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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/01/2015 TO 06/01/2015

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
2015/01/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	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
2015/01/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2025	05/02/2015			Bond Future	118.3917	118.3917	118.0605	118.0605	(0.280)	0.0000	0.0000	16
2015/01/06	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2025	05/02/2015	118.99	Put	Bond Future	598.3500	0.5984	929.5200	0.9295	55.347	0	0	0
2015/01/06	2025	05/02/2015	119.01	Put	Bond Future	618.3500	0.6184	949.5200	0.9495	53.557	0	0	0
2015/01/06	2025	05/02/2015	119.00	Put	Bond Future	608.3500	0.6084	939.5200	0.9395	54.437	0	0	0
2015/01/06	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2025	07/05/2015			Bond Future	120.2757	120.2757	119.9395	119.9395	(0.279)	0.0000	0.0000	0
2015/01/06	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2025	07/05/2015	120.99	Put	Bond Future	714.3300	0.7143	1,050.4600	1.0505	47.055	0	0	0
2015/01/06	2025	07/05/2015	121.01	Put	Bond Future	734.3300	0.7343	1,070.4600	1.0705	45.774	0	0	0
2015/01/06	2025	07/05/2015	121.00	Put	Bond Future	724.3300	0.7243	1,060.4600	1.0605	46.406	0	0	0
2015/01/06	2030	05/02/2015			Bond Future	8.3579	97.1914	8.2107	98.4201	(1.761)	0.0000	0.0000	4,666
2015/01/06	2030	05/02/2015	9.25	Call	Bond Future	6,998.9000	6.9989	8,227.5600	8.2276	17.555	0	0	0
2015/01/06	2030	05/02/2015	9.24	Call	Bond Future	6,924.5000	6.9245	8,153.1600	8.1532	17.744	0	0	0
2015/01/06	2030	05/02/2015	9.26	Call	Bond Future	7,073.2100	7.0732	8,301.8700	8.3019	17.371	0	0	0
2015/01/06	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2030	07/05/2015			Bond Future	8.4169	98.7305	8.2650	99.9788	(1.804)	0.0000	0.0000	0
2015/01/06	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2030	07/05/2015	8.74	Call	Bond Future	2,583.0100	2.5830	3,831.3200	3.8313	48.328	0	0	0
2015/01/06	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2030	07/05/2015	8.75	Call	Bond Future	2,661.3800	2.6614	3,909.6900	3.9097	46.905	0	0	0
2015/01/06	2030	07/05/2015	8.76	Call	Bond Future	2,739.6500	2.7396	3,987.9600	3.9880	45.565	0	0	0
2015/01/06	2032	05/02/2015			Bond Future	8.5138	100.6417	8.3666	101.9466	(1.729)	0.0000	0.0000	15
2015/01/06	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	1,183.8800	1.1839	100.000	0	0	0
2015/01/06	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	1,271.7700	1.2718	100.000	0	0	0
2015/01/06	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	1,095.8800	1.0959	100.000	0	0	0
2015/01/06	2032	05/02/2015	8.50	Put	Bond Future	120.9900	0.1210	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2032	05/02/2015	8.49	Put	Bond Future	208.9900	0.2090	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2032	05/02/2015	8.51	Put	Bond Future	33.1000	0.0331	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2032	07/05/2015	8.51	Put	Bond Future	544.0900	0.5441	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2032	07/05/2015			Bond Future	8.5726	98.0803	8.4210	99.4059	(1.769)	0.0000	0.0000	0
2015/01/06	2032	07/05/2015	8.50	Put	Bond Future	631.4000	0.6314	0.0000	0.0000	(100.000)	0	0	0

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2015/01/06	2032	07/05/2015	8.49	Put	Bond Future	718.8300	0.7188	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	694.2500	0.6942	100.000	0	0	0
2015/01/06	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	781.5600	0.7816	100.000	0	0	0
2015/01/06	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	606.8200	0.6068	100.000	0	0	0
2015/01/06	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	316.2200	0.3162	100.000	0	0	0
2015/01/06	2032	06/08/2015			Bond Future	8.6197	99.7683	8.4637	101.1151	(1.810)	0.0000	0.0000	0
2015/01/06	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	402.9500	0.4030	100.000	0	0	0
2015/01/06	2032	06/08/2015	8.50	Put	Bond Future	1,030.6100	1.0306	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	229.3800	0.2294	100.000	0	0	0
2015/01/06	2032	06/08/2015	8.49	Put	Bond Future	1,117.4500	1.1175	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2032	06/08/2015	8.51	Put	Bond Future	943.8800	0.9439	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2037	05/02/2015			Bond Future	8.5870	99.3770	8.4450	100.7760	(1.654)	0.0000	0.0000	36,001
2015/01/06	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2037	05/02/2015	9.50	Call	Bond Future	8,303.9900	8.3040	9,702.9900	9.7030	16.847	0	0	0
2015/01/06	2037	05/02/2015	9.51	Call	Bond Future	8,388.7300	8.3887	9,787.7300	9.7877	16.677	0	0	0
2015/01/06	2037	05/02/2015	9.49	Call	Bond Future	8,219.1200	8.2191	9,618.1200	9.6181	17.021	0	0	0
2015/01/06	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2037	07/05/2015			Bond Future	8.6438	100.9507	8.4977	102.3720	(1.690)	0.0000	0.0000	500
2015/01/06	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2037	07/05/2015	9.01	Call	Bond Future	3,428.0600	3.4281	4,849.3700	4.8494	41.461	0	0	0
2015/01/06	2037	07/05/2015	8.99	Call	Bond Future	3,245.7300	3.2457	4,667.0400	4.6670	43.790	0	0	0
2015/01/06	2037	07/05/2015	9.00	Call	Bond Future	3,336.9600	3.3370	4,758.2700	4.7583	42.593	0	0	0
2015/01/06	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2037	06/08/2015			Bond Future	8.6910	98.4278	8.5410	99.8718	(1.726)	0.0000	0.0000	0
2015/01/06	2037	06/08/2015	8.75	Call	Bond Future	558.7800	0.5588	2,002.8700	2.0029	258.436	0	0	0
2015/01/06	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2037	06/08/2015	8.76	Call	Bond Future	653.0100	0.6530	2,097.1000	2.0971	221.144	0	0	0
2015/01/06	2037	06/08/2015	8.74	Call	Bond Future	464.4100	0.4644	1,908.5000	1.9085	310.952	0	0	0
2015/01/06	2038	05/02/2015	123.00	Call	Bond Future	2,175.1100	2.1751	2,623.9500	2.6239	20.635	0	0	0
2015/01/06	2038	05/02/2015			Bond Future	125.1751	125.1751	125.6240	125.6240	0.359	0.0000	0.0000	3,701
2015/01/06	2038	05/02/2015	123.01	Call	Bond Future	2,165.1100	2.1651	2,613.9500	2.6139	20.731	0	0	0
2015/01/06	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2038	05/02/2015	122.99	Call	Bond Future	2,185.1100	2.1851	2,633.9500	2.6339	20.541	0	0	0
2015/01/06	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2038	07/05/2015			Bond Future	127.1672	127.1672	127.6233	127.6233	0.359	0.0000	0.0000	0
2015/01/06	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2038	07/05/2015	126.99	Call	Bond Future	177.1600	0.1772	633.2900	0.6333	257.468	0	0	0
2015/01/06	2038	07/05/2015	127.00	Call	Bond Future	167.1600	0.1672	623.2900	0.6233	272.870	0	0	0
2015/01/06	2038	07/05/2015	127.01	Call	Bond Future	157.1600	0.1572	613.2900	0.6133	290.233	0	0	0

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2015/01/06	2044	05/02/2015	9.00	Call	Bond Future	2,964.3700	2.9644	4,480.5800	4.4806	51.148	0	0	0
2015/01/06	2044	05/02/2015			Bond Future	8.7116	100.6401	8.5697	102.1563	(1.630)	0.0000	0.0000	6,042
2015/01/06	2044	05/02/2015	9.01	Call	Bond Future	3,064.4800	3.0645	4,580.6900	4.5807	49.477	0	0	0
2015/01/06	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2044	05/02/2015	8.99	Call	Bond Future	2,864.0800	2.8641	4,380.2900	4.3803	52.939	0	0	0
2015/01/06	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2044	07/05/2015			Bond Future	8.7677	102.2338	8.6218	103.7742	(1.664)	0.0000	0.0000	0
2015/01/06	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2044	07/05/2015	9.01	Call	Bond Future	2,472.4200	2.4724	4,012.8000	4.0128	62.303	0	0	0
2015/01/06	2044	07/05/2015	8.99	Call	Bond Future	2,272.3400	2.2723	3,812.7200	3.8127	67.788	0	0	0
2015/01/06	2044	07/05/2015	9.00	Call	Bond Future	2,372.4600	2.3725	3,912.8400	3.9128	64.928	0	0	0
2015/01/06	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	997.3300	0.9973	100.000	0	0	0
2015/01/06	2044	06/08/2015			Bond Future	8.8148	99.6077	8.6650	101.1728	(1.699)	0.0000	0.0000	0
2015/01/06	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	788.7100	0.7887	100.000	0	0	0
2015/01/06	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	893.1100	0.8931	100.000	0	0	0
2015/01/06	2044	06/08/2015	8.74	Put	Bond Future	776.3800	0.7764	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2044	06/08/2015	8.76	Put	Bond Future	567.7600	0.5678	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2044	06/08/2015	8.75	Put	Bond Future	671.9800	0.6720	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	2046	05/02/2015			Bond Future	127.8622	127.8622	127.8540	127.8540	(0.006)	0.0000	0.0000	5,889
2015/01/06	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2046	05/02/2015	123.99	Call	Bond Future	3,872.2300	3.8722	3,863.9800	3.8640	(0.213)	0	0	0
2015/01/06	2046	05/02/2015	124.01	Call	Bond Future	3,852.2300	3.8522	3,843.9800	3.8440	(0.214)	0	0	0
2015/01/06	2046	05/02/2015	124.00	Call	Bond Future	3,862.2300	3.8622	3,853.9800	3.8540	(0.214)	0	0	0
2015/01/06	2046	07/05/2015			Bond Future	128.5279	128.5279	128.5199	128.5199	(0.006)	0.0000	0.0000	0
2015/01/06	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2046	07/05/2015	126.99	Call	Bond Future	1,537.8800	1.5379	1,529.8800	1.5299	(0.520)	0	0	0
2015/01/06	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2046	07/05/2015	127.00	Call	Bond Future	1,527.8800	1.5279	1,519.8800	1.5199	(0.524)	0	0	0
2015/01/06	2046	07/05/2015	127.01	Call	Bond Future	1,517.8800	1.5179	1,509.8800	1.5099	(0.527)	0	0	0
2015/01/06	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2050	05/02/2015			Bond Future	136.2603	136.2603	135.9142	135.9142	(0.254)	0.0000	0.0000	2,753
2015/01/06	2050	05/02/2015	130.01	Call	Bond Future	6,250.2600	6.2503	5,904.1600	5.9042	(5.537)	0	0	0
2015/01/06	2050	05/02/2015	129.99	Call	Bond Future	6,270.2600	6.2703	5,924.1600	5.9242	(5.520)	0	0	0
2015/01/06	2050	05/02/2015	130.00	Call	Bond Future	6,260.2600	6.2603	5,914.1600	5.9142	(5.529)	0	0	0
2015/01/06	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	2050	07/05/2015			Bond Future	138.4283	138.4283	138.0774	138.0774	(0.253)	0.0000	0.0000	0
2015/01/06	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
2015/01/06	2050	07/05/2015	135.01	Call	Bond Future	3,418.2500	3.4182	3,067.3900	3.0674	(10.264)	0	0	0
2015/01/06	2050	07/05/2015	134.99	Call	Bond Future	3,438.2500	3.4382	3,087.3900	3.0874	(10.205)	0	0	0
2015/01/06	2050	07/05/2015	135.00	Call	Bond Future	3,428.2500	3.4282	3,077.3900	3.0774	(10.234)	0	0	0
2015/01/06	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	AL12	05/02/2015			Index Future	538.2120	538.2120	545.6780	545.6780	1.387	0.0000	0.0000	0
2015/01/06	AL12	07/05/2015			Index Future	546.7290	546.7290	554.3130	554.3130	1.387	0.0000	0.0000	0
2015/01/06	AL37	05/02/2015			Index Future	447.9930	447.9930	450.6090	450.6090	0.584	0.0000	0.0000	116
2015/01/06	AL37	07/05/2015			Index Future	455.0820	455.0820	457.7400	457.7400	0.584	0.0000	0.0000	0
2015/01/06	AL7T	05/02/2015			Index Future	530.8760	530.8760	536.0300	536.0300	0.971	0.0000	0.0000	3
2015/01/06	AL7T	07/05/2015			Index Future	539.2770	539.2770	544.5130	544.5130	0.971	0.0000	0.0000	0
2015/01/06	ALBI	05/02/2015			Index Future	485.0500	485.0500	489.6000	489.6000	0.938	0.0000	0.0000	774
2015/01/06	ALBI	07/05/2015			Index Future	492.7250	492.7250	497.3480	497.3480	0.938	0.0000	0.0000	0
2015/01/06	ALBI	06/08/2015			Index Future	501.1060	501.1060	505.7990	505.7990	0.937	0.0000	0.0000	0
2015/01/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/06	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	EL28	05/02/2015			Bond Future	124.9186	124.9186	124.8409	124.8409	(0.062)	0.0000	0.0000	0
2015/01/06	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	EL28	05/02/2015	125.99	Put	Bond Future	1,071.3800	1.0714	1,149.0700	1.1491	7.251	0	0	0
2015/01/06	EL28	05/02/2015	126.01	Put	Bond Future	1,091.3800	1.0914	1,169.0700	1.1691	7.119	0	0	0
2015/01/06	EL28	05/02/2015	126.00	Put	Bond Future	1,081.3800	1.0814	1,159.0700	1.1591	7.184	0	0	0
2015/01/06	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	EL28	07/05/2015	125.00	Call	Bond Future	396.9600	0.3970	318.2900	0.3183	(19.818)	0	0	0
2015/01/06	EL28	07/05/2015			Bond Future	125.3970	125.3970	125.3183	125.3183	(0.063)	0.0000	0.0000	0
2015/01/06	EL28	07/05/2015	125.01	Call	Bond Future	386.9600	0.3870	308.2900	0.3083	(20.330)	0	0	0
2015/01/06	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	EL28	07/05/2015	124.99	Call	Bond Future	406.9600	0.4070	328.2900	0.3283	(19.331)	0	0	0
2015/01/06	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	05/02/2015	10.00	Call	Bond Future	4,241.1800	4.2412	5,332.4000	5.3324	25.729	0	0	0
2015/01/06	ES33	05/02/2015			Bond Future	9.4180	86.3683	9.2755	87.4595	(1.513)	0.0000	0.0000	6,576
2015/01/06	ES33	05/02/2015	10.01	Call	Bond Future	4,311.1400	4.3111	5,402.3600	5.4024	25.312	0	0	0
2015/01/06	ES33	05/02/2015	9.99	Call	Bond Future	4,171.1300	4.1711	5,262.3500	5.2624	26.161	0	0	0
2015/01/06	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	07/05/2015			Bond Future	9.4999	83.9481	9.3530	85.0568	(1.547)	0.0000	0.0000	0
2015/01/06	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	07/05/2015	9.76	Call	Bond Future	1,908.7100	1.9087	3,017.4000	3.0174	58.086	0	0	0
2015/01/06	ES33	07/05/2015	9.74	Call	Bond Future	1,764.3200	1.7643	2,873.0100	2.8730	62.840	0	0	0
2015/01/06	ES33	07/05/2015	9.75	Call	Bond Future	1,836.5600	1.8366	2,945.2500	2.9452	60.368	0	0	0
2015/01/06	ES33	06/08/2015			Bond Future	9.5710	85.3927	9.4197	86.5191	(1.581)	0.0000	0.0000	0
2015/01/06	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	ES33	06/08/2015	9.61	Call	Bond Future	286.9900	0.2870	1,413.3700	1.4134	392.481	0	0	0
2015/01/06	ES33	06/08/2015	9.59	Call	Bond Future	140.1900	0.1402	1,266.5700	1.2666	803.467	0	0	0
2015/01/06	ES33	06/08/2015	9.60	Call	Bond Future	213.6400	0.2136	1,340.0200	1.3400	527.233	0	0	0
2015/01/06	GOVI	05/02/2015	459.99	Call	GOVI	228,860.0000	22.8860	270,420.0000	27.0420	18.160	0	0	0
2015/01/06	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	GOVI	05/02/2015			GOVI	482.8760	482.8760	487.0320	487.0320	0.861	0.0000	0.0000	442
2015/01/06	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	GOVI	05/02/2015	460.00	Call	GOVI	228,760.0000	22.8760	270,320.0000	27.0320	18.168	0	0	0
2015/01/06	GOVI	05/02/2015	460.01	Call	GOVI	228,660.0000	22.8660	270,220.0000	27.0220	18.175	0	0	0
2015/01/06	GOVI	07/05/2015	449.99	Call	GOVI	405,270.0000	40.5270	447,500.0000	44.7500	10.420	0	0	0

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2015/01/06	GOVI	07/05/2015			GOVI	490.5170	490.5170	494.7400	494.7400	0.861	0.0000	0.0000	131
2015/01/06	GOVI	07/05/2015	450.00	Call	GOVI	405,170.0000	40.5170	447,400.0000	44.7400	10.423	0	0	0
2015/01/06	GOVI	07/05/2015	450.01	Call	GOVI	405,070.0000	40.5070	447,300.0000	44.7300	10.425	0	0	0
2015/01/06	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	GOVI	06/08/2015			GOVI	498.8590	498.8590	503.1470	503.1470	0.860	0.0000	0.0000	0
2015/01/06	GOVI	06/08/2015	499.99	Put	GOVI	11,310.0000	1.1310	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	GOVI	06/08/2015	500.01	Put	GOVI	11,510.0000	1.1510	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	31,570.0000	3.1570	100.000	0	0	0
2015/01/06	GOVI	06/08/2015	500.00	Put	GOVI	11,410.0000	1.1410	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	31,470.0000	3.1470	100.000	0	0	0
2015/01/06	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	31,370.0000	3.1370	100.000	0	0	0
2015/01/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/06	IGOV	05/02/2015			Index Future	224.4000	224.4000	224.4890	224.4890	0.040	0.0000	0.0000	1,093
2015/01/06	IGOV	07/05/2015			Index Future	227.9690	227.9690	228.0600	228.0600	0.040	0.0000	0.0000	81
2015/01/06	IGOV	06/08/2015			Index Future	231.8650	231.8650	231.9530	231.9530	0.038	0.0000	0.0000	0
2015/01/06	ILBI	05/02/2015			Index Future	607.9350	607.9350	608.1730	608.1730	0.039	0.0000	0.0000	157
2015/01/06	ILBI	07/05/2015			Index Future	617.8000	617.8000	618.0400	618.0400	0.039	0.0000	0.0000	0
2015/01/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/06	JBAF	21/01/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2015/01/06	JBAF	18/02/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/01/06	JBAF	18/03/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	2,850
2015/01/06	JBAF	15/04/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2015/01/06	JBAF	20/05/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/01/06	JBAF	17/06/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	5,000
2015/01/06	JBAF	16/09/2015			Jibar Tradeable Future	6.7400	93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2015/01/06	JBAF	15/12/2015			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/01/06	JBAF	16/03/2016			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2015/01/06	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2015/01/06	JBAF	21/09/2016			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2015/01/06	R023	05/02/2015			Bond Future	7.7503	103.4811	7.5973	104.3900	(1.974)	0.0000	0.0000	11,167
2015/01/06	R023	05/02/2015	8.74	Put	Bond Future	0.5900	0.0006	0.0800	0.0001	(86.441)	0	0	0

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2015/01/06	R023	05/02/2015	8.75	Call	Bond Future	5,692.2000		5.6922	6,600.6200	6.6006	15.959	0	0	0
2015/01/06	R023	05/02/2015	8.76	Call	Bond Future	5,746.9800		5.7470	6,655.4400	6.6554	15.808	0	0	0
2015/01/06	R023	05/02/2015	8.74	Call	Bond Future	5,637.3800		5.6374	6,545.7600	6.5458	16.114	0	0	0
2015/01/06	R023	05/02/2015	8.76	Put	Bond Future	0.4900		0.0005	0.0600	0.0001	(87.755)	0	0	0
2015/01/06	R023	05/02/2015	8.75	Put	Bond Future	0.5400		0.0005	0.0700	0.0001	(87.037)	0	0	0
2015/01/06	R023	07/05/2015	8.15	Put	Bond Future	699.2800		0.6993	462.1400	0.4621	(33.912)	0	0	0
2015/01/06	R023	07/05/2015	8.14	Call	Bond Future	2,612.6400		2.6126	3,294.4300	3.2944	26.096	0	0	0
2015/01/06	R023	07/05/2015			Bond Future	7.8062		101.1957	7.6466	102.1190	(2.045)	0.0000	0.0000	0
2015/01/06	R023	07/05/2015	8.15	Call	Bond Future	2,652.3000		2.6523	3,338.5500	3.3386	25.874	0	0	0
2015/01/06	R023	07/05/2015	8.16	Call	Bond Future	2,692.2300		2.6922	3,382.8900	3.3829	25.654	0	0	0
2015/01/06	R023	07/05/2015	8.14	Put	Bond Future	715.7400		0.7157	474.1400	0.4741	(33.755)	0	0	0
2015/01/06	R023	07/05/2015	8.16	Put	Bond Future	683.1200		0.6831	450.3900	0.4504	(34.069)	0	0	0
2015/01/06	R023	06/08/2015	9.07	Put	Bond Future	242.5000		0.2425	164.2900	0.1643	(32.252)	0	0	911
2015/01/06	R023	06/08/2015	8.24	Call	Bond Future	3,281.9100		3.2819	3,942.8700	3.9429	20.139	0	0	0
2015/01/06	R023	06/08/2015			Bond Future	7.8446		102.9366	7.6781	103.8742	(2.122)	0.0000	0.0000	0
2015/01/06	R023	06/08/2015	9.07	Call	Bond Future	6,817.4900		6.8175	7,676.9100	7.6769	12.606	0	0	0
2015/01/06	R023	06/08/2015	8.26	Put	Bond Future	1,063.4100		1.0634	793.6100	0.7936	(25.371)	0	0	0
2015/01/06	R023	06/08/2015	8.25	Put	Bond Future	1,080.7900		1.0808	807.5600	0.8076	(25.281)	0	0	0
2015/01/06	R023	06/08/2015	8.24	Put	Bond Future	1,098.1200		1.0981	821.4500	0.8214	(25.195)	0	0	0
2015/01/06	R023	06/08/2015	8.25	Call	Bond Future	3,319.0300		3.3190	3,983.4300	3.9834	20.018	0	0	0
2015/01/06	R023	06/08/2015	8.26	Call	Bond Future	3,356.0500		3.3561	4,023.8800	4.0239	19.899	0	0	0
2015/01/06	R157	05/02/2015	8.74	Call	Bond Future	1,073.2200		1.0732	1,073.2100	1.0732	(0.001)	0	0	0
2015/01/06	R157	05/02/2015	8.75	Put	Bond Future	0.0500		0.0001	0.0400	0.0000	(20.000)	0	0	0
2015/01/06	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/06	R157	05/02/2015	8.74	Put	Bond Future	0.0600		0.0001	0.0500	0.0001	(16.667)	0	0	0
2015/01/06	R157	05/02/2015	8.76	Put	Bond Future	0.0500		0.0001	0.0400	0.0000	(20.000)	0	0	0
2015/01/06	R157	05/02/2015	8.75	Call	Bond Future	1,079.0200		1.0790	1,079.0100	1.0790	(0.001)	0	0	0
2015/01/06	R157	05/02/2015	8.76	Call	Bond Future	1,084.8200		1.0848	1,084.8100	1.0848	(0.001)	0	0	0
2015/01/06	R186	05/02/2015	9.00	Call	Bond Future	8,621.8200		8.6218	9,851.3800	9.8514	14.261	0	0	0
2015/01/06	R186	05/02/2015			Bond Future	7.9422		120.8688	7.7999	122.0989	(1.792)	0.0000	0.0000	44,892
2015/01/06	R186	05/02/2015	8.75	Call	Bond Future	6,669.7100		6.6697	7,894.7400	7.8947	18.367	0	0	0
2015/01/06	R186	05/02/2015	8.76	Call	Bond Future	6,748.4200		6.7484	7,973.8600	7.9739	18.159	0	0	0
2015/01/06	R186	05/02/2015	8.74	Call	Bond Future	6,590.9700		6.5910	7,815.5700	7.8156	18.580	0	0	0
2015/01/06	R186	05/02/2015	8.00	Put	Bond Future	834.0400		0.8340	406.2400	0.4062	(51.293)	0	0	6,500
2015/01/06	R186	05/02/2015	8.05	Put	Bond Future	667.1500		0.6672	308.8500	0.3089	(53.706)	0	0	6,500
2015/01/06	R186	05/02/2015	8.45	Put	Bond Future	66.4000		0.0664	19.5400	0.0195	(70.572)	0	0	0
2015/01/06	R186	05/02/2015	8.76	Put	Bond Future	5.8100		0.0058	1.1600	0.0012	(80.034)	0	0	0
2015/01/06	R186	05/02/2015	8.50	Put	Bond Future	46.5600		0.0466	12.8900	0.0129	(72.315)	0	0	0
2015/01/06	R186	05/02/2015	8.75	Put	Bond Future	6.3400		0.0063	1.2800	0.0013	(79.811)	0	0	0
2015/01/06	R186	05/02/2015	8.45	Call	Bond Future	4,316.4600		4.3165	5,499.6900	5.4997	27.412	0	0	0
2015/01/06	R186	05/02/2015	9.00	Put	Bond Future	0.6200		0.0006	0.0900	0.0001	(85.484)	0	0	9,600
2015/01/06	R186	05/02/2015	8.50	Call	Bond Future	4,703.7700		4.7038	5,900.1900	5.9002	25.435	0	0	0
2015/01/06	R186	05/02/2015	8.00	Call	Bond Future	1,328.4300		1.3284	2,130.7200	2.1307	60.394	0	0	0
2015/01/06	R186	05/02/2015	8.05	Call	Bond Future	1,587.0900		1.5871	2,458.8800	2.4589	54.930	0	0	0
2015/01/06	R186	05/02/2015	8.74	Put	Bond Future	6.9100		0.0069	1.4200	0.0014	(79.450)	0	0	0
2015/01/06	R186	07/05/2015			Bond Future	7.9971		122.7824	7.8496	124.0322	(1.845)	0.0000	0.0000	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/06	R186	07/05/2015	8.25	Call	Bond Future	3,466.3200	3.4663	4,323.2300	4.3232	24.721	0	0	0
2015/01/06	R186	07/05/2015	8.24	Put	Bond Future	1,394.7700	1.3948	995.6000	0.9956	(28.619)	0	0	0
2015/01/06	R186	07/05/2015	8.26	Put	Bond Future	1,337.6100	1.3376	951.1200	0.9511	(28.894)	0	0	0
2015/01/06	R186	07/05/2015	8.25	Put	Bond Future	1,365.9600	1.3660	973.1500	0.9731	(28.757)	0	0	0
2015/01/06	R186	07/05/2015	8.26	Call	Bond Future	3,519.9800	3.5200	4,383.2100	4.3832	24.524	0	0	0
2015/01/06	R186	07/05/2015	8.24	Call	Bond Future	3,413.0400	3.4130	4,263.5900	4.2636	24.921	0	0	0
2015/01/06	R186	06/08/2015	8.90	Put	Bond Future	781.8900	0.7819	577.4200	0.5774	(26.151)	0	0	2,500
2015/01/06	R186	06/08/2015	8.00	Put	Bond Future	3,165.4900	3.1655	2,561.6600	2.5617	(19.075)	0	0	0
2015/01/06	R186	06/08/2015			Bond Future	8.0370	119.5943	7.8842	120.8636	(1.901)	0.0000	0.0000	0
2015/01/06	R186	06/08/2015	8.01	Call	Bond Future	2,900.5600	2.9006	3,571.5100	3.5715	23.132	0	0	0
2015/01/06	R186	06/08/2015	8.00	Call	Bond Future	2,859.9200	2.8599	3,525.3500	3.5254	23.267	0	0	0
2015/01/06	R186	06/08/2015	7.99	Call	Bond Future	2,819.6100	2.8196	3,479.5100	3.4795	23.404	0	0	0
2015/01/06	R186	06/08/2015	8.90	Call	Bond Future	7,616.6900	7.6167	8,681.4800	8.6815	13.980	0	0	0
2015/01/06	R186	06/08/2015	7.99	Put	Bond Future	3,207.9900	3.2080	2,598.6300	2.5986	(18.995)	0	0	0
2015/01/06	R186	06/08/2015	8.01	Put	Bond Future	3,123.3900	3.1234	2,525.0800	2.5251	(19.156)	0	0	0
2015/01/06	R186	05/11/2015	8.24	Call	Bond Future	4,332.2800	4.3323	5,110.4900	5.1105	17.963	0	0	0
2015/01/06	R186	05/11/2015	8.25	Put	Bond Future	2,844.0800	2.8441	2,335.2400	2.3352	(17.891)	0	0	0
2015/01/06	R186	05/11/2015			Bond Future	8.0591	121.7547	7.9009	123.0462	(1.963)	0.0000	0.0000	0
2015/01/06	R186	05/11/2015	9.00	Put	Bond Future	1,080.9300	1.0809	843.2100	0.8432	(21.992)	0	0	2,600
2015/01/06	R186	05/11/2015	8.24	Put	Bond Future	2,878.4700	2.8785	2,365.2000	2.3652	(17.831)	0	0	0
2015/01/06	R186	05/11/2015	8.26	Put	Bond Future	2,810.8700	2.8109	2,306.4200	2.3064	(17.946)	0	0	0
2015/01/06	R186	05/11/2015	9.00	Call	Bond Future	8,381.6500	8.3816	9,435.4100	9.4354	12.572	0	0	0
2015/01/06	R186	05/11/2015	8.25	Call	Bond Future	4,377.5400	4.3775	5,160.1800	5.1602	17.879	0	0	0
2015/01/06	R186	05/11/2015	8.26	Call	Bond Future	4,423.9100	4.4239	5,210.9400	5.2109	17.790	0	0	0
2015/01/06	R197	05/02/2015	288.99	Put	Bond Future	2,810.5100	2.8105	2,829.7900	2.8298	0.686	0	0	0
2015/01/06	R197	05/02/2015			Bond Future	286.1795	286.1795	286.1602	286.1602	(0.007)	0.0000	0.0000	898
2015/01/06	R197	05/02/2015	289.01	Put	Bond Future	2,830.5100	2.8305	2,849.7900	2.8498	0.681	0	0	0
2015/01/06	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R197	05/02/2015	289.00	Put	Bond Future	2,820.5100	2.8205	2,839.7900	2.8398	0.684	0	0	0
2015/01/06	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R197	07/05/2015			Bond Future	290.7333	290.7333	290.7146	290.7146	(0.006)	0.0000	0.0000	0
2015/01/06	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R197	07/05/2015	293.99	Put	Bond Future	3,256.6500	3.2567	3,275.3600	3.2754	0.575	0	0	0
2015/01/06	R197	07/05/2015	294.01	Put	Bond Future	3,276.6500	3.2767	3,295.3600	3.2954	0.571	0	0	0
2015/01/06	R197	07/05/2015	294.00	Put	Bond Future	3,266.6500	3.2667	3,285.3600	3.2854	0.573	0	0	0
2015/01/06	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R202	05/02/2015	233.01	Call	Bond Future	3,630.6700	3.6307	3,959.1000	3.9591	9.046	0	0	0
2015/01/06	R202	05/02/2015			Bond Future	236.6407	236.6407	236.9691	236.9691	0.139	0.0000	0.0000	50,884
2015/01/06	R202	05/02/2015	232.99	Call	Bond Future	3,650.6700	3.6507	3,979.1000	3.9791	8.996	0	0	0
2015/01/06	R202	05/02/2015	233.00	Call	Bond Future	3,640.6700	3.6407	3,969.1000	3.9691	9.021	0	0	0
2015/01/06	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R202	07/05/2015			Bond Future	240.4062	240.4062	240.7405	240.7405	0.139	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
2015/01/06	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R202	07/05/2015	238.51	Call	Bond Future	1,896.2100	1.8962	2,230.4900	2.2305	17.629	0	0	0
2015/01/06	R202	07/05/2015	238.49	Call	Bond Future	1,916.2100	1.9162	2,250.4900	2.2505	17.445	0	0	0
2015/01/06	R202	07/05/2015	238.50	Call	Bond Future	1,906.2100	1.9062	2,240.4900	2.2405	17.536	0	0	0
2015/01/06	R203	05/02/2015	7.69	Call	Bond Future	1,921.4800	1.9215	2,270.4300	2.2704	18.160	0	0	55
2015/01/06	R203	05/02/2015			Bond Future	6.8750	106.5759	6.7289	106.9250	(2.124)	0.0000	0.0000	14,991
2015/01/06	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R203	05/02/2015	8.35	Call	Bond Future	3,444.3100	3.4443	3,793.4400	3.7934	10.136	0	0	0
2015/01/06	R203	05/02/2015	8.36	Call	Bond Future	3,467.1600	3.4672	3,816.2900	3.8163	10.070	0	0	0
2015/01/06	R203	05/02/2015	8.34	Call	Bond Future	3,421.4500	3.4214	3,770.5800	3.7706	10.204	0	0	0
2015/01/06	R203	05/02/2015	7.69	Put	Bond Future	0.2000	0.0002	0.0200	0.0000	(90.000)	0	0	0
2015/01/06	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R203	07/05/2015			Bond Future	6.9289	104.0969	6.7657	104.4517	(2.357)	0.0000	0.0000	0
2015/01/06	R203	07/05/2015	7.24	Put	Bond Future	213.4500	0.2134	127.8400	0.1278	(40.108)	0	0	0
2015/01/06	R203	07/05/2015	7.26	Put	Bond Future	202.1100	0.2021	120.2700	0.1203	(40.493)	0	0	0
2015/01/06	R203	07/05/2015	7.25	Put	Bond Future	207.7200	0.2077	124.0100	0.1240	(40.299)	0	0	0
2015/01/06	R203	07/05/2015	7.25	Call	Bond Future	900.9000	0.9009	1,172.0400	1.1720	30.097	0	0	0
2015/01/06	R203	07/05/2015	7.26	Call	Bond Future	916.7800	0.9168	1,189.7900	1.1898	29.779	0	0	0
2015/01/06	R203	07/05/2015	7.24	Call	Bond Future	885.1300	0.8851	1,154.3700	1.1544	30.418	0	0	0
2015/01/06	R203	06/08/2015	6.74	Call	Bond Future	426.2000	0.4262	587.4900	0.5875	37.844	0	0	0
2015/01/06	R203	06/08/2015	6.75	Put	Bond Future	780.7400	0.7807	584.7000	0.5847	(25.110)	0	0	0
2015/01/06	R203	06/08/2015			Bond Future	6.9272	105.8881	6.7434	106.2473	(2.653)	0.0000	0.0000	0
2015/01/06	R203	06/08/2015	6.75	Call	Bond Future	434.4000	0.4344	597.5700	0.5976	37.562	0	0	0
2015/01/06	R203	06/08/2015	6.76	Call	Bond Future	442.6900	0.4427	607.7500	0.6077	37.286	0	0	0
2015/01/06	R203	06/08/2015	6.74	Put	Bond Future	792.1300	0.7921	594.2100	0.5942	(24.986)	0	0	0
2015/01/06	R203	06/08/2015	6.76	Put	Bond Future	769.4500	0.7694	575.3000	0.5753	(25.232)	0	0	0
2015/01/06	R204	05/02/2015			Bond Future	7.1675	103.8710	7.0181	104.3775	(2.086)	7.0420	7.0374	10,782
2015/01/06	R204	05/02/2015	8.25	Call	Bond Future	3,578.6500	3.5787	4,085.1500	4.0851	14.153	0	0	0
2015/01/06	R204	05/02/2015	8.26	Call	Bond Future	3,610.9900	3.6110	4,117.4900	4.1175	14.027	0	0	0
2015/01/06	R204	05/02/2015	8.24	Call	Bond Future	3,546.3100	3.5463	4,052.8000	4.0528	14.282	0	0	0
2015/01/06	R204	05/02/2015	8.26	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	R204	05/02/2015	8.25	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	R204	05/02/2015	8.24	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	R204	07/05/2015	7.51	Put	Bond Future	380.5700	0.3806	240.6800	0.2407	(36.758)	0	0	0
2015/01/06	R204	07/05/2015			Bond Future	7.2306	105.5155	7.0690	106.0302	(2.235)	0.0000	0.0000	0
2015/01/06	R204	07/05/2015	7.50	Put	Bond Future	390.2900	0.3903	247.5500	0.2475	(36.573)	0	0	0
2015/01/06	R204	07/05/2015	7.49	Call	Bond Future	1,220.0200	1.2200	1,589.1300	1.5891	30.254	0	0	0
2015/01/06	R204	07/05/2015	7.50	Call	Bond Future	1,241.5500	1.2416	1,613.5400	1.6135	29.962	0	0	0
2015/01/06	R204	07/05/2015	7.51	Call	Bond Future	1,263.2500	1.2633	1,638.0900	1.6381	29.673	0	0	0
2015/01/06	R204	07/05/2015	7.49	Put	Bond Future	400.2000	0.4002	254.5800	0.2546	(36.387)	0	0	0
2015/01/06	R204	06/08/2015	7.74	Call	Bond Future	1,851.8000	1.8518	2,243.5900	2.2436	21.157	0	0	0
2015/01/06	R204	06/08/2015	7.75	Put	Bond Future	429.1000	0.4291	300.8800	0.3009	(29.881)	0	0	0
2015/01/06	R204	06/08/2015			Bond Future	7.2602	103.2922	7.0852	103.8141	(2.409)	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
2015/01/06	R204	06/08/2015	8.41	Call	Bond Future	3,464.0000	3.4640	3,944.6600	3.9447	13.876	0	0	0
2015/01/06	R204	06/08/2015	7.74	Put	Bond Future	436.9200	0.4369	306.8100	0.3068	(29.779)	0	0	0
2015/01/06	R204	06/08/2015	7.76	Put	Bond Future	421.3800	0.4214	295.0300	0.2950	(29.985)	0	0	0
2015/01/06	R204	06/08/2015	8.41	Put	Bond Future	113.5800	0.1136	72.3400	0.0723	(36.309)	0	0	699
2015/01/06	R204	06/08/2015	7.75	Call	Bond Future	1,873.2100	1.8732	2,266.8900	2.2669	21.016	0	0	0
2015/01/06	R204	06/08/2015	7.76	Call	Bond Future	1,894.7100	1.8947	2,290.2600	2.2903	20.877	0	0	0
2015/01/06	R207	05/02/2015	8.49	Put	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2015/01/06	R207	05/02/2015			Bond Future	7.3974	99.9132	7.2538	100.4974	(1.941)	0.0000	0.0000	30,977
2015/01/06	R207	05/02/2015	8.51	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2015/01/06	R207	05/02/2015	8.50	Call	Bond Future	4,350.4200	4.3504	4,934.5900	4.9346	13.428	0	0	0
2015/01/06	R207	05/02/2015	8.51	Call	Bond Future	4,388.7900	4.3888	4,972.9700	4.9730	13.311	0	0	0
2015/01/06	R207	05/02/2015	8.49	Call	Bond Future	4,312.0300	4.3120	4,896.1900	4.8962	13.547	0	0	0
2015/01/06	R207	05/02/2015	8.50	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2015/01/06	R207	07/05/2015			Bond Future	7.4643	101.4950	7.3114	102.0887	(2.048)	0.0000	0.0000	0
2015/01/06	R207	07/05/2015	8.25	Call	Bond Future	3,111.8200	3.1118	3,652.7000	3.6527	17.381	0	0	0
2015/01/06	R207	07/05/2015	7.73	Call	Bond Future	1,539.6300	1.5396	1,961.0000	1.9610	27.368	0	0	66
2015/01/06	R207	07/05/2015	8.24	Put	Bond Future	131.0300	0.1310	76.8200	0.0768	(41.372)	0	0	0
2015/01/06	R207	07/05/2015	8.26	Put	Bond Future	123.2800	0.1233	71.9000	0.0719	(41.677)	0	0	0
2015/01/06	R207	07/05/2015	7.73	Put	Bond Future	517.8400	0.5178	345.5300	0.3455	(33.275)	0	0	0
2015/01/06	R207	07/05/2015	8.25	Put	Bond Future	127.1600	0.1272	74.3600	0.0744	(41.522)	0	0	0
2015/01/06	R207	07/05/2015	8.26	Call	Bond Future	3,145.2200	3.1452	3,687.5200	3.6875	17.242	0	0	0
2015/01/06	R207	07/05/2015	8.24	Call	Bond Future	3,078.4000	3.0784	3,617.8700	3.6179	17.524	0	0	0
2015/01/06	R207	06/08/2015	7.76	Call	Bond Future	1,772.9500	1.7729	2,166.8300	2.1668	22.216	0	0	0
2015/01/06	R207	06/08/2015			Bond Future	7.5053	99.5968	7.3425	100.1990	(2.169)	0.0000	0.0000	0
2015/01/06	R207	06/08/2015	7.74	Call	Bond Future	1,727.5700	1.7276	2,116.3200	2.1163	22.503	0	0	0
2015/01/06	R207	06/08/2015	7.75	Call	Bond Future	1,750.1900	1.7502	2,141.5200	2.1415	22.359	0	0	0
2015/01/06	R207	06/08/2015	7.46	Call	Bond Future	1,155.1600	1.1552	1,467.4300	1.4674	27.033	0	0	70
2015/01/06	R207	06/08/2015	7.74	Put	Bond Future	867.1000	0.8671	653.6500	0.6536	(24.617)	0	0	0
2015/01/06	R207	06/08/2015	7.76	Put	Bond Future	839.5700	0.8396	631.2500	0.6313	(24.813)	0	0	0
2015/01/06	R207	06/08/2015	7.46	Put	Bond Future	1,322.3400	1.3223	1,032.4100	1.0324	(21.926)	0	0	0
2015/01/06	R207	06/08/2015	7.75	Put	Bond Future	853.2500	0.8533	642.3800	0.6424	(24.714)	0	0	0
2015/01/06	R207	05/11/2015	7.76	Call	Bond Future	1,962.2000	1.9622	2,346.8700	2.3469	19.604	0	0	0
2015/01/06	R207	05/11/2015			Bond Future	7.5087	101.3958	7.3350	102.0084	(2.313)	0.0000	0.0000	0
2015/01/06	R207	05/11/2015	7.74	Call	Bond Future	1,920.2500	1.9203	2,300.6200	2.3006	19.808	0	0	0
2015/01/06	R207	05/11/2015	7.75	Call	Bond Future	1,941.1700	1.9412	2,323.7000	2.3237	19.706	0	0	0
2015/01/06	R207	05/11/2015	7.43	Call	Bond Future	1,331.6800	1.3317	1,641.8900	1.6419	23.295	0	0	53
2015/01/06	R207	05/11/2015	7.74	Put	Bond Future	1,111.6800	1.1117	879.5200	0.8795	(20.884)	0	0	0
2015/01/06	R207	05/11/2015	7.43	Put	Bond Future	1,608.6900	1.6087	1,306.3700	1.3064	(18.793)	0	0	0
2015/01/06	R207	05/11/2015	7.76	Put	Bond Future	1,084.0900	1.0841	856.2300	0.8562	(21.019)	0	0	0
2015/01/06	R207	05/11/2015	7.75	Put	Bond Future	1,097.8200	1.0978	867.8200	0.8678	(20.951)	0	0	0
2015/01/06	R208	05/02/2015	8.51	Call	Bond Future	4,501.8300	4.5018	5,205.9800	5.2060	15.641	0	0	0
2015/01/06	R208	05/02/2015			Bond Future	7.5303	98.6760	7.3821	99.3805	(1.969)	0.0000	0.0000	50,770
2015/01/06	R208	05/02/2015	8.49	Call	Bond Future	4,412.6300	4.4126	5,116.7000	5.1167	15.956	0	0	0
2015/01/06	R208	05/02/2015	8.51	Put	Bond Future	0.3900	0.0004	0.0500	0.0001	(87.179)	0	0	0
2015/01/06	R208	05/02/2015	8.50	Put	Bond Future	0.4400	0.0004	0.0600	0.0001	(86.364)	0	0	0
2015/01/06	R208	05/02/2015	8.49	Put	Bond Future	0.4800	0.0005	0.0600	0.0001	(87.500)	0	0	0

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2015/01/06	R208	05/02/2015	8.50	Call	Bond Future	4,457.2500		4.4573	5,161.3600	5.1614	15.797	0	0	0
2015/01/06	R208	07/05/2015	8.01	Call	Bond Future	2,331.1500		2.3312	2,892.4400	2.8924	24.078	0	0	0
2015/01/06	R208	07/05/2015			Bond Future	7.5892		96.8388	7.4331	97.5546	(2.057)	0.0000	0.0000	0
2015/01/06	R208	07/05/2015	7.99	Call	Bond Future	2,264.3600		2.2644	2,819.1500	2.8192	24.501	0	0	0
2015/01/06	R208	07/05/2015	8.00	Call	Bond Future	2,297.6600		2.2977	2,855.7100	2.8557	24.288	0	0	0
2015/01/06	R208	07/05/2015	7.99	Put	Bond Future	455.7000		0.4557	294.6600	0.2947	(35.339)	0	0	0
2015/01/06	R208	07/05/2015	8.01	Put	Bond Future	433.3200		0.4333	278.7800	0.2788	(35.664)	0	0	0
2015/01/06	R208	07/05/2015	8.00	Put	Bond Future	444.4000		0.4444	286.6200	0.2866	(35.504)	0	0	0
2015/01/06	R208	06/08/2015			Bond Future	7.6264		98.5052	7.4622	99.2317	(2.153)	0.0000	0.0000	0
2015/01/06	R208	06/08/2015	8.00	Call	Bond Future	2,485.5400		2.4855	2,993.7900	2.9938	20.448	0	0	0
2015/01/06	R208	06/08/2015	8.01	Call	Bond Future	2,514.7400		2.5147	3,025.7600	3.0258	20.321	0	0	0
2015/01/06	R208	06/08/2015	8.85	Call	Bond Future	5,382.8900		5.3829	6,052.2000	6.0522	12.434	0	0	0
2015/01/06	R208	06/08/2015	7.99	Call	Bond Future	2,456.4700		2.4565	2,961.9300	2.9619	20.577	0	0	0
2015/01/06	R208	06/08/2015	8.01	Put	Bond Future	843.4200		0.8434	627.9200	0.6279	(25.551)	0	0	0
2015/01/06	R208	06/08/2015	8.00	Put	Bond Future	857.3300		0.8573	639.0600	0.6391	(25.459)	0	0	0
2015/01/06	R208	06/08/2015	7.99	Put	Bond Future	871.4100		0.8714	650.3500	0.6503	(25.368)	0	0	0
2015/01/06	R208	06/08/2015	8.85	Put	Bond Future	173.5600		0.1736	116.3500	0.1163	(32.963)	0	0	198
2015/01/06	R208	05/11/2015			Bond Future	7.6382		96.8814	7.4650	97.6205	(2.267)	0.0000	0.0000	0
2015/01/06	R208	05/11/2015	8.48	Call	Bond Future	4,104.2100		4.1042	4,695.9700	4.6960	14.418	0	0	0
2015/01/06	R208	05/11/2015	7.74	Put	Bond Future	1,596.7500		1.5968	1,282.8700	1.2829	(19.657)	0	0	0
2015/01/06	R208	05/11/2015	7.75	Call	Bond Future	2,051.6000		2.0516	2,479.4800	2.4795	20.856	0	0	0
2015/01/06	R208	05/11/2015	7.76	Call	Bond Future	2,075.2000		2.0752	2,505.7500	2.5057	20.747	0	0	0
2015/01/06	R208	05/11/2015	8.48	Put	Bond Future	606.9200		0.6069	459.6000	0.4596	(24.273)	0	0	2,200
2015/01/06	R208	05/11/2015	7.74	Call	Bond Future	2,028.1400		2.0281	2,453.3400	2.4533	20.965	0	0	0
2015/01/06	R208	05/11/2015	7.76	Put	Bond Future	1,559.3500		1.5594	1,250.8200	1.2508	(19.786)	0	0	0
2015/01/06	R208	05/11/2015	7.75	Put	Bond Future	1,577.9700		1.5780	1,266.7700	1.2668	(19.722)	0	0	0
2015/01/06	R209	05/02/2015	9.00	Put	Bond Future	101.0800		0.1011	35.1500	0.0352	(65.226)	0	0	0
2015/01/06	R209	05/02/2015			Bond Future	8.5106		80.2718	8.3687	81.4302	(1.667)	0.0000	0.0000	29,898
2015/01/06	R209	05/02/2015	9.25	Call	Bond Future	5,657.3000		5.6573	6,801.0700	6.8011	20.218	0	0	0
2015/01/06	R209	05/02/2015	9.26	Call	Bond Future	5,727.8400		5.7278	6,872.5400	6.8725	19.985	0	0	0
2015/01/06	R209	05/02/2015	9.24	Call	Bond Future	5,586.7500		5.5867	6,729.5200	6.7295	20.455	0	0	0
2015/01/06	R209	05/02/2015	9.25	Put	Bond Future	20.2000		0.0202	5.4900	0.0055	(72.822)	0	0	0
2015/01/06	R209	05/02/2015	9.00	Call	Bond Future	3,904.3000		3.9043	4,996.8500	4.9969	27.983	0	0	0
2015/01/06	R209	05/02/2015	9.24	Put	Bond Future	21.6500		0.0217	5.9400	0.0059	(72.564)	0	0	0
2015/01/06	R209	05/02/2015	9.26	Put	Bond Future	18.8500		0.0189	5.0700	0.0051	(73.103)	0	0	0
2015/01/06	R209	07/05/2015			Bond Future	8.5614		78.3949	8.4157	79.5719	(1.702)	0.0000	0.0000	0
2015/01/06	R209	07/05/2015	8.99	Put	Bond Future	967.8300		0.9678	685.4800	0.6855	(29.174)	0	0	0
2015/01/06	R209	07/05/2015	9.01	Put	Bond Future	927.1900		0.9272	654.3900	0.6544	(29.422)	0	0	0
2015/01/06	R209	07/05/2015	8.99	Call	Bond Future	4,279.0400		4.2790	5,173.6600	5.1737	20.907	0	0	0
2015/01/06	R209	07/05/2015	9.00	Put	Bond Future	947.3300		0.9473	669.7800	0.6698	(29.298)	0	0	0
2015/01/06	R209	07/05/2015	9.00	Call	Bond Future	4,333.2100		4.3332	5,232.6300	5.2326	20.756	0	0	0
2015/01/06	R209	07/05/2015	9.01	Call	Bond Future	4,387.6300		4.3876	5,291.8000	5.2918	20.607	0	0	0
2015/01/06	R209	06/08/2015	8.99	Put	Bond Future	1,807.2700		1.8073	1,436.9700	1.4370	(20.489)	0	0	0
2015/01/06	R209	06/08/2015			Bond Future	8.6018		79.7441	8.4524	80.9400	(1.736)	0.0000	0.0000	0
2015/01/06	R209	06/08/2015	9.01	Put	Bond Future	1,756.1600		1.7562	1,393.9400	1.3939	(20.626)	0	0	0
2015/01/06	R209	06/08/2015	9.90	Call	Bond Future	9,736.5800		9.7366	10,821.2200	10.8212	11.140	0	0	0
2015/01/06	R209	06/08/2015	9.00	Call	Bond Future	4,838.2800		4.8383	5,667.9300	5.6679	17.148	0	0	0

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2015/01/06	R209	06/08/2015	9.01	Call	Bond Future	4,887.2600	4.8873	5,720.9300	5.7209	17.058	0	0	0
2015/01/06	R209	06/08/2015	8.99	Call	Bond Future	4,789.5000	4.7895	5,615.0900	5.6151	17.237	0	0	0
2015/01/06	R209	06/08/2015	9.00	Put	Bond Future	1,781.5600	1.7816	1,415.3200	1.4153	(20.557)	0	0	0
2015/01/06	R209	06/08/2015	9.90	Put	Bond Future	417.7900	0.4178	306.5400	0.3065	(26.628)	0	0	2,914
2015/01/06	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R210	05/02/2015			Bond Future	177.4158	177.4158	177.3039	177.3039	(0.063)	0.0000	0.0000	628
2015/01/06	R210	05/02/2015	175.01	Call	Bond Future	2,405.8200	2.4058	2,293.9200	2.2939	(4.651)	0	0	0
2015/01/06	R210	05/02/2015	174.99	Call	Bond Future	2,425.8200	2.4258	2,313.9200	2.3139	(4.613)	0	0	0
2015/01/06	R210	05/02/2015	175.00	Call	Bond Future	2,415.8200	2.4158	2,303.9200	2.3039	(4.632)	0	0	0
2015/01/06	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R210	07/05/2015			Bond Future	178.1638	178.1638	178.0507	178.0507	(0.063)	0.0000	0.0000	0
2015/01/06	R210	07/05/2015	177.00	Call	Bond Future	1,163.8100	1.1638	1,050.7000	1.0507	(9.719)	0	0	0
2015/01/06	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R210	07/05/2015	177.01	Call	Bond Future	1,153.8100	1.1538	1,040.7000	1.0407	(9.803)	0	0	0
2015/01/06	R210	07/05/2015	176.99	Call	Bond Future	1,173.8100	1.1738	1,060.7000	1.0607	(9.636)	0	0	0
2015/01/06	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R211	05/02/2015			Bond Future	131.2818	131.2818	131.2710	131.2710	(0.008)	0.0000	0.0000	1,120
2015/01/06	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R211	05/02/2015	132.99	Put	Bond Future	1,708.1900	1.7082	1,719.0200	1.7190	0.634	0	0	0
2015/01/06	R211	05/02/2015	133.01	Put	Bond Future	1,728.1900	1.7282	1,739.0200	1.7390	0.627	0	0	0
2015/01/06	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R211	05/02/2015	133.00	Put	Bond Future	1,718.1900	1.7182	1,729.0200	1.7290	0.630	0	0	0
2015/01/06	R211	07/05/2015	134.99	Put	Bond Future	1,618.9500	1.6190	1,629.6600	1.6297	0.662	0	0	0
2015/01/06	R211	07/05/2015			Bond Future	133.3710	133.3710	133.3603	133.3603	(0.008)	0.0000	0.0000	0
2015/01/06	R211	07/05/2015	135.01	Put	Bond Future	1,638.9500	1.6390	1,649.6600	1.6497	0.653	0	0	0
2015/01/06	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R211	07/05/2015	135.00	Put	Bond Future	1,628.9500	1.6290	1,639.6600	1.6397	0.657	0	0	0
2015/01/06	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R212	05/02/2015			Bond Future	135.9714	135.9714	136.3131	136.3131	0.251	0.0000	0.0000	13,564
2015/01/06	R212	05/02/2015	137.99	Put	Bond Future	2,018.6000	2.0186	1,676.9300	1.6769	(16.926)	0	0	0
2015/01/06	R212	05/02/2015	138.01	Put	Bond Future	2,038.6000	2.0386	1,696.9300	1.6969	(16.760)	0	0	0
2015/01/06	R212	05/02/2015	138.00	Put	Bond Future	2,028.6000	2.0286	1,686.9300	1.6869	(16.843)	0	0	0
2015/01/06	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R212	07/05/2015			Bond Future	138.1353	138.1353	138.4827	138.4827	0.252	0.0000	0.0000	0
2015/01/06	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R212	07/05/2015	140.99	Put	Bond Future	2,854.7400	2.8547	2,507.2500	2.5072	(12.172)	0	0	0
2015/01/06	R212	07/05/2015	141.01	Put	Bond Future	2,874.7400	2.8747	2,527.2500	2.5272	(12.088)	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
2015/01/06	R212	07/05/2015	141.00	Put	Bond Future	2,864.7400	2.8647	2,517.2500	2.5172	(12.130)	0	0	0
2015/01/06	R213	05/02/2015	9.26	Put	Bond Future	6.6500	0.0067	1.4300	0.0014	(78.496)	0	0	0
2015/01/06	R213	05/02/2015			Bond Future	8.3980	90.9441	8.2508	92.1268	(1.752)	0.0000	0.0000	23,708
2015/01/06	R213	05/02/2015	9.25	Put	Bond Future	7.1900	0.0072	1.5700	0.0016	(78.164)	0	0	0
2015/01/06	R213	05/02/2015	9.24	Put	Bond Future	7.7700	0.0078	1.7100	0.0017	(77.992)	0	0	0
2015/01/06	R213	05/02/2015	9.25	Call	Bond Future	6,432.3700	6.4324	7,609.4500	7.6095	18.299	0	0	0
2015/01/06	R213	05/02/2015	9.26	Call	Bond Future	6,503.1800	6.5032	7,680.6600	7.6807	18.106	0	0	0
2015/01/06	R213	05/02/2015	9.24	Call	Bond Future	6,361.5100	6.3615	7,538.1500	7.5382	18.496	0	0	0
2015/01/06	R213	07/05/2015	8.74	Call	Bond Future	3,491.0700	3.4911	4,331.4400	4.3314	24.072	0	0	0
2015/01/06	R213	07/05/2015	8.75	Put	Bond Future	1,240.1100	1.2401	884.5000	0.8845	(28.676)	0	0	0
2015/01/06	R213	07/05/2015			Bond Future	8.4515	88.8397	8.3000	90.0414	(1.792)	0.0000	0.0000	0
2015/01/06	R213	07/05/2015	8.75	Call	Bond Future	3,541.2000	3.5412	4,387.2400	4.3872	23.891	0	0	0
2015/01/06	R213	07/05/2015	8.76	Call	Bond Future	3,591.6300	3.5916	4,443.3000	4.4433	23.713	0	0	0
2015/01/06	R213	07/05/2015	8.74	Put	Bond Future	1,265.6800	1.2657	904.4000	0.9044	(28.544)	0	0	0
2015/01/06	R213	07/05/2015	8.76	Put	Bond Future	1,214.9400	1.2149	864.9600	0.8650	(28.806)	0	0	0
2015/01/06	R213	06/08/2015			Bond Future	8.4938	90.3682	8.3381	91.5889	(1.834)	0.0000	0.0000	0
2015/01/06	R213	06/08/2015	8.49	Put	Bond Future	3,009.8200	3.0098	2,449.9500	2.4500	(18.601)	0	0	0
2015/01/06	R213	06/08/2015	8.51	Put	Bond Future	2,932.8300	2.9328	2,382.9400	2.3829	(18.749)	0	0	0
2015/01/06	R213	06/08/2015	8.49	Call	Bond Future	2,980.0900	2.9801	3,640.9700	3.6410	22.177	0	0	0
2015/01/06	R213	06/08/2015	8.50	Put	Bond Future	2,970.8600	2.9709	2,415.9900	2.4160	(18.677)	0	0	0
2015/01/06	R213	06/08/2015	8.50	Call	Bond Future	3,018.7400	3.0187	3,684.6200	3.6846	22.058	0	0	0
2015/01/06	R213	06/08/2015	8.51	Call	Bond Future	3,058.2200	3.0582	3,729.0800	3.7291	21.936	0	0	0
2015/01/06	R214	05/02/2015	9.50	Call	Bond Future	7,111.3100	7.1113	8,327.0000	8.3270	17.095	0	0	0
2015/01/06	R214	05/02/2015			Bond Future	8.5959	81.2600	8.4540	82.4809	(1.651)	0.0000	0.0000	14,311
2015/01/06	R214	05/02/2015	9.51	Call	Bond Future	7,183.3800	7.1834	8,399.4200	8.3994	16.929	0	0	0
2015/01/06	R214	05/02/2015	9.49	Call	Bond Future	7,039.1600	7.0392	8,254.4600	8.2545	17.265	0	0	0
2015/01/06	R214	05/02/2015	9.50	Put	Bond Future	6.7100	0.0067	1.5600	0.0016	(76.751)	0	0	0
2015/01/06	R214	05/02/2015	9.49	Put	Bond Future	7.2300	0.0072	1.6900	0.0017	(76.625)	0	0	0
2015/01/06	R214	05/02/2015	9.51	Put	Bond Future	6.2300	0.0062	1.4300	0.0014	(77.047)	0	0	0
2015/01/06	R214	07/05/2015			Bond Future	8.6450	79.2556	8.4994	80.4959	(1.684)	0.0000	0.0000	0
2015/01/06	R214	07/05/2015	9.15	Call	Bond Future	4,965.0000	4.9650	5,939.9700	5.9400	19.637	0	0	0
2015/01/06	R214	07/05/2015	9.16	Call	Bond Future	5,022.9100	5.0229	6,002.4600	6.0025	19.502	0	0	0
2015/01/06	R214	07/05/2015	9.14	Put	Bond Future	918.4000	0.9184	648.4200	0.6484	(29.397)	0	0	0
2015/01/06	R214	07/05/2015	9.16	Put	Bond Future	879.9200	0.8799	619.1500	0.6191	(29.636)	0	0	0
2015/01/06	R214	07/05/2015	9.15	Put	Bond Future	898.9900	0.8990	633.6400	0.6336	(29.516)	0	0	0
2015/01/06	R214	07/05/2015	9.14	Call	Bond Future	4,907.3000	4.9073	5,877.6400	5.8776	19.773	0	0	0
2015/01/06	R214	06/08/2015	8.76	Put	Bond Future	2,984.0700	2.9841	2,447.5500	2.4475	(17.979)	0	0	0
2015/01/06	R214	06/08/2015			Bond Future	8.6846	80.6192	8.5354	81.8795	(1.718)	0.0000	0.0000	0
2015/01/06	R214	06/08/2015	8.75	Put	Bond Future	3,022.9200	3.0229	2,481.4600	2.4815	(17.912)	0	0	0
2015/01/06	R214	06/08/2015	8.74	Call	Bond Future	3,522.7300	3.5227	4,236.6400	4.2366	20.266	0	0	0
2015/01/06	R214	06/08/2015	8.75	Call	Bond Future	3,565.5200	3.5655	4,284.3900	4.2844	20.162	0	0	0
2015/01/06	R214	06/08/2015	8.76	Call	Bond Future	3,609.0500	3.6090	4,332.8600	4.3329	20.055	0	0	0
2015/01/06	R214	06/08/2015	8.74	Put	Bond Future	3,062.6400	3.0626	2,516.2200	2.5162	(17.841)	0	0	0
2015/01/06	R248	05/02/2015			Bond Future	8.6716	104.7807	8.5297	106.3516	(1.637)	0.0000	0.0000	43,226
2015/01/06	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/06	R248	05/02/2015	9.50	Call	Bond Future	8,377.2000	8.3772	9,948.1700	9.9482	18.753	0	0	0
2015/01/06	R248	05/02/2015	9.51	Call	Bond Future	8,470.7200	8.4707	10,041.6900	10.0417	18.546	0	0	0
2015/01/06	R248	05/02/2015	9.49	Call	Bond Future	8,283.5000	8.2835	9,854.4700	9.8545	18.965	0	0	0
2015/01/06	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R248	07/05/2015			Bond Future	8.7225	102.0094	8.5767	103.6055	(1.671)	0.0000	0.0000	0
2015/01/06	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/06	R248	07/05/2015	9.26	Call	Bond Future	5,522.1300	5.5221	7,118.1800	7.1182	28.903	0	0	0
2015/01/06	R248	07/05/2015	9.24	Call	Bond Future	5,326.3300	5.3263	6,922.3800	6.9224	29.965	0	0	0
2015/01/06	R248	07/05/2015	9.25	Call	Bond Future	5,424.3200	5.4243	7,020.3700	7.0204	29.424	0	0	0
2015/01/06	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	1,578.8800	1.5789	100.000	0	0	0
2015/01/06	R248	06/08/2015			Bond Future	8.7640	103.7644	8.6145	105.3862	(1.706)	0.0000	0.0000	0
2015/01/06	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	1,364.3600	1.3644	100.000	0	0	0
2015/01/06	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	1,471.7200	1.4717	100.000	0	0	0
2015/01/06	R248	06/08/2015	8.74	Put	Bond Future	257.4300	0.2574	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	R248	06/08/2015	8.76	Put	Bond Future	42.9100	0.0429	0.0000	0.0000	(100.000)	0	0	0
2015/01/06	R248	06/08/2015	8.75	Put	Bond Future	150.0700	0.1501	0.0000	0.0000	(100.000)	0	0	0

Total

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