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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/01/2015 TO 16/01/2015

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
2015/01/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	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
2015/01/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2025	05/02/2015			Bond Future	117.9785	117.9785	117.9706	117.9706	(0.007)	0.0000	0.0000	16
2015/01/16	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2025	05/02/2015	118.99	Put	Bond Future	1,011.5100	1.0115	1,019.3800	1.0194	0.778	0	0	0
2015/01/16	2025	05/02/2015	119.01	Put	Bond Future	1,031.5100	1.0315	1,039.3800	1.0394	0.763	0	0	0
2015/01/16	2025	05/02/2015	119.00	Put	Bond Future	1,021.5100	1.0215	1,029.3800	1.0294	0.770	0	0	0
2015/01/16	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2025	07/05/2015			Bond Future	119.8463	119.8463	119.8370	119.8370	(0.008)	0.0000	0.0000	0
2015/01/16	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2025	07/05/2015	120.99	Put	Bond Future	1,143.7300	1.1437	1,152.9800	1.1530	0.809	0	0	0
2015/01/16	2025	07/05/2015	121.01	Put	Bond Future	1,163.7300	1.1637	1,172.9800	1.1730	0.795	0	0	0
2015/01/16	2025	07/05/2015	121.00	Put	Bond Future	1,153.7300	1.1537	1,162.9800	1.1630	0.802	0	0	0
2015/01/16	2030	05/02/2015			Bond Future	7.9621	100.5451	7.8305	101.6966	(1.653)	0.0000	0.0000	3,666
2015/01/16	2030	05/02/2015	9.25	Call	Bond Future	10,352.6500	10.3527	11,504.1100	11.5041	11.122	0	0	0
2015/01/16	2030	05/02/2015	9.24	Call	Bond Future	10,278.2500	10.2783	11,429.7100	11.4297	11.203	0	0	0
2015/01/16	2030	05/02/2015	9.26	Call	Bond Future	10,426.9600	10.4270	11,578.4200	11.5784	11.043	0	0	0
2015/01/16	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2030	07/05/2015			Bond Future	8.0098	102.1288	7.8743	103.2973	(1.692)	0.0000	0.0000	0
2015/01/16	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2030	07/05/2015	8.74	Call	Bond Future	5,981.3700	5.9814	7,149.8500	7.1499	19.535	0	0	0
2015/01/16	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2030	07/05/2015	8.75	Call	Bond Future	6,059.7400	6.0597	7,228.2200	7.2282	19.283	0	0	0
2015/01/16	2030	07/05/2015	8.76	Call	Bond Future	6,138.0100	6.1380	7,306.4900	7.3065	19.037	0	0	0
2015/01/16	2032	05/02/2015			Bond Future	8.1277	104.1186	7.9963	105.3437	(1.617)	0.0000	0.0000	15
2015/01/16	2032	05/02/2015	8.50	Call	Bond Future	3,355.8700	3.3559	4,580.9300	4.5809	36.505	0	0	0
2015/01/16	2032	05/02/2015	8.51	Call	Bond Future	3,443.7600	3.4438	4,668.8200	4.6688	35.573	0	0	0
2015/01/16	2032	05/02/2015	8.49	Call	Bond Future	3,267.8700	3.2679	4,492.9300	4.4929	37.488	0	0	0
2015/01/16	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2032	07/05/2015			Bond Future	8.1760	101.6035	8.0408	102.8469	(1.654)	0.0000	0.0000	0
2015/01/16	2032	07/05/2015	8.50	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
2015/01/16	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2032	07/05/2015	8.50	Call	Bond Future	2,891.8500	2.8919	4,135.2300	4.1352	42.996	0	0	0
2015/01/16	2032	07/05/2015	8.51	Call	Bond Future	2,979.1600	2.9792	4,222.5400	4.2225	41.736	0	0	0
2015/01/16	2032	07/05/2015	8.49	Call	Bond Future	2,804.4200	2.8044	4,047.8000	4.0478	44.336	0	0	0
2015/01/16	2032	06/08/2015	8.50	Call	Bond Future	2,541.7900	2.5418	3,805.2800	3.8053	49.709	0	0	0
2015/01/16	2032	06/08/2015			Bond Future	8.2125	103.3407	8.0735	104.6042	(1.693)	0.0000	0.0000	0
2015/01/16	2032	06/08/2015	8.51	Call	Bond Future	2,628.5200	2.6285	3,892.0100	3.8920	48.068	0	0	0
2015/01/16	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2032	06/08/2015	8.49	Call	Bond Future	2,454.9500	2.4550	3,718.4400	3.7184	51.467	0	0	0
2015/01/16	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	05/02/2015			Bond Future	8.2269	102.9850	8.1155	104.1433	(1.354)	0.0000	0.0000	34,464
2015/01/16	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	05/02/2015	9.50	Call	Bond Future	11,912.0000	11.9120	13,070.2200	13.0702	9.723	0	0	0
2015/01/16	2037	05/02/2015	9.51	Call	Bond Future	11,996.7400	11.9967	13,154.9600	13.1550	9.654	0	0	0
2015/01/16	2037	05/02/2015	9.49	Call	Bond Future	11,827.1300	11.8271	12,985.3500	12.9854	9.793	0	0	0
2015/01/16	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	07/05/2015			Bond Future	8.2745	104.6071	8.1601	105.7824	(1.382)	0.0000	0.0000	500
2015/01/16	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	07/05/2015	9.01	Call	Bond Future	7,084.4000	7.0844	8,259.7400	8.2597	16.591	0	0	0
2015/01/16	2037	07/05/2015	8.99	Call	Bond Future	6,902.0700	6.9021	8,077.4100	8.0774	17.029	0	0	0
2015/01/16	2037	07/05/2015	9.00	Call	Bond Future	6,993.3000	6.9933	8,168.6400	8.1686	16.807	0	0	0
2015/01/16	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	06/08/2015			Bond Future	8.3125	102.1353	8.1951	103.3293	(1.412)	0.0000	0.0000	0
2015/01/16	2037	06/08/2015	8.75	Call	Bond Future	4,266.2900	4.2663	5,460.3100	5.4603	27.987	0	0	0
2015/01/16	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2037	06/08/2015	8.76	Call	Bond Future	4,360.5200	4.3605	5,554.5400	5.5545	27.383	0	0	0
2015/01/16	2037	06/08/2015	8.74	Call	Bond Future	4,171.9200	4.1719	5,365.9400	5.3659	28.620	0	0	0
2015/01/16	2038	05/02/2015	123.00	Call	Bond Future	2,652.4100	2.6524	2,643.9800	2.6440	(0.318)	0	0	0
2015/01/16	2038	05/02/2015			Bond Future	125.6524	125.6524	125.6440	125.6440	(0.007)	0.0000	0.0000	3,741
2015/01/16	2038	05/02/2015	123.01	Call	Bond Future	2,642.4100	2.6424	2,633.9800	2.6340	(0.319)	0	0	0
2015/01/16	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2038	05/02/2015	122.99	Call	Bond Future	2,662.4100	2.6624	2,653.9800	2.6540	(0.317)	0	0	0
2015/01/16	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2038	07/05/2015			Bond Future	127.6418	127.6418	127.6320	127.6320	(0.008)	0.0000	0.0000	0
2015/01/16	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2038	07/05/2015	126.99	Call	Bond Future	651.7800	0.6518	641.9700	0.6420	(1.505)	0	0	0
2015/01/16	2038	07/05/2015	127.00	Call	Bond Future	641.7800	0.6418	631.9700	0.6320	(1.529)	0	0	0
2015/01/16	2038	07/05/2015	127.01	Call	Bond Future	631.7800	0.6318	621.9700	0.6220	(1.553)	0	0	0

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2015/01/16	2044	05/02/2015	9.00	Call	Bond Future	6,827.7400	6.8277	8,034.9300	8.0349	17.681	0	0	0
2015/01/16	2044	05/02/2015			Bond Future	8.3568	104.5035	8.2504	105.7107	(1.273)	0.0000	0.0000	6,042
2015/01/16	2044	05/02/2015	9.01	Call	Bond Future	6,927.8500	6.9278	8,135.0400	8.1350	17.425	0	0	0
2015/01/16	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2044	05/02/2015	8.99	Call	Bond Future	6,727.4500	6.7275	7,934.6400	7.9346	17.944	0	0	0
2015/01/16	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2044	07/05/2015			Bond Future	8.4040	106.1493	8.2949	107.3744	(1.298)	0.0000	0.0000	0
2015/01/16	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2044	07/05/2015	9.01	Call	Bond Future	6,387.9200	6.3879	7,613.0300	7.6130	19.179	0	0	0
2015/01/16	2044	07/05/2015	8.99	Call	Bond Future	6,187.8400	6.1878	7,412.9500	7.4129	19.799	0	0	0
2015/01/16	2044	07/05/2015	9.00	Call	Bond Future	6,287.9600	6.2880	7,513.0700	7.5131	19.483	0	0	0
2015/01/16	2044	06/08/2015	8.76	Call	Bond Future	3,403.2600	3.4033	4,647.7900	4.6478	36.569	0	0	0
2015/01/16	2044	06/08/2015			Bond Future	8.4423	103.5787	8.3304	104.8232	(1.325)	0.0000	0.0000	0
2015/01/16	2044	06/08/2015	8.74	Call	Bond Future	3,194.6400	3.1946	4,439.1700	4.4392	38.957	0	0	0
2015/01/16	2044	06/08/2015	8.75	Call	Bond Future	3,299.0400	3.2990	4,543.5700	4.5436	37.724	0	0	0
2015/01/16	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2046	05/02/2015			Bond Future	127.4844	127.4844	127.4770	127.4770	(0.006)	0.0000	0.0000	5,889
2015/01/16	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2046	05/02/2015	123.99	Call	Bond Future	3,494.4200	3.4944	3,487.0500	3.4870	(0.211)	0	0	0
2015/01/16	2046	05/02/2015	124.01	Call	Bond Future	3,474.4200	3.4744	3,467.0500	3.4670	(0.212)	0	0	0
2015/01/16	2046	05/02/2015	124.00	Call	Bond Future	3,484.4200	3.4844	3,477.0500	3.4770	(0.212)	0	0	0
2015/01/16	2046	07/05/2015			Bond Future	128.1338	128.1338	128.1250	128.1250	(0.007)	0.0000	0.0000	0
2015/01/16	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2046	07/05/2015	126.99	Call	Bond Future	1,143.8200	1.1438	1,135.0000	1.1350	(0.771)	0	0	0
2015/01/16	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2046	07/05/2015	127.00	Call	Bond Future	1,133.8200	1.1338	1,125.0000	1.1250	(0.778)	0	0	0
2015/01/16	2046	07/05/2015	127.01	Call	Bond Future	1,123.8200	1.1238	1,115.0000	1.1150	(0.785)	0	0	0
2015/01/16	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2050	05/02/2015			Bond Future	135.8256	135.8256	135.4825	135.4825	(0.253)	0.0000	0.0000	2,753
2015/01/16	2050	05/02/2015	130.01	Call	Bond Future	5,815.6100	5.8156	5,472.5500	5.4725	(5.899)	0	0	0
2015/01/16	2050	05/02/2015	129.99	Call	Bond Future	5,835.6100	5.8356	5,492.5500	5.4925	(5.879)	0	0	0
2015/01/16	2050	05/02/2015	130.00	Call	Bond Future	5,825.6100	5.8256	5,482.5500	5.4825	(5.889)	0	0	0
2015/01/16	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	2050	07/05/2015			Bond Future	137.9760	137.9760	137.6262	137.6262	(0.253)	0.0000	0.0000	0
2015/01/16	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
2015/01/16	2050	07/05/2015	135.01	Call	Bond Future	2,965.9600	2.9660	2,616.2200	2.6162	(11.792)	0	0	0
2015/01/16	2050	07/05/2015	134.99	Call	Bond Future	2,985.9600	2.9860	2,636.2200	2.6362	(11.713)	0	0	0
2015/01/16	2050	07/05/2015	135.00	Call	Bond Future	2,975.9600	2.9760	2,626.2200	2.6262	(11.752)	0	0	0
2015/01/16	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	AL12	05/02/2015			Index Future	557.7060	557.7060	564.1770	564.1770	1.160	0.0000	0.0000	0
2015/01/16	AL12	07/05/2015			Index Future	566.4890	566.4890	573.0570	573.0570	1.159	0.0000	0.0000	0
2015/01/16	AL37	05/02/2015			Index Future	457.3340	457.3340	459.5370	459.5370	0.482	0.0000	0.0000	116
2015/01/16	AL37	07/05/2015			Index Future	464.5360	464.5360	466.7700	466.7700	0.481	0.0000	0.0000	0
2015/01/16	AL7T	05/02/2015			Index Future	548.3690	548.3690	553.1160	553.1160	0.866	0.0000	0.0000	3
2015/01/16	AL7T	07/05/2015			Index Future	557.0050	557.0050	561.8220	561.8220	0.865	0.0000	0.0000	0
2015/01/16	ALBI	05/02/2015			Index Future	498.6580	498.6580	502.6600	502.6600	0.803	0.0000	0.0000	770
2015/01/16	ALBI	07/05/2015			Index Future	506.5110	506.5110	510.5720	510.5720	0.802	0.0000	0.0000	0
2015/01/16	ALBI	06/08/2015			Index Future	515.0750	515.0750	519.1990	519.1990	0.801	0.0000	0.0000	0
2015/01/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C050	31/12/2050			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
2015/01/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/16	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	EL28	05/02/2015			Bond Future	123.7206	123.7206	123.4370	123.4370	(0.229)	0.0000	0.0000	0
2015/01/16	EL28	05/02/2015	126.01	Put	Bond Future	2,289.4300	2.2894	2,573.0300	2.5730	12.387	0	0	0
2015/01/16	EL28	05/02/2015	125.99	Put	Bond Future	2,269.4300	2.2694	2,553.0300	2.5530	12.497	0	0	0
2015/01/16	EL28	05/02/2015	126.00	Put	Bond Future	2,279.4300	2.2794	2,563.0300	2.5630	12.442	0	0	0
2015/01/16	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	EL28	07/05/2015			Bond Future	124.1698	124.1698	123.8804	123.8804	(0.233)	0.0000	0.0000	0
2015/01/16	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	EL28	07/05/2015	124.99	Put	Bond Future	820.2300	0.8202	1,109.5800	1.1096	35.277	0	0	0
2015/01/16	EL28	07/05/2015	125.01	Put	Bond Future	840.2300	0.8402	1,129.5800	1.1296	34.437	0	0	0
2015/01/16	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	EL28	07/05/2015	125.00	Put	Bond Future	830.2300	0.8302	1,119.5800	1.1196	34.852	0	0	0
2015/01/16	ES33	05/02/2015	10.00	Call	Bond Future	7,195.4200	7.1954	8,135.5400	8.1355	13.066	0	0	0
2015/01/16	ES33	05/02/2015			Bond Future	9.0385	89.3225	8.9218	90.2626	(1.291)	0.0000	0.0000	6,576
2015/01/16	ES33	05/02/2015	10.01	Call	Bond Future	7,265.3800	7.2654	8,205.5000	8.2055	12.940	0	0	0
2015/01/16	ES33	05/02/2015	9.99	Call	Bond Future	7,125.3700	7.1254	8,065.4900	8.0655	13.194	0	0	0
2015/01/16	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	ES33	07/05/2015			Bond Future	9.1098	86.9418	8.9897	87.8959	(1.318)	0.0000	0.0000	0
2015/01/16	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	ES33	07/05/2015	9.76	Call	Bond Future	4,902.4200	4.9024	5,856.4700	5.8565	19.461	0	0	0
2015/01/16	ES33	07/05/2015	9.74	Call	Bond Future	4,758.0300	4.7580	5,712.0800	5.7121	20.051	0	0	0
2015/01/16	ES33	07/05/2015	9.75	Call	Bond Future	4,830.2700	4.8303	5,784.3200	5.7843	19.751	0	0	0
2015/01/16	ES33	06/08/2015			Bond Future	9.1701	88.4281	9.0466	89.3975	(1.347)	0.0000	0.0000	0
2015/01/16	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	ES33	06/08/2015	9.61	Call	Bond Future	3,322.3800	3.3224	4,291.7500	4.2918	29.177	0	0	0
2015/01/16	ES33	06/08/2015	9.59	Call	Bond Future	3,175.5800	3.1756	4,144.9500	4.1450	30.526	0	0	0
2015/01/16	ES33	06/08/2015	9.60	Call	Bond Future	3,249.0300	3.2490	4,218.4000	4.2184	29.836	0	0	0
2015/01/16	GOVI	05/02/2015	459.99	Call	GOVI	358,170.0000	35.8170	394,970.0000	39.4970	10.274	0	0	0
2015/01/16	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	GOVI	05/02/2015			GOVI	495.8070	495.8070	499.4870	499.4870	0.742	0.0000	0.0000	440
2015/01/16	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	GOVI	05/02/2015	460.00	Call	GOVI	358,070.0000	35.8070	394,870.0000	39.4870	10.277	0	0	0

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2015/01/16	GOVI	05/02/2015	460.01	Call	GOVI	357,970.0000	35.7970	394,770.0000	39.4770	10.280	0	0	0
2015/01/16	GOVI	07/05/2015	449.99	Call	GOVI	536,250.0000	53.6250	573,590.0000	57.3590	6.963	0	0	0
2015/01/16	GOVI	07/05/2015			GOVI	503.6150	503.6150	507.3490	507.3490	0.741	0.0000	0.0000	131
2015/01/16	GOVI	07/05/2015	450.00	Call	GOVI	536,150.0000	53.6150	573,490.0000	57.3490	6.964	0	0	0
2015/01/16	GOVI	07/05/2015	450.01	Call	GOVI	536,050.0000	53.6050	573,390.0000	57.3390	6.966	0	0	0
2015/01/16	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	GOVI	06/08/2015			GOVI	512.1300	512.1300	515.9210	515.9210	0.740	0.0000	0.0000	0
2015/01/16	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	GOVI	06/08/2015	499.99	Call	GOVI	121,400.0000	12.1400	159,310.0000	15.9310	31.227	0	0	0
2015/01/16	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	GOVI	06/08/2015	500.00	Call	GOVI	121,300.0000	12.1300	159,210.0000	15.9210	31.253	0	0	0
2015/01/16	GOVI	06/08/2015	500.01	Call	GOVI	121,200.0000	12.1200	159,110.0000	15.9110	31.279	0	0	0
2015/01/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/16	IGOV	05/02/2015			Index Future	224.3120	224.3120	224.3130	224.3130	0.000	0.0000	0.0000	1,093
2015/01/16	IGOV	07/05/2015			Index Future	227.8630	227.8630	227.8610	227.8610	(0.001)	0.0000	0.0000	82
2015/01/16	IGOV	06/08/2015			Index Future	231.7330	231.7330	231.7300	231.7300	(0.001)	0.0000	0.0000	0
2015/01/16	ILBI	05/02/2015			Index Future	607.6110	607.6110	607.9090	607.9090	0.049	0.0000	0.0000	159
2015/01/16	ILBI	07/05/2015			Index Future	617.4470	617.4470	617.7470	617.7470	0.049	0.0000	0.0000	0
2015/01/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/16	JBAF	21/01/2015			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2015/01/16	JBAF	18/02/2015			Jibar Tradeable Future	6.1100	93.8900	6.0800	93.9200	(0.491)	0.0000	0.0000	0
2015/01/16	JBAF	18/03/2015			Jibar Tradeable Future	6.1100	93.8900	6.0700	93.9300	(0.655)	0.0000	0.0000	2,850
2015/01/16	JBAF	15/04/2015			Jibar Tradeable Future	6.1100	93.8900	6.0700	93.9300	(0.655)	0.0000	0.0000	0
2015/01/16	JBAF	20/05/2015			Jibar Tradeable Future	6.1100	93.8900	6.0600	93.9400	(0.818)	0.0000	0.0000	0
2015/01/16	JBAF	17/06/2015			Jibar Tradeable Future	6.1300	93.8700	6.0600	93.9400	(1.142)	0.0000	0.0000	5,000
2015/01/16	JBAF	16/09/2015			Jibar Tradeable Future	6.1600	93.8400	6.0900	93.9100	(1.136)	0.0000	0.0000	0
2015/01/16	JBAF	15/12/2015			Jibar Tradeable Future	6.2600	93.7400	6.1800	93.8200	(1.278)	0.0000	0.0000	0
2015/01/16	JBAF	16/03/2016			Jibar Tradeable Future	6.3700	93.6300	6.3000	93.7000	(1.099)	0.0000	0.0000	0
2015/01/16	JBAF	15/06/2016			Jibar Tradeable Future	6.4800	93.5200	6.4000	93.6000	(1.235)	0.0000	0.0000	0
2015/01/16	JBAF	21/09/2016			Jibar Tradeable Future	6.5800	93.4200	6.4900	93.5100	(1.368)	0.0000	0.0000	0
2015/01/16	JBAF	21/12/2016			Jibar Tradeable Future	6.6700	93.3300	6.5800	93.4200	(1.349)	0.0000	0.0000	0

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2015/01/16	R023	05/02/2015			Bond Future	7.1909	106.8555	7.0592	107.6710	(1.832)	0.0000	0.0000	8,864
2015/01/16	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R023	05/02/2015	8.75	Call	Bond Future	9,066.0700	9.0661	9,881.5800	9.8816	8.995	0	0	0
2015/01/16	R023	05/02/2015	8.76	Call	Bond Future	9,120.9000	9.1209	9,936.4100	9.9364	8.941	0	0	0
2015/01/16	R023	05/02/2015	8.74	Call	Bond Future	9,011.2000	9.0112	9,826.7100	9.8267	9.050	0	0	0
2015/01/16	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R023	07/05/2015	8.15	Put	Bond Future	99.5700	0.0996	56.8600	0.0569	(42.894)	0	0	0
2015/01/16	R023	07/05/2015	8.14	Call	Bond Future	5,418.9400	5.4189	6,202.3000	6.2023	14.456	0	0	0
2015/01/16	R023	07/05/2015			Bond Future	7.2243	104.6146	7.0871	105.4420	(1.899)	0.0000	0.0000	0
2015/01/16	R023	07/05/2015	8.15	Call	Bond Future	5,471.5400	5.4715	6,256.2600	6.2563	14.342	0	0	0
2015/01/16	R023	07/05/2015	8.16	Call	Bond Future	5,524.2300	5.5242	6,310.2600	6.3103	14.229	0	0	0
2015/01/16	R023	07/05/2015	8.14	Put	Bond Future	103.0900	0.1031	59.0200	0.0590	(42.749)	0	0	0
2015/01/16	R023	07/05/2015	8.16	Put	Bond Future	96.1700	0.0962	54.7700	0.0548	(43.049)	0	0	0
2015/01/16	R023	06/08/2015	9.07	Put	Bond Future	24.4600	0.0245	14.6200	0.0146	(40.229)	0	0	911
2015/01/16	R023	06/08/2015	8.24	Call	Bond Future	5,916.8100	5.9168	6,674.4900	6.6745	12.806	0	0	0
2015/01/16	R023	06/08/2015			Bond Future	7.2388	106.4026	7.0958	107.2429	(1.976)	0.0000	0.0000	0
2015/01/16	R023	06/08/2015	9.07	Call	Bond Future	10,065.5100	10.0655	10,895.9700	10.8960	8.251	0	0	0
2015/01/16	R023	06/08/2015	8.26	Put	Bond Future	254.7100	0.2547	175.3600	0.1754	(31.153)	0	0	0
2015/01/16	R023	06/08/2015	8.25	Put	Bond Future	261.0700	0.2611	180.0400	0.1800	(31.038)	0	0	0
2015/01/16	R023	06/08/2015	8.24	Put	Bond Future	266.9600	0.2670	184.3400	0.1843	(30.948)	0	0	0
2015/01/16	R023	06/08/2015	8.25	Call	Bond Future	5,965.3700	5.9654	6,724.6400	6.7246	12.728	0	0	0
2015/01/16	R023	06/08/2015	8.26	Call	Bond Future	6,013.4100	6.0134	6,774.3600	6.7744	12.654	0	0	0
2015/01/16	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/16	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/16	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/16	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/16	R186	05/02/2015	9.00	Call	Bond Future	12,673.0800	12.6731	13,816.0600	13.8161	9.019	0	0	0
2015/01/16	R186	05/02/2015			Bond Future	7.4807	124.9207	7.3542	126.0637	(1.690)	0.0000	0.0000	28,238
2015/01/16	R186	05/02/2015	8.75	Call	Bond Future	10,715.2500	10.7153	11,858.2300	11.8582	10.667	0	0	0
2015/01/16	R186	05/02/2015	8.76	Call	Bond Future	10,794.4900	10.7945	11,937.4700	11.9375	10.589	0	0	0
2015/01/16	R186	05/02/2015	8.74	Call	Bond Future	10,635.9400	10.6359	11,778.9200	11.7789	10.746	0	0	0
2015/01/16	R186	05/02/2015	8.00	Put	Bond Future	18.0900	0.0181	3.4500	0.0035	(80.929)	0	0	6,500
2015/01/16	R186	05/02/2015	8.05	Put	Bond Future	10.9100	0.0109	1.9000	0.0019	(82.585)	0	0	6,500
2015/01/16	R186	05/02/2015	8.45	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2015/01/16	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R186	05/02/2015	8.50	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/16	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R186	05/02/2015	8.45	Call	Bond Future	8,302.0300	8.3020	9,444.9300	9.4449	13.767	0	0	0
2015/01/16	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/16	R186	05/02/2015	8.50	Call	Bond Future	8,709.1300	8.7091	9,852.0700	9.8521	13.123	0	0	0
2015/01/16	R186	05/02/2015	8.00	Call	Bond Future	4,564.3600	4.5644	5,692.7000	5.6927	24.721	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
2015/01/16	R186	05/02/2015	8.05	Call	Bond Future	4,982.7300	4.9827	6,116.7000	6.1167	22.758	0	0	0
2015/01/16	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R186	07/05/2015			Bond Future	7.5201	126.8879	7.3892	128.0478	(1.740)	0.0000	0.0000	219
2015/01/16	R186	07/05/2015	8.25	Call	Bond Future	6,535.0100	6.5350	7,574.9700	7.5750	15.914	0	0	0
2015/01/16	R186	07/05/2015	7.80	Put	Bond Future	1,117.1400	1.1171	786.3500	0.7864	(29.610)	0	0	300
2015/01/16	R186	07/05/2015	8.24	Put	Bond Future	339.1500	0.3391	216.0400	0.2160	(36.300)	0	0	0
2015/01/16	R186	07/05/2015	7.45	Put	Bond Future	0.0000	0.0000	1,846.7100	1.8467	100.000	0	0	50
2015/01/16	R186	07/05/2015	8.26	Put	Bond Future	319.5000	0.3195	202.6000	0.2026	(36.588)	0	0	0
2015/01/16	R186	07/05/2015	8.25	Put	Bond Future	329.2000	0.3292	209.2200	0.2092	(36.446)	0	0	0
2015/01/16	R186	07/05/2015	8.26	Call	Bond Future	6,607.3200	6.6073	7,650.3600	7.6504	15.786	0	0	0
2015/01/16	R186	07/05/2015	7.80	Call	Bond Future	3,549.1300	3.5491	4,378.2800	4.3783	23.362	0	0	0
2015/01/16	R186	07/05/2015	8.24	Call	Bond Future	6,462.8700	6.4629	7,499.7000	7.4997	16.043	0	0	0
2015/01/16	R186	07/05/2015	7.45	Call	Bond Future	0.0000	0.0000	2,387.2200	2.3872	100.000	0	0	0
2015/01/16	R186	06/08/2015	8.90	Put	Bond Future	196.9700	0.1970	135.2600	0.1353	(31.330)	0	0	2,500
2015/01/16	R186	06/08/2015	8.00	Put	Bond Future	1,310.0300	1.3100	1,002.0500	1.0020	(23.509)	0	0	0
2015/01/16	R186	06/08/2015			Bond Future	7.5441	123.7566	7.4087	124.9350	(1.795)	0.0000	0.0000	0
2015/01/16	R186	06/08/2015	8.01	Call	Bond Future	5,225.8300	5.2258	6,100.5900	6.1006	16.739	0	0	0
2015/01/16	R186	06/08/2015	8.00	Call	Bond Future	5,166.7800	5.1668	6,037.1400	6.0371	16.845	0	0	0
2015/01/16	R186	06/08/2015	7.99	Call	Bond Future	5,107.7000	5.1077	5,973.6500	5.9737	16.954	0	0	0
2015/01/16	R186	06/08/2015	8.90	Call	Bond Future	11,194.0900	11.1941	12,310.7200	12.3107	9.975	0	0	0
2015/01/16	R186	06/08/2015	7.99	Put	Bond Future	1,333.7600	1.3338	1,021.3700	1.0214	(23.422)	0	0	0
2015/01/16	R186	06/08/2015	8.01	Put	Bond Future	1,286.3400	1.2863	982.7600	0.9828	(23.600)	0	0	0
2015/01/16	R186	05/11/2015	8.25	Put	Bond Future	1,256.5500	1.2566	992.5000	0.9925	(21.014)	0	0	0
2015/01/16	R186	05/11/2015	8.24	Call	Bond Future	6,950.8500	6.9509	7,878.7800	7.8788	13.350	0	0	0
2015/01/16	R186	05/11/2015			Bond Future	7.5506	125.9762	7.4109	127.1714	(1.850)	0.0000	0.0000	0
2015/01/16	R186	05/11/2015	9.00	Put	Bond Future	347.6100	0.3476	258.1600	0.2582	(25.733)	0	0	2,600
2015/01/16	R186	05/11/2015	8.24	Put	Bond Future	1,275.6000	1.2756	1,008.3000	1.0083	(20.955)	0	0	0
2015/01/16	R186	05/11/2015	8.26	Put	Bond Future	1,237.3800	1.2374	976.6000	0.9766	(21.075)	0	0	0
2015/01/16	R186	05/11/2015	9.00	Call	Bond Future	11,869.7700	11.8698	12,975.5500	12.9756	9.316	0	0	0
2015/01/16	R186	05/11/2015	8.25	Call	Bond Future	7,011.4500	7.0114	7,942.6300	7.9426	13.281	0	0	0
2015/01/16	R186	05/11/2015	8.26	Call	Bond Future	7,071.8600	7.0719	8,006.3100	8.0063	13.214	0	0	0
2015/01/16	R197	05/02/2015	288.99	Put	Bond Future	3,442.7100	3.4427	3,459.8700	3.4599	0.498	0	0	0
2015/01/16	R197	05/02/2015			Bond Future	285.5473	285.5473	285.5301	285.5301	(0.006)	0.0000	0.0000	898
2015/01/16	R197	05/02/2015	289.01	Put	Bond Future	3,462.7100	3.4627	3,479.8700	3.4799	0.496	0	0	0
2015/01/16	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R197	05/02/2015	289.00	Put	Bond Future	3,452.7100	3.4527	3,469.8700	3.4699	0.497	0	0	0
2015/01/16	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R197	07/05/2015			Bond Future	290.0678	290.0678	290.0475	290.0475	(0.007)	0.0000	0.0000	0
2015/01/16	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R197	07/05/2015	293.99	Put	Bond Future	3,922.2400	3.9222	3,942.5200	3.9425	0.517	0	0	0
2015/01/16	R197	07/05/2015	294.01	Put	Bond Future	3,942.2400	3.9422	3,962.5200	3.9625	0.514	0	0	0
2015/01/16	R197	07/05/2015	294.00	Put	Bond Future	3,932.2400	3.9322	3,952.5200	3.9525	0.516	0	0	0
2015/01/16	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R202	05/02/2015	233.01	Call	Bond Future	3,794.6300	3.7946	4,813.8100	4.8138	26.858	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
2015/01/16	R202	05/02/2015			Bond Future	236.8046	236.8046	237.8238	237.8238	0.430	0.0000	0.0000	50,884
2015/01/16	R202	05/02/2015	232.99	Call	Bond Future	3,814.6300	3.8146	4,833.8100	4.8338	26.718	0	0	0
2015/01/16	R202	05/02/2015	233.00	Call	Bond Future	3,804.6300	3.8046	4,823.8100	4.8238	26.788	0	0	0
2015/01/16	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R202	07/05/2015			Bond Future	240.5535	240.5535	241.5862	241.5862	0.429	0.0000	0.0000	0
2015/01/16	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R202	07/05/2015	238.51	Call	Bond Future	2,043.4500	2.0434	3,076.2300	3.0762	50.541	0	0	0
2015/01/16	R202	07/05/2015	238.49	Call	Bond Future	2,063.4500	2.0634	3,096.2300	3.0962	50.051	0	0	0
2015/01/16	R202	07/05/2015	238.50	Call	Bond Future	2,053.4500	2.0534	3,086.2300	3.0862	50.295	0	0	0
2015/01/16	R203	05/02/2015	7.69	Call	Bond Future	2,954.6800	2.9547	3,228.2900	3.2283	9.260	0	0	55
2015/01/16	R203	05/02/2015			Bond Future	6.4445	107.6093	6.3314	107.8829	(1.755)	0.0000	0.0000	14,991
2015/01/16	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R203	05/02/2015	8.35	Call	Bond Future	4,477.7100	4.4777	4,751.3200	4.7513	6.110	0	0	0
2015/01/16	R203	05/02/2015	8.36	Call	Bond Future	4,500.5600	4.5006	4,774.1700	4.7742	6.079	0	0	0
2015/01/16	R203	05/02/2015	8.34	Call	Bond Future	4,454.8500	4.4549	4,728.4600	4.7285	6.142	0	0	0
2015/01/16	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R203	07/05/2015			Bond Future	6.4520	105.1377	6.3261	105.4147	(1.951)	0.0000	0.0000	0
2015/01/16	R203	07/05/2015	7.24	Put	Bond Future	30.6500	0.0306	16.6300	0.0166	(45.742)	0	0	0
2015/01/16	R203	07/05/2015	7.26	Put	Bond Future	28.2800	0.0283	15.2500	0.0152	(46.075)	0	0	0
2015/01/16	R203	07/05/2015	7.25	Put	Bond Future	29.4400	0.0294	15.9300	0.0159	(45.890)	0	0	0
2015/01/16	R203	07/05/2015	7.25	Call	Bond Future	1,763.4600	1.7635	2,026.9300	2.0269	14.941	0	0	0
2015/01/16	R203	07/05/2015	7.26	Call	Bond Future	1,783.7900	1.7838	2,047.7400	2.0477	14.797	0	0	0
2015/01/16	R203	07/05/2015	7.24	Call	Bond Future	1,743.1700	1.7432	2,006.1300	2.0061	15.085	0	0	0
2015/01/16	R203	06/08/2015	6.74	Call	Bond Future	946.1200	0.9461	1,149.9000	1.1499	21.538	0	0	0
2015/01/16	R203	06/08/2015	6.75	Put	Bond Future	259.6500	0.2596	184.2100	0.1842	(29.054)	0	0	0
2015/01/16	R203	06/08/2015			Bond Future	6.3938	106.9350	6.2521	107.2155	(2.217)	0.0000	0.0000	0
2015/01/16	R203	06/08/2015	6.75	Call	Bond Future	960.2500	0.9603	1,165.3300	1.1653	21.357	0	0	0
2015/01/16	R203	06/08/2015	6.76	Call	Bond Future	974.4800	0.9745	1,180.8200	1.1808	21.174	0	0	0
2015/01/16	R203	06/08/2015	6.74	Put	Bond Future	265.1100	0.2651	188.3700	0.1884	(28.946)	0	0	0
2015/01/16	R203	06/08/2015	6.76	Put	Bond Future	254.3000	0.2543	180.1200	0.1801	(29.170)	0	0	0
2015/01/16	R204	05/02/2015			Bond Future	6.7003	105.4646	6.5829	105.8697	(1.752)	0.0000	0.0000	10,492
2015/01/16	R204	05/02/2015	8.25	Call	Bond Future	5,172.2500	5.1723	5,577.3100	5.5773	7.831	0	0	0
2015/01/16	R204	05/02/2015	8.26	Call	Bond Future	5,204.5900	5.2046	5,609.6500	5.6097	7.783	0	0	0
2015/01/16	R204	05/02/2015	8.24	Call	Bond Future	5,139.9000	5.1399	5,544.9600	5.5450	7.881	0	0	0
2015/01/16	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R204	07/05/2015	7.51	Put	Bond Future	59.7900	0.0598	34.2000	0.0342	(42.800)	0	0	0
2015/01/16	R204	07/05/2015			Bond Future	6.7284	107.1255	6.6019	107.5360	(1.880)	0.0000	0.0000	100
2015/01/16	R204	07/05/2015	7.50	Put	Bond Future	62.0900	0.0621	35.6300	0.0356	(42.616)	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
2015/01/16	R204	07/05/2015	7.49	Call	Bond Future	2,494.3400	2.4943	2,877.4400	2.8774	15.359	0	0	0
2015/01/16	R204	07/05/2015	7.50	Call	Bond Future	2,523.3900	2.5234	2,907.4000	2.9074	15.218	0	0	0
2015/01/16	R204	07/05/2015	7.51	Call	Bond Future	2,552.5100	2.5525	2,937.3900	2.9374	15.078	0	0	0
2015/01/16	R204	07/05/2015	7.49	Put	Bond Future	64.4800	0.0645	37.1100	0.0371	(42.447)	0	0	0
2015/01/16	R204	06/08/2015	7.74	Call	Bond Future	3,142.7300	3.1427	3,525.5300	3.5255	12.180	0	0	0
2015/01/16	R204	06/08/2015	7.75	Put	Bond Future	99.2900	0.0993	66.4900	0.0665	(33.035)	0	0	0
2015/01/16	R204	06/08/2015			Bond Future	6.7188	104.9182	6.5818	105.3346	(2.038)	0.0000	0.0000	0
2015/01/16	R204	06/08/2015	8.41	Call	Bond Future	4,988.5800	4.9886	5,399.9200	5.3999	8.246	0	0	0
2015/01/16	R204	06/08/2015	7.74	Put	Bond Future	101.8100	0.1018	68.2800	0.0683	(32.934)	0	0	0
2015/01/16	R204	06/08/2015	7.76	Put	Bond Future	96.5700	0.0966	64.5500	0.0646	(33.157)	0	0	0
2015/01/16	R204	06/08/2015	8.41	Put	Bond Future	12.1200	0.0121	7.1300	0.0071	(41.172)	0	0	699
2015/01/16	R204	06/08/2015	7.75	Call	Bond Future	3,169.4400	3.1694	3,552.9700	3.5530	12.101	0	0	0
2015/01/16	R204	06/08/2015	7.76	Call	Bond Future	3,195.9400	3.1959	3,580.2500	3.5802	12.025	0	0	0
2015/01/16	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R207	05/02/2015			Bond Future	6.8609	102.1171	6.7388	102.6270	(1.780)	0.0000	0.0000	36,436
2015/01/16	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R207	05/02/2015	8.50	Call	Bond Future	6,554.2500	6.5542	7,064.1900	7.0642	7.780	0	0	0
2015/01/16	R207	05/02/2015	8.51	Call	Bond Future	6,592.6300	6.5926	7,102.5700	7.1026	7.735	0	0	0
2015/01/16	R207	05/02/2015	8.49	Call	Bond Future	6,515.8500	6.5159	7,025.7900	7.0258	7.826	0	0	0
2015/01/16	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R207	07/05/2015			Bond Future	6.8957	103.7253	6.7660	104.2424	(1.880)	0.0000	0.0000	0
2015/01/16	R207	07/05/2015	8.25	Call	Bond Future	5,222.2100	5.2222	5,735.5300	5.7355	9.830	0	0	0
2015/01/16	R207	07/05/2015	7.73	Call	Bond Future	3,320.8700	3.3209	3,808.4200	3.8084	14.681	0	0	66
2015/01/16	R207	07/05/2015	8.24	Put	Bond Future	7.6400	0.0076	3.7000	0.0037	(51.571)	0	0	0
2015/01/16	R207	07/05/2015	8.26	Put	Bond Future	6.9000	0.0069	3.3200	0.0033	(51.884)	0	0	0
2015/01/16	R207	07/05/2015	7.73	Put	Bond Future	68.7900	0.0688	39.2600	0.0393	(42.928)	0	0	0
2015/01/16	R207	07/05/2015	8.25	Put	Bond Future	7.2600	0.0073	3.5000	0.0035	(51.791)	0	0	0
2015/01/16	R207	07/05/2015	8.26	Call	Bond Future	5,259.1300	5.2591	5,772.6300	5.7726	9.764	0	0	0
2015/01/16	R207	07/05/2015	8.24	Call	Bond Future	5,185.3000	5.1853	5,698.4400	5.6984	9.896	0	0	0
2015/01/16	R207	06/08/2015	7.76	Call	Bond Future	3,393.4700	3.3935	3,856.0000	3.8560	13.630	0	0	0
2015/01/16	R207	06/08/2015	7.74	Call	Bond Future	3,329.9900	3.3300	3,790.0200	3.7900	13.815	0	0	0
2015/01/16	R207	06/08/2015			Bond Future	6.9012	101.8541	6.7632	102.3788	(2.001)	0.0000	0.0000	0
2015/01/16	R207	06/08/2015	7.75	Call	Bond Future	3,361.7000	3.3617	3,822.9900	3.8230	13.722	0	0	0
2015/01/16	R207	06/08/2015	7.46	Call	Bond Future	2,481.1700	2.4812	2,897.5600	2.8976	16.782	0	0	70
2015/01/16	R207	06/08/2015	7.74	Put	Bond Future	212.2500	0.2123	147.5600	0.1476	(30.478)	0	0	0
2015/01/16	R207	06/08/2015	7.76	Put	Bond Future	202.8200	0.2028	140.6300	0.1406	(30.663)	0	0	0
2015/01/16	R207	06/08/2015	7.46	Put	Bond Future	391.0800	0.3911	282.7500	0.2827	(27.700)	0	0	0
2015/01/16	R207	06/08/2015	7.75	Put	Bond Future	207.4900	0.2075	144.0600	0.1441	(30.570)	0	0	0
2015/01/16	R207	05/11/2015	7.76	Call	Bond Future	3,502.9300	3.5029	3,948.6400	3.9486	12.724	0	0	0
2015/01/16	R207	05/11/2015			Bond Future	6.8673	103.6808	6.7209	104.2115	(2.133)	0.0000	0.0000	0
2015/01/16	R207	05/11/2015	7.74	Call	Bond Future	3,445.2300	3.4452	3,888.4500	3.8885	12.865	0	0	0
2015/01/16	R207	05/11/2015	7.75	Call	Bond Future	3,474.1700	3.4742	3,918.6200	3.9186	12.793	0	0	0
2015/01/16	R207	05/11/2015	7.43	Call	Bond Future	2,591.2100	2.5912	2,988.9400	2.9889	15.349	0	0	53
2015/01/16	R207	05/11/2015	7.74	Put	Bond Future	351.7400	0.3517	264.2300	0.2642	(24.879)	0	0	0
2015/01/16	R207	05/11/2015	7.43	Put	Bond Future	583.3000	0.5833	450.3000	0.4503	(22.801)	0	0	0
2015/01/16	R207	05/11/2015	7.76	Put	Bond Future	339.9000	0.3399	254.8800	0.2549	(25.013)	0	0	0
2015/01/16	R207	05/11/2015	7.75	Put	Bond Future	345.9000	0.3459	259.6200	0.2596	(24.944)	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
2015/01/16	R208	05/02/2015	8.51	Call	Bond Future	7,098.0400	7.0980	7,695.5400	7.6955	8.418	0	0	0
2015/01/16	R208	05/02/2015			Bond Future	6.9903	101.2726	6.8685	101.8701	(1.743)	0.0000	0.0000	50,443
2015/01/16	R208	05/02/2015	8.49	Call	Bond Future	7,008.7500	7.0088	7,606.2500	7.6063	8.525	0	0	0
2015/01/16	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R208	05/02/2015	8.50	Call	Bond Future	7,053.4100	7.0534	7,650.9100	7.6509	8.471	0	0	0
2015/01/16	R208	07/05/2015	8.01	Call	Bond Future	4,577.2200	4.5772	5,161.2100	5.1612	12.759	0	0	0
2015/01/16	R208	07/05/2015			Bond Future	7.0227	99.4681	6.8947	100.0741	(1.822)	0.0000	0.0000	95
2015/01/16	R208	07/05/2015	7.99	Call	Bond Future	4,492.0000	4.4920	5,074.4100	5.0744	12.965	0	0	0
2015/01/16	R208	07/05/2015	8.00	Call	Bond Future	4,534.5600	4.5346	5,117.7900	5.1178	12.862	0	0	0
2015/01/16	R208	07/05/2015	7.99	Put	Bond Future	54.0400	0.0540	30.4500	0.0304	(43.653)	0	0	0
2015/01/16	R208	07/05/2015	8.01	Put	Bond Future	50.0900	0.0501	28.0800	0.0281	(43.941)	0	0	0
2015/01/16	R208	07/05/2015	8.00	Put	Bond Future	52.0000	0.0520	29.2300	0.0292	(43.788)	0	0	0
2015/01/16	R208	06/08/2015			Bond Future	7.0315	101.1685	6.8969	101.7838	(1.915)	0.0000	0.0000	0
2015/01/16	R208	06/08/2015	8.00	Call	Bond Future	4,485.9700	4.4860	5,041.5700	5.0416	12.385	0	0	0
2015/01/16	R208	06/08/2015	8.01	Call	Bond Future	4,524.5300	4.5245	5,081.3500	5.0813	12.307	0	0	0
2015/01/16	R208	06/08/2015	8.85	Call	Bond Future	7,888.7300	7.8887	8,497.6000	8.4976	7.718	0	0	0
2015/01/16	R208	06/08/2015	7.99	Call	Bond Future	4,447.4600	4.4475	5,001.8300	5.0018	12.465	0	0	0
2015/01/16	R208	06/08/2015	8.01	Put	Bond Future	189.8500	0.1898	131.4200	0.1314	(30.777)	0	0	0
2015/01/16	R208	06/08/2015	8.00	Put	Bond Future	194.4000	0.1944	134.7500	0.1347	(30.684)	0	0	0
2015/01/16	R208	06/08/2015	7.99	Put	Bond Future	199.0400	0.1990	138.1600	0.1382	(30.587)	0	0	0
2015/01/16	R208	06/08/2015	8.85	Put	Bond Future	16.0400	0.0160	9.6600	0.0097	(39.776)	0	0	198
2015/01/16	R208	05/11/2015			Bond Future	7.0136	99.5800	6.8724	100.2029	(2.014)	0.0000	0.0000	0
2015/01/16	R208	05/11/2015	8.48	Call	Bond Future	6,329.2900	6.3293	6,914.3300	6.9143	9.243	0	0	0
2015/01/16	R208	05/11/2015	7.74	Put	Bond Future	542.6600	0.5427	417.0900	0.4171	(23.140)	0	0	0
2015/01/16	R208	05/11/2015	7.75	Call	Bond Future	3,705.9000	3.7059	4,204.9500	4.2050	13.466	0	0	0
2015/01/16	R208	05/11/2015	7.76	Call	Bond Future	3,739.2800	3.7393	4,240.0300	4.2400	13.392	0	0	0
2015/01/16	R208	05/11/2015	8.48	Put	Bond Future	133.4400	0.1334	95.5700	0.0956	(28.380)	0	0	2,200
2015/01/16	R208	05/11/2015	7.74	Call	Bond Future	3,672.6100	3.6726	4,169.9500	4.1700	13.542	0	0	0
2015/01/16	R208	05/11/2015	7.76	Put	Bond Future	524.8700	0.5249	402.7100	0.4027	(23.274)	0	0	0
2015/01/16	R208	05/11/2015	7.75	Put	Bond Future	533.7100	0.5337	409.8500	0.4098	(23.207)	0	0	0
2015/01/16	R209	05/02/2015	9.00	Put	Bond Future	0.8000	0.0008	0.1200	0.0001	(85.000)	0	0	0
2015/01/16	R209	05/02/2015			Bond Future	8.1360	83.3870	8.0199	84.3914	(1.428)	0.0000	0.0000	14,609
2015/01/16	R209	05/02/2015	9.25	Call	Bond Future	8,752.3800	8.7524	9,756.7600	9.7568	11.476	0	0	0
2015/01/16	R209	05/02/2015	9.26	Call	Bond Future	8,824.2600	8.8243	9,828.6500	9.8287	11.382	0	0	0
2015/01/16	R209	05/02/2015	9.24	Call	Bond Future	8,680.3900	8.6804	9,684.7600	9.6848	11.571	0	0	0
2015/01/16	R209	05/02/2015	9.25	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/16	R209	05/02/2015	9.00	Call	Bond Future	6,919.2600	6.9193	7,923.0000	7.9230	14.506	0	0	0
2015/01/16	R209	05/02/2015	9.24	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2015/01/16	R209	05/02/2015	9.26	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/16	R209	07/05/2015			Bond Future	8.1778	81.5526	8.0587	82.5722	(1.456)	0.0000	0.0000	0
2015/01/16	R209	07/05/2015	8.99	Put	Bond Future	332.2700	0.3323	227.5900	0.2276	(31.504)	0	0	0
2015/01/16	R209	07/05/2015	9.01	Put	Bond Future	314.6600	0.3147	214.7700	0.2148	(31.745)	0	0	0
2015/01/16	R209	07/05/2015	8.99	Call	Bond Future	6,801.1700	6.8012	7,716.0100	7.7160	13.451	0	0	0
2015/01/16	R209	07/05/2015	9.00	Put	Bond Future	323.3600	0.3234	221.0900	0.2211	(31.627)	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
2015/01/16	R209	07/05/2015	9.00	Call	Bond Future	6,866.9300	6.8669	7,784.1800	7.7842	13.357	0	0	0
2015/01/16	R209	07/05/2015	9.01	Call	Bond Future	6,932.7900	6.9328	7,852.4200	7.8524	13.265	0	0	0
2015/01/16	R209	06/08/2015	8.99	Put	Bond Future	852.5900	0.8526	668.3500	0.6683	(21.609)	0	0	0
2015/01/16	R209	06/08/2015	9.01	Put	Bond Future	823.0200	0.8230	644.0700	0.6441	(21.743)	0	0	0
2015/01/16	R209	06/08/2015			Bond Future	8.2093	82.9469	8.0873	83.9829	(1.486)	0.0000	0.0000	0
2015/01/16	R209	06/08/2015	9.90	Call	Bond Future	12,646.6500	12.6466	13,646.9400	13.6469	7.910	0	0	0
2015/01/16	R209	06/08/2015	9.00	Call	Bond Future	7,097.1700	7.0972	7,951.5800	7.9516	12.039	0	0	0
2015/01/16	R209	06/08/2015	9.01	Call	Bond Future	7,156.8800	7.1569	8,013.9200	8.0139	11.975	0	0	0
2015/01/16	R209	06/08/2015	8.99	Call	Bond Future	7,037.5800	7.0376	7,889.3300	7.8893	12.103	0	0	0
2015/01/16	R209	06/08/2015	9.00	Put	Bond Future	837.6900	0.8377	656.1100	0.6561	(21.676)	0	0	0
2015/01/16	R209	06/08/2015	9.90	Put	Bond Future	125.1000	0.1251	89.4000	0.0894	(28.537)	0	0	2,914
2015/01/16	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R210	05/02/2015			Bond Future	176.8818	176.8818	176.4753	176.4753	(0.230)	0.0000	0.0000	628
2015/01/16	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R210	05/02/2015	175.01	Call	Bond Future	1,871.7600	1.8718	1,465.2600	1.4653	(21.718)	0	0	0
2015/01/16	R210	05/02/2015	174.99	Call	Bond Future	1,891.7600	1.8918	1,485.2600	1.4853	(21.488)	0	0	0
2015/01/16	R210	05/02/2015	175.00	Call	Bond Future	1,881.7600	1.8818	1,475.2600	1.4753	(21.602)	0	0	0
2015/01/16	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R210	07/05/2015			Bond Future	177.6069	177.6069	177.1923	177.1923	(0.233)	0.0000	0.0000	0
2015/01/16	R210	07/05/2015	177.00	Call	Bond Future	606.9000	0.6069	192.2800	0.1923	(68.318)	0	0	0
2015/01/16	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R210	07/05/2015	177.01	Call	Bond Future	596.9000	0.5969	182.2800	0.1823	(69.462)	0	0	0
2015/01/16	R210	07/05/2015	176.99	Call	Bond Future	616.9000	0.6169	202.2800	0.2023	(67.210)	0	0	0
2015/01/16	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R211	05/02/2015			Bond Future	131.0808	131.0808	131.0698	131.0698	(0.008)	0.0000	0.0000	1,120
2015/01/16	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R211	05/02/2015	132.99	Put	Bond Future	1,909.1600	1.9092	1,920.1900	1.9202	0.578	0	0	0
2015/01/16	R211	05/02/2015	133.01	Put	Bond Future	1,929.1600	1.9292	1,940.1900	1.9402	0.572	0	0	0
2015/01/16	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R211	05/02/2015	133.00	Put	Bond Future	1,919.1600	1.9192	1,930.1900	1.9302	0.575	0	0	0
2015/01/16	R211	07/05/2015	134.99	Put	Bond Future	1,833.9300	1.8339	1,846.5600	1.8466	0.689	0	0	0
2015/01/16	R211	07/05/2015			Bond Future	133.1561	133.1561	133.1434	133.1434	(0.009)	0.0000	0.0000	0
2015/01/16	R211	07/05/2015	135.01	Put	Bond Future	1,853.9300	1.8539	1,866.5600	1.8666	0.681	0	0	0
2015/01/16	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R211	07/05/2015	135.00	Put	Bond Future	1,843.9300	1.8439	1,856.5600	1.8566	0.685	0	0	0
2015/01/16	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R212	05/02/2015			Bond Future	136.7431	136.7431	136.8210	136.8210	0.057	0.0000	0.0000	1,621
2015/01/16	R212	05/02/2015	137.99	Put	Bond Future	1,246.9200	1.2469	1,168.9600	1.1690	(6.252)	0	0	0
2015/01/16	R212	05/02/2015	138.01	Put	Bond Future	1,266.9200	1.2669	1,188.9600	1.1890	(6.154)	0	0	0
2015/01/16	R212	05/02/2015	138.00	Put	Bond Future	1,256.9200	1.2569	1,178.9600	1.1790	(6.202)	0	0	0
2015/01/16	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	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
2015/01/16	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R212	07/05/2015			Bond Future	138.9080	138.9080	138.9857	138.9857	0.056	0.0000	0.0000	0
2015/01/16	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R212	07/05/2015	140.99	Put	Bond Future	2,081.9800	2.0820	2,004.3000	2.0043	(3.731)	0	0	0
2015/01/16	R212	07/05/2015	141.01	Put	Bond Future	2,101.9800	2.1020	2,024.3000	2.0243	(3.696)	0	0	0
2015/01/16	R212	07/05/2015	141.00	Put	Bond Future	2,091.9800	2.0920	2,014.3000	2.0143	(3.713)	0	0	0
2015/01/16	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R213	05/02/2015			Bond Future	7.9971	94.2191	7.8657	95.3302	(1.643)	0.0000	0.0000	16,882
2015/01/16	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R213	05/02/2015	9.25	Call	Bond Future	9,700.2000	9.7002	10,811.3200	10.8113	11.455	0	0	0
2015/01/16	R213	05/02/2015	9.26	Call	Bond Future	9,771.5500	9.7715	10,882.6700	10.8827	11.371	0	0	0
2015/01/16	R213	05/02/2015	9.24	Call	Bond Future	9,628.7600	9.6288	10,739.8800	10.7399	11.540	0	0	0
2015/01/16	R213	07/05/2015	8.74	Call	Bond Future	5,948.1100	5.9481	6,936.6500	6.9366	16.619	0	0	0
2015/01/16	R213	07/05/2015	8.75	Put	Bond Future	392.6600	0.3927	256.6300	0.2566	(34.643)	0	0	0
2015/01/16	R213	07/05/2015			Bond Future	8.0400	92.1589	7.9050	93.2867	(1.679)	0.0000	0.0000	0
2015/01/16	R213	07/05/2015	8.75	Call	Bond Future	6,012.9100	6.0129	7,004.6700	7.0047	16.494	0	0	0
2015/01/16	R213	07/05/2015	8.76	Call	Bond Future	6,077.8700	6.0779	7,072.7900	7.0728	16.370	0	0	0
2015/01/16	R213	07/05/2015	8.74	Put	Bond Future	403.5600	0.4036	264.3100	0.2643	(34.505)	0	0	0
2015/01/16	R213	07/05/2015	8.76	Put	Bond Future	382.0200	0.3820	249.1500	0.2491	(34.781)	0	0	0
2015/01/16	R213	06/08/2015			Bond Future	8.0716	93.7340	7.9328	94.8800	(1.719)	0.0000	0.0000	0
2015/01/16	R213	06/08/2015	8.49	Put	Bond Future	1,466.4600	1.4665	1,141.6700	1.1417	(22.148)	0	0	0
2015/01/16	R213	06/08/2015	8.51	Put	Bond Future	1,418.3600	1.4184	1,101.9300	1.1019	(22.310)	0	0	0
2015/01/16	R213	06/08/2015	8.49	Call	Bond Future	4,802.5500	4.8025	5,623.8000	5.6238	17.100	0	0	0
2015/01/16	R213	06/08/2015	8.50	Put	Bond Future	1,442.2500	1.4422	1,121.6500	1.1217	(22.229)	0	0	0
2015/01/16	R213	06/08/2015	8.50	Call	Bond Future	4,855.9500	4.8560	5,681.3900	5.6814	16.999	0	0	0
2015/01/16	R213	06/08/2015	8.51	Call	Bond Future	4,909.5700	4.9096	5,739.1800	5.7392	16.898	0	0	0
2015/01/16	R214	05/02/2015	9.50	Call	Bond Future	10,259.2000	10.2592	11,276.0800	11.2761	9.912	0	0	0
2015/01/16	R214	05/02/2015			Bond Future	8.2363	84.4146	8.1251	85.4315	(1.350)	0.0000	0.0000	13,407
2015/01/16	R214	05/02/2015	9.51	Call	Bond Future	10,331.7500	10.3317	11,348.6300	11.3486	9.842	0	0	0
2015/01/16	R214	05/02/2015	9.49	Call	Bond Future	10,186.5300	10.1865	11,203.4100	11.2034	9.983	0	0	0
2015/01/16	R214	05/02/2015	9.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/16	R214	05/02/2015	9.49	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/16	R214	05/02/2015	9.51	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/16	R214	07/05/2015			Bond Future	8.2770	82.4532	8.1632	83.4854	(1.375)	0.0000	0.0000	0
2015/01/16	R214	07/05/2015	9.15	Call	Bond Future	7,588.7400	7.5887	8,522.6700	8.5227	12.307	0	0	0
2015/01/16	R214	07/05/2015	9.16	Call	Bond Future	7,657.2700	7.6573	8,593.4100	8.5934	12.226	0	0	0
2015/01/16	R214	07/05/2015	9.14	Put	Bond Future	333.7700	0.3338	233.2500	0.2332	(30.117)	0	0	0
2015/01/16	R214	07/05/2015	9.16	Put	Bond Future	316.6600	0.3167	220.6100	0.2206	(30.332)	0	0	0
2015/01/16	R214	07/05/2015	9.15	Put	Bond Future	325.1100	0.3251	226.8500	0.2268	(30.224)	0	0	0
2015/01/16	R214	07/05/2015	9.14	Call	Bond Future	7,520.2900	7.5203	8,451.9600	8.4520	12.389	0	0	0
2015/01/16	R214	06/08/2015	8.76	Put	Bond Future	1,598.7200	1.5987	1,304.5500	1.3046	(18.400)	0	0	0
2015/01/16	R214	06/08/2015			Bond Future	8.3083	83.8625	8.1918	84.9113	(1.403)	0.0000	0.0000	0
2015/01/16	R214	06/08/2015	8.75	Put	Bond Future	1,624.5600	1.6246	1,326.7300	1.3267	(18.333)	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
2015/01/16	R214	06/08/2015	8.74	Call	Bond Future	5,354.1400	5.3541	6,101.4200	6.1014	13.957	0	0	0
2015/01/16	R214	06/08/2015	8.75	Call	Bond Future	5,410.4600	5.4105	6,161.4400	6.1614	13.880	0	0	0
2015/01/16	R214	06/08/2015	8.76	Call	Bond Future	5,467.0000	5.4670	6,221.6400	6.2216	13.804	0	0	0
2015/01/16	R214	06/08/2015	8.74	Put	Bond Future	1,650.7500	1.6507	1,349.2200	1.3492	(18.266)	0	0	0
2015/01/16	R248	05/02/2015			Bond Future	8.3419	108.4959	8.2357	109.7432	(1.273)	0.0000	0.0000	34,391
2015/01/16	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R248	05/02/2015	9.50	Call	Bond Future	12,092.4900	12.0925	13,339.7800	13.3398	10.315	0	0	0
2015/01/16	R248	05/02/2015	9.51	Call	Bond Future	12,186.0100	12.1860	13,433.3000	13.4333	10.235	0	0	0
2015/01/16	R248	05/02/2015	9.49	Call	Bond Future	11,998.7900	11.9988	13,246.0800	13.2461	10.395	0	0	0
2015/01/16	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R248	07/05/2015			Bond Future	8.3849	105.7746	8.2761	107.0406	(1.298)	0.0000	0.0000	0
2015/01/16	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R248	07/05/2015	9.26	Call	Bond Future	9,287.2700	9.2873	10,553.3200	10.5533	13.632	0	0	0
2015/01/16	R248	07/05/2015	9.24	Call	Bond Future	9,091.4700	9.0915	10,357.5200	10.3575	13.926	0	0	0
2015/01/16	R248	07/05/2015	9.25	Call	Bond Future	9,189.4600	9.1895	10,455.5100	10.4555	13.777	0	0	0
2015/01/16	R248	06/08/2015	8.76	Call	Bond Future	3,775.1500	3.7751	5,061.5900	5.0616	34.077	0	0	0
2015/01/16	R248	06/08/2015			Bond Future	8.4186	107.5825	8.3072	108.8689	(1.324)	0.0000	0.0000	0
2015/01/16	R248	06/08/2015	8.74	Call	Bond Future	3,560.6300	3.5606	4,847.0700	4.8471	36.130	0	0	0
2015/01/16	R248	06/08/2015	8.75	Call	Bond Future	3,667.9900	3.6680	4,954.4300	4.9544	35.072	0	0	0
2015/01/16	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/16	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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