	15.3244	11.848	0	0	0
2015/01/28	R248	07/05/2015	9.24	Call	Bond Future	13,505.3400	13.5053	15,128.6400	15.1286	12.020	0	0	0
2015/01/28	R248	07/05/2015	9.25	Call	Bond Future	13,603.3300	13.6033	15,226.6300	15.2266	11.933	0	0	0
2015/01/28	R248	06/08/2015	8.76	Call	Bond Future	8,253.0600	8.2531	9,901.9200	9.9019	19.979	0	0	0
2015/01/28	R248	06/08/2015			Bond Future	8.0406	112.0604	7.9081	113.7093	(1.648)	0.0000	0.0000	0
2015/01/28	R248	06/08/2015	8.74	Call	Bond Future	8,038.5400	8.0385	9,687.4000	9.6874	20.512	0	0	0
2015/01/28	R248	06/08/2015	8.75	Call	Bond Future	8,145.9000	8.1459	9,794.7600	9.7948	20.242	0	0	0
2015/01/28	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/28	R248	05/11/2015	8.01	Put	Bond Future	587.7300	0.5877	0.0000	0.0000	(100.000)	0	0	0
2015/01/28	R248	05/11/2015			Bond Future	8.0579	109.6157	7.9226	111.2907	(1.679)	0.0000	0.0000	0
2015/01/28	R248	05/11/2015	8.00	Put	Bond Future	711.1900	0.7112	0.0000	0.0000	(100.000)	0	0	0
2015/01/28	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	1,087.2500	1.0872	100.000	0	0	0
2015/01/28	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	840.0800	0.8401	100.000	0	0	0
2015/01/28	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	963.7900	0.9638	100.000	0	0	0
2015/01/28	R248	05/11/2015	7.99	Put	Bond Future	834.9000	0.8349	0.0000	0.0000	(100.000)	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
Total											444100	