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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/01/2015 TO 07/01/2015

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
2015/01/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	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
2015/01/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2025	05/02/2015			Bond Future	118.0605	118.0605	118.0381	118.0381	(0.019)	0.0000	0.0000	16
2015/01/07	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2025	05/02/2015	118.99	Put	Bond Future	929.5200	0.9295	951.8900	0.9519	2.407	0	0	0
2015/01/07	2025	05/02/2015	119.01	Put	Bond Future	949.5200	0.9495	971.8900	0.9719	2.356	0	0	0
2015/01/07	2025	05/02/2015	119.00	Put	Bond Future	939.5200	0.9395	961.8900	0.9619	2.381	0	0	0
2015/01/07	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2025	07/05/2015			Bond Future	119.9395	119.9395	119.9153	119.9153	(0.020)	0.0000	0.0000	0
2015/01/07	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2025	07/05/2015	120.99	Put	Bond Future	1,050.4600	1.0505	1,074.6500	1.0747	2.303	0	0	0
2015/01/07	2025	07/05/2015	121.01	Put	Bond Future	1,070.4600	1.0705	1,094.6500	1.0947	2.260	0	0	0
2015/01/07	2025	07/05/2015	121.00	Put	Bond Future	1,060.4600	1.0605	1,084.6500	1.0847	2.281	0	0	0
2015/01/07	2030	05/02/2015			Bond Future	8.2107	98.4201	8.1280	99.1197	(1.007)	0.0000	0.0000	4,666
2015/01/07	2030	05/02/2015	9.25	Call	Bond Future	8,227.5600	8.2276	8,927.1900	8.9272	8.503	0	0	0
2015/01/07	2030	05/02/2015	9.24	Call	Bond Future	8,153.1600	8.1532	8,852.7900	8.8528	8.581	0	0	0
2015/01/07	2030	05/02/2015	9.26	Call	Bond Future	8,301.8700	8.3019	9,001.5000	9.0015	8.427	0	0	0
2015/01/07	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2030	07/05/2015			Bond Future	8.2650	99.9788	8.1800	100.6881	(1.029)	0.0000	0.0000	0
2015/01/07	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2030	07/05/2015	8.74	Call	Bond Future	3,831.3200	3.8313	4,540.6000	4.5406	18.513	0	0	0
2015/01/07	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2030	07/05/2015	8.75	Call	Bond Future	3,909.6900	3.9097	4,618.9700	4.6190	18.142	0	0	0
2015/01/07	2030	07/05/2015	8.76	Call	Bond Future	3,987.9600	3.9880	4,697.2400	4.6972	17.786	0	0	0
2015/01/07	2032	05/02/2015			Bond Future	8.3666	101.9466	8.2838	102.6913	(0.989)	0.0000	0.0000	15
2015/01/07	2032	05/02/2015	8.50	Call	Bond Future	1,183.8800	1.1839	1,928.6000	1.9286	62.905	0	0	0
2015/01/07	2032	05/02/2015	8.51	Call	Bond Future	1,271.7700	1.2718	2,016.4900	2.0165	58.558	0	0	0
2015/01/07	2032	05/02/2015	8.49	Call	Bond Future	1,095.8800	1.0959	1,840.6000	1.8406	67.956	0	0	0
2015/01/07	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2032	07/05/2015			Bond Future	8.4210	99.4059	8.3359	100.1609	(1.010)	0.0000	0.0000	0
2015/01/07	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/07	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2032	07/05/2015	8.50	Call	Bond Future	694.2500	0.6942	1,449.2400	1.4492	108.749	0	0	0
2015/01/07	2032	07/05/2015	8.51	Call	Bond Future	781.5600	0.7816	1,536.5500	1.5366	96.600	0	0	0
2015/01/07	2032	07/05/2015	8.49	Call	Bond Future	606.8200	0.6068	1,361.8100	1.3618	124.417	0	0	0
2015/01/07	2032	06/08/2015	8.50	Call	Bond Future	316.2200	0.3162	1,082.5500	1.0825	242.341	0	0	0
2015/01/07	2032	06/08/2015			Bond Future	8.4637	101.1151	8.3763	101.8815	(1.033)	0.0000	0.0000	0
2015/01/07	2032	06/08/2015	8.51	Call	Bond Future	402.9500	0.4030	1,169.2800	1.1693	190.180	0	0	0
2015/01/07	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2032	06/08/2015	8.49	Call	Bond Future	229.3800	0.2294	995.7100	0.9957	334.088	0	0	0
2015/01/07	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	05/02/2015			Bond Future	8.4450	100.7760	8.3675	101.5527	(0.918)	0.0000	0.0000	36,001
2015/01/07	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	05/02/2015	9.50	Call	Bond Future	9,702.9900	9.7030	10,479.7000	10.4797	8.005	0	0	0
2015/01/07	2037	05/02/2015	9.51	Call	Bond Future	9,787.7300	9.7877	10,564.4400	10.5644	7.936	0	0	0
2015/01/07	2037	05/02/2015	9.49	Call	Bond Future	9,618.1200	9.6181	10,394.8300	10.3948	8.075	0	0	0
2015/01/07	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	07/05/2015			Bond Future	8.4977	102.3720	8.4182	103.1595	(0.936)	0.0000	0.0000	500
2015/01/07	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	07/05/2015	9.01	Call	Bond Future	4,849.3700	4.8494	5,636.7800	5.6368	16.237	0	0	0
2015/01/07	2037	07/05/2015	8.99	Call	Bond Future	4,667.0400	4.6670	5,454.4500	5.4545	16.872	0	0	0
2015/01/07	2037	07/05/2015	9.00	Call	Bond Future	4,758.2700	4.7583	5,545.6800	5.5457	16.548	0	0	0
2015/01/07	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	06/08/2015			Bond Future	8.5410	99.8718	8.4594	100.6711	(0.955)	0.0000	0.0000	0
2015/01/07	2037	06/08/2015	8.75	Call	Bond Future	2,002.8700	2.0029	2,802.1500	2.8021	39.907	0	0	0
2015/01/07	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2037	06/08/2015	8.76	Call	Bond Future	2,097.1000	2.0971	2,896.3800	2.8964	38.114	0	0	0
2015/01/07	2037	06/08/2015	8.74	Call	Bond Future	1,908.5000	1.9085	2,707.7800	2.7078	41.880	0	0	0
2015/01/07	2038	05/02/2015	123.00	Call	Bond Future	2,623.9500	2.6239	2,600.4700	2.6005	(0.895)	0	0	0
2015/01/07	2038	05/02/2015			Bond Future	125.6240	125.6240	125.6005	125.6005	(0.019)	0.0000	0.0000	3,701
2015/01/07	2038	05/02/2015	123.01	Call	Bond Future	2,613.9500	2.6139	2,590.4700	2.5905	(0.898)	0	0	0
2015/01/07	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2038	05/02/2015	122.99	Call	Bond Future	2,633.9500	2.6339	2,610.4700	2.6105	(0.891)	0	0	0
2015/01/07	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2038	07/05/2015			Bond Future	127.6233	127.6233	127.5980	127.5980	(0.020)	0.0000	0.0000	0
2015/01/07	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2038	07/05/2015	126.99	Call	Bond Future	633.2900	0.6333	607.9500	0.6080	(4.001)	0	0	0
2015/01/07	2038	07/05/2015	127.00	Call	Bond Future	623.2900	0.6233	597.9500	0.5980	(4.066)	0	0	0
2015/01/07	2038	07/05/2015	127.01	Call	Bond Future	613.2900	0.6133	587.9500	0.5880	(4.132)	0	0	0

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2015/01/07	2044	05/02/2015	9.00	Call	Bond Future	4,480.5800	4.4806	5,324.2400	5.3242	18.829	0	0	0
2015/01/07	2044	05/02/2015			Bond Future	8.5697	102.1563	8.4922	103.0000	(0.904)	0.0000	0.0000	6,042
2015/01/07	2044	05/02/2015	9.01	Call	Bond Future	4,580.6900	4.5807	5,424.3500	5.4243	18.418	0	0	0
2015/01/07	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2044	05/02/2015	8.99	Call	Bond Future	4,380.2900	4.3803	5,223.9500	5.2239	19.260	0	0	0
2015/01/07	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2044	07/05/2015			Bond Future	8.6218	103.7742	8.5424	104.6296	(0.921)	0.0000	0.0000	0
2015/01/07	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2044	07/05/2015	9.01	Call	Bond Future	4,012.8000	4.0128	4,868.1500	4.8681	21.316	0	0	0
2015/01/07	2044	07/05/2015	8.99	Call	Bond Future	3,812.7200	3.8127	4,668.0700	4.6681	22.434	0	0	0
2015/01/07	2044	07/05/2015	9.00	Call	Bond Future	3,912.8400	3.9128	4,768.1900	4.7682	21.860	0	0	0
2015/01/07	2044	06/08/2015	8.76	Call	Bond Future	997.3300	0.9973	1,865.7300	1.8657	87.072	0	0	0
2015/01/07	2044	06/08/2015			Bond Future	8.6650	101.1728	8.5836	102.0412	(0.940)	0.0000	0.0000	0
2015/01/07	2044	06/08/2015	8.74	Call	Bond Future	788.7100	0.7887	1,657.1100	1.6571	110.104	0	0	0
2015/01/07	2044	06/08/2015	8.75	Call	Bond Future	893.1100	0.8931	1,761.5100	1.7615	97.233	0	0	0
2015/01/07	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2046	05/02/2015			Bond Future	127.8540	127.8540	127.8307	127.8307	(0.018)	0.0000	0.0000	5,889
2015/01/07	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2046	05/02/2015	123.99	Call	Bond Future	3,863.9800	3.8640	3,840.6500	3.8406	(0.604)	0	0	0
2015/01/07	2046	05/02/2015	124.01	Call	Bond Future	3,843.9800	3.8440	3,820.6500	3.8206	(0.607)	0	0	0
2015/01/07	2046	05/02/2015	124.00	Call	Bond Future	3,853.9800	3.8540	3,830.6500	3.8306	(0.605)	0	0	0
2015/01/07	2046	07/05/2015			Bond Future	128.5199	128.5199	128.4948	128.4948	(0.020)	0.0000	0.0000	0
2015/01/07	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2046	07/05/2015	126.99	Call	Bond Future	1,529.8800	1.5299	1,504.7500	1.5047	(1.643)	0	0	0
2015/01/07	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2046	07/05/2015	127.00	Call	Bond Future	1,519.8800	1.5199	1,494.7500	1.4947	(1.653)	0	0	0
2015/01/07	2046	07/05/2015	127.01	Call	Bond Future	1,509.8800	1.5099	1,484.7500	1.4847	(1.664)	0	0	0
2015/01/07	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2050	05/02/2015			Bond Future	135.9142	135.9142	136.0585	136.0585	0.106	0.0000	0.0000	2,753
2015/01/07	2050	05/02/2015	130.01	Call	Bond Future	5,904.1600	5.9042	6,048.5200	6.0485	2.445	0	0	0
2015/01/07	2050	05/02/2015	129.99	Call	Bond Future	5,924.1600	5.9242	6,068.5200	6.0685	2.437	0	0	0
2015/01/07	2050	05/02/2015	130.00	Call	Bond Future	5,914.1600	5.9142	6,058.5200	6.0585	2.441	0	0	0
2015/01/07	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	2050	07/05/2015			Bond Future	138.0774	138.0774	138.2221	138.2221	0.105	0.0000	0.0000	0
2015/01/07	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
2015/01/07	2050	07/05/2015	135.01	Call	Bond Future	3,067.3900	3.0674	3,212.1200	3.2121	4.718	0	0	0
2015/01/07	2050	07/05/2015	134.99	Call	Bond Future	3,087.3900	3.0874	3,232.1200	3.2321	4.688	0	0	0
2015/01/07	2050	07/05/2015	135.00	Call	Bond Future	3,077.3900	3.0774	3,222.1200	3.2221	4.703	0	0	0
2015/01/07	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	AL12	05/02/2015			Index Future	545.6780	545.6780	549.7480	549.7480	0.746	0.0000	0.0000	0
2015/01/07	AL12	07/05/2015			Index Future	554.3130	554.3130	558.4450	558.4450	0.745	0.0000	0.0000	0
2015/01/07	AL37	05/02/2015			Index Future	450.6090	450.6090	452.2110	452.2110	0.356	0.0000	0.0000	116
2015/01/07	AL37	07/05/2015			Index Future	457.7400	457.7400	459.3640	459.3640	0.355	0.0000	0.0000	0
2015/01/07	AL7T	05/02/2015			Index Future	536.0300	536.0300	539.0070	539.0070	0.555	0.0000	0.0000	3
2015/01/07	AL7T	07/05/2015			Index Future	544.5130	544.5130	547.5340	547.5340	0.555	0.0000	0.0000	0
2015/01/07	ALBI	05/02/2015			Index Future	489.6000	489.6000	492.1680	492.1680	0.525	0.0000	0.0000	774
2015/01/07	ALBI	07/05/2015			Index Future	497.3480	497.3480	499.9540	499.9540	0.524	0.0000	0.0000	0
2015/01/07	ALBI	06/08/2015			Index Future	505.7990	505.7990	508.4450	508.4450	0.523	0.0000	0.0000	0
2015/01/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/01/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/01/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/07	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	EL28	05/02/2015			Bond Future	124.8409	124.8409	124.8209	124.8209	(0.016)	0.0000	0.0000	0
2015/01/07	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	EL28	05/02/2015	125.99	Put	Bond Future	1,149.0700	1.1491	1,169.0500	1.1691	1.739	0	0	0
2015/01/07	EL28	05/02/2015	126.01	Put	Bond Future	1,169.0700	1.1691	1,189.0500	1.1891	1.709	0	0	0
2015/01/07	EL28	05/02/2015	126.00	Put	Bond Future	1,159.0700	1.1591	1,179.0500	1.1791	1.724	0	0	0
2015/01/07	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	EL28	07/05/2015	125.00	Call	Bond Future	318.2900	0.3183	296.3700	0.2964	(6.887)	0	0	0
2015/01/07	EL28	07/05/2015			Bond Future	125.3183	125.3183	125.2964	125.2964	(0.017)	0.0000	0.0000	0
2015/01/07	EL28	07/05/2015	125.01	Call	Bond Future	308.2900	0.3083	286.3700	0.2864	(7.110)	0	0	0
2015/01/07	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	EL28	07/05/2015	124.99	Call	Bond Future	328.2900	0.3283	306.3700	0.3064	(6.677)	0	0	0
2015/01/07	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	05/02/2015	10.00	Call	Bond Future	5,332.4000	5.3324	5,943.4300	5.9434	11.459	0	0	0
2015/01/07	ES33	05/02/2015			Bond Future	9.2755	87.4595	9.1969	88.0705	(0.847)	0.0000	0.0000	6,576
2015/01/07	ES33	05/02/2015	10.01	Call	Bond Future	5,402.3600	5.4024	6,013.3900	6.0134	11.310	0	0	0
2015/01/07	ES33	05/02/2015	9.99	Call	Bond Future	5,262.3500	5.2624	5,873.3800	5.8734	11.611	0	0	0
2015/01/07	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	07/05/2015			Bond Future	9.3530	85.0568	9.2722	85.6762	(0.864)	0.0000	0.0000	0
2015/01/07	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	07/05/2015	9.76	Call	Bond Future	3,017.4000	3.0174	3,636.8000	3.6368	20.528	0	0	0
2015/01/07	ES33	07/05/2015	9.74	Call	Bond Future	2,873.0100	2.8730	3,492.4100	3.4924	21.559	0	0	0
2015/01/07	ES33	07/05/2015	9.75	Call	Bond Future	2,945.2500	2.9452	3,564.6500	3.5646	21.030	0	0	0
2015/01/07	ES33	06/08/2015			Bond Future	9.4197	86.5191	9.3365	87.1477	(0.882)	0.0000	0.0000	0
2015/01/07	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	ES33	06/08/2015	9.61	Call	Bond Future	1,413.3700	1.4134	2,041.9300	2.0419	44.472	0	0	0
2015/01/07	ES33	06/08/2015	9.59	Call	Bond Future	1,266.5700	1.2666	1,895.1300	1.8951	49.627	0	0	0
2015/01/07	ES33	06/08/2015	9.60	Call	Bond Future	1,340.0200	1.3400	1,968.5800	1.9686	46.907	0	0	0
2015/01/07	GOVI	05/02/2015	459.99	Call	GOVI	270,420.0000	27.0420	293,910.0000	29.3910	8.686	0	0	0
2015/01/07	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	GOVI	05/02/2015			GOVI	487.0320	487.0320	489.3810	489.3810	0.482	0.0000	0.0000	442
2015/01/07	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	GOVI	05/02/2015	460.00	Call	GOVI	270,320.0000	27.0320	293,810.0000	29.3810	8.690	0	0	0

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2015/01/07	GOVI	05/02/2015	460.01	Call	GOVI	270,220.0000	27.0220	293,710.0000	29.3710	8.693	0	0	0
2015/01/07	GOVI	07/05/2015	449.99	Call	GOVI	447,500.0000	44.7500	471,320.0000	47.1320	5.323	0	0	0
2015/01/07	GOVI	07/05/2015			GOVI	494.7400	494.7400	497.1220	497.1220	0.481	0.0000	0.0000	131
2015/01/07	GOVI	07/05/2015	450.00	Call	GOVI	447,400.0000	44.7400	471,220.0000	47.1220	5.324	0	0	0
2015/01/07	GOVI	07/05/2015	450.01	Call	GOVI	447,300.0000	44.7300	471,120.0000	47.1120	5.325	0	0	0
2015/01/07	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	GOVI	06/08/2015			GOVI	503.1470	503.1470	505.5660	505.5660	0.481	0.0000	0.0000	0
2015/01/07	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	GOVI	06/08/2015	499.99	Call	GOVI	31,570.0000	3.1570	55,760.0000	5.5760	76.623	0	0	0
2015/01/07	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	GOVI	06/08/2015	500.00	Call	GOVI	31,470.0000	3.1470	55,660.0000	5.5660	76.867	0	0	0
2015/01/07	GOVI	06/08/2015	500.01	Call	GOVI	31,370.0000	3.1370	55,560.0000	5.5560	77.112	0	0	0
2015/01/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/07	IGOV	05/02/2015			Index Future	224.4890	224.4890	224.4930	224.4930	0.002	0.0000	0.0000	1,093
2015/01/07	IGOV	07/05/2015			Index Future	228.0600	228.0600	228.0620	228.0620	0.001	0.0000	0.0000	81
2015/01/07	IGOV	06/08/2015			Index Future	231.9530	231.9530	231.9540	231.9540	0.000	0.0000	0.0000	0
2015/01/07	ILBI	05/02/2015			Index Future	608.1730	608.1730	608.1070	608.1070	(0.011)	0.0000	0.0000	157
2015/01/07	ILBI	07/05/2015			Index Future	618.0400	618.0400	617.9710	617.9710	(0.011)	0.0000	0.0000	0
2015/01/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/07	JBAF	21/01/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2015/01/07	JBAF	18/02/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/01/07	JBAF	18/03/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	2,850
2015/01/07	JBAF	15/04/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2015/01/07	JBAF	20/05/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/01/07	JBAF	17/06/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	5,000
2015/01/07	JBAF	16/09/2015			Jibar Tradeable Future	6.7400	93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2015/01/07	JBAF	15/12/2015			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/01/07	JBAF	16/03/2016			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2015/01/07	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2015/01/07	JBAF	21/09/2016			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0



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2015/01/07	R023	05/02/2015			Bond Future	7.5973	104.3900	7.5091	104.9189	(1.161)	0.0000	0.0000	11,167
2015/01/07	R023	05/02/2015	8.74	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2015/01/07	R023	05/02/2015	8.75	Call	Bond Future	6,600.6200	6.6006	7,129.4300	7.1294	8.012	0	0	0
2015/01/07	R023	05/02/2015	8.76	Call	Bond Future	6,655.4400	6.6554	7,184.2600	7.1843	7.946	0	0	0
2015/01/07	R023	05/02/2015	8.74	Call	Bond Future	6,545.7600	6.5458	7,074.5700	7.0746	8.079	0	0	0
2015/01/07	R023	05/02/2015	8.76	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2015/01/07	R023	05/02/2015	8.75	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2015/01/07	R023	07/05/2015	8.15	Put	Bond Future	462.1400	0.4621	339.7500	0.3398	(26.483)	0	0	0
2015/01/07	R023	07/05/2015	8.14	Call	Bond Future	3,294.4300	3.2944	3,705.3400	3.7053	12.473	0	0	0
2015/01/07	R023	07/05/2015			Bond Future	7.6466	102.1190	7.5549	102.6548	(1.200)	0.0000	0.0000	0
2015/01/07	R023	07/05/2015	8.15	Call	Bond Future	3,338.5500	3.3386	3,751.9200	3.7519	12.382	0	0	0
2015/01/07	R023	07/05/2015	8.16	Call	Bond Future	3,382.8900	3.3829	3,798.6900	3.7987	12.291	0	0	0
2015/01/07	R023	07/05/2015	8.14	Put	Bond Future	474.1400	0.4741	349.2900	0.3493	(26.332)	0	0	0
2015/01/07	R023	07/05/2015	8.16	Put	Bond Future	450.3900	0.4504	330.4300	0.3304	(26.635)	0	0	0
2015/01/07	R023	06/08/2015	9.07	Put	Bond Future	164.2900	0.1643	111.9500	0.1120	(31.858)	0	0	911
2015/01/07	R023	06/08/2015	8.24	Call	Bond Future	3,942.8700	3.9429	4,324.4500	4.3244	9.678	0	0	0
2015/01/07	R023	06/08/2015			Bond Future	7.6781	103.8742	7.5826	104.4175	(1.244)	0.0000	0.0000	0
2015/01/07	R023	06/08/2015	9.07	Call	Bond Future	7,676.9100	7.6769	8,167.8100	8.1678	6.394	0	0	0
2015/01/07	R023	06/08/2015	8.26	Put	Bond Future	793.6100	0.7936	636.2400	0.6362	(19.830)	0	0	0
2015/01/07	R023	06/08/2015	8.25	Put	Bond Future	807.5600	0.8076	647.9300	0.6479	(19.767)	0	0	0
2015/01/07	R023	06/08/2015	8.24	Put	Bond Future	821.4500	0.8214	659.7900	0.6598	(19.680)	0	0	0
2015/01/07	R023	06/08/2015	8.25	Call	Bond Future	3,983.4300	3.9834	4,367.0400	4.3670	9.630	0	0	0
2015/01/07	R023	06/08/2015	8.26	Call	Bond Future	4,023.8800	4.0239	4,409.7500	4.4098	9.590	0	0	0
2015/01/07	R157	05/02/2015	8.74	Call	Bond Future	1,073.2100	1.0732	1,073.2000	1.0732	(0.001)	0	0	0
2015/01/07	R157	05/02/2015	8.75	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2015/01/07	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/07	R157	05/02/2015	8.74	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2015/01/07	R157	05/02/2015	8.76	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2015/01/07	R157	05/02/2015	8.75	Call	Bond Future	1,079.0100	1.0790	1,079.0000	1.0790	(0.001)	0	0	0
2015/01/07	R157	05/02/2015	8.76	Call	Bond Future	1,084.8100	1.0848	1,084.8000	1.0848	(0.001)	0	0	0
2015/01/07	R186	05/02/2015	9.00	Call	Bond Future	9,851.3800	9.8514	10,574.1000	10.5741	7.336	0	0	0
2015/01/07	R186	05/02/2015			Bond Future	7.7999	122.0989	7.7172	122.8217	(1.061)	0.0000	0.0000	44,372
2015/01/07	R186	05/02/2015	8.75	Call	Bond Future	7,894.7400	7.8947	8,616.6600	8.6167	9.144	0	0	0
2015/01/07	R186	05/02/2015	8.76	Call	Bond Future	7,973.8600	7.9739	8,695.8600	8.6959	9.055	0	0	0
2015/01/07	R186	05/02/2015	8.74	Call	Bond Future	7,815.5700	7.8156	8,537.3900	8.5374	9.236	0	0	0
2015/01/07	R186	05/02/2015	8.00	Put	Bond Future	406.2400	0.4062	241.4200	0.2414	(40.572)	0	0	6,500
2015/01/07	R186	05/02/2015	8.05	Put	Bond Future	308.8500	0.3089	177.0100	0.1770	(42.687)	0	0	6,500
2015/01/07	R186	05/02/2015	8.45	Put	Bond Future	19.5400	0.0195	8.1100	0.0081	(58.495)	0	0	0
2015/01/07	R186	05/02/2015	8.76	Put	Bond Future	1.1600	0.0012	0.3700	0.0004	(68.103)	0	0	0
2015/01/07	R186	05/02/2015	8.50	Put	Bond Future	12.8900	0.0129	5.1200	0.0051	(60.279)	0	0	0
2015/01/07	R186	05/02/2015	8.75	Put	Bond Future	1.2800	0.0013	0.4100	0.0004	(67.969)	0	0	0
2015/01/07	R186	05/02/2015	8.45	Call	Bond Future	5,499.6900	5.4997	6,211.0500	6.2111	12.935	0	0	0
2015/01/07	R186	05/02/2015	9.00	Put	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	9,600
2015/01/07	R186	05/02/2015	8.50	Call	Bond Future	5,900.1900	5.9002	6,615.2100	6.6152	12.119	0	0	0
2015/01/07	R186	05/02/2015	8.00	Call	Bond Future	2,130.7200	2.1307	2,688.6900	2.6887	26.187	0	0	0
2015/01/07	R186	05/02/2015	8.05	Call	Bond Future	2,458.8800	2.4589	3,049.8300	3.0498	24.033	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/07	R186	05/02/2015	8.74	Put	Bond Future	1.4200	0.0014	0.4500	0.0005	(68.310)	0	0	0
2015/01/07	R186	07/05/2015			Bond Future	7.8496	124.0322	7.7640	124.7646	(1.089)	0.0000	0.0000	151
2015/01/07	R186	07/05/2015	8.25	Call	Bond Future	4,323.2300	4.3232	4,852.7700	4.8528	12.249	0	0	0
2015/01/07	R186	07/05/2015	7.80	Put	Bond Future	0.0000	0.0000	2,067.6300	2.0676	100.000	0	0	300
2015/01/07	R186	07/05/2015	8.24	Put	Bond Future	995.6000	0.9956	789.1200	0.7891	(20.739)	0	0	0
2015/01/07	R186	07/05/2015	8.26	Put	Bond Future	951.1200	0.9511	751.6900	0.7517	(20.968)	0	0	0
2015/01/07	R186	07/05/2015	8.25	Put	Bond Future	973.1500	0.9731	770.2100	0.7702	(20.854)	0	0	0
2015/01/07	R186	07/05/2015	8.26	Call	Bond Future	4,383.2100	4.3832	4,916.2600	4.9163	12.161	0	0	0
2015/01/07	R186	07/05/2015	8.24	Call	Bond Future	4,263.5900	4.2636	4,789.5900	4.7896	12.337	0	0	0
2015/01/07	R186	07/05/2015	7.80	Call	Bond Future	0.0000	0.0000	2,376.3700	2.3764	100.000	0	0	0
2015/01/07	R186	06/08/2015	8.90	Put	Bond Future	577.4200	0.5774	462.4200	0.4624	(19.916)	0	0	2,500
2015/01/07	R186	06/08/2015	8.00	Put	Bond Future	2,561.6600	2.5617	2,201.4100	2.2014	(14.063)	0	0	0
2015/01/07	R186	06/08/2015			Bond Future	7.8842	120.8636	7.7958	121.6066	(1.121)	0.0000	0.0000	0
2015/01/07	R186	06/08/2015	8.00	Call	Bond Future	3,525.3500	3.5254	3,908.1700	3.9082	10.859	0	0	0
2015/01/07	R186	06/08/2015	8.01	Call	Bond Future	3,571.5100	3.5715	3,957.9800	3.9580	10.821	0	0	0
2015/01/07	R186	06/08/2015	7.99	Call	Bond Future	3,479.5100	3.4795	3,859.3800	3.8594	10.917	0	0	0
2015/01/07	R186	06/08/2015	8.90	Call	Bond Future	8,681.4800	8.6815	9,309.5500	9.3096	7.235	0	0	0
2015/01/07	R186	06/08/2015	7.99	Put	Bond Future	2,598.6300	2.5986	2,235.4300	2.2354	(13.977)	0	0	0
2015/01/07	R186	06/08/2015	8.01	Put	Bond Future	2,525.0800	2.5251	2,168.4800	2.1685	(14.122)	0	0	0
2015/01/07	R186	05/11/2015	8.24	Call	Bond Future	5,110.4900	5.1105	5,561.5300	5.5615	8.826	0	0	0
2015/01/07	R186	05/11/2015	8.25	Put	Bond Future	2,335.2400	2.3352	2,035.4900	2.0355	(12.836)	0	0	0
2015/01/07	R186	05/11/2015			Bond Future	7.9009	123.0462	7.8096	123.8005	(1.156)	0.0000	0.0000	0
2015/01/07	R186	05/11/2015	9.00	Put	Bond Future	843.2100	0.8432	703.5500	0.7036	(16.563)	0	0	2,600
2015/01/07	R186	05/11/2015	8.24	Put	Bond Future	2,365.2000	2.3652	2,062.0000	2.0620	(12.819)	0	0	0
2015/01/07	R186	05/11/2015	8.26	Put	Bond Future	2,306.4200	2.3064	2,008.8500	2.0088	(12.902)	0	0	0
2015/01/07	R186	05/11/2015	9.00	Call	Bond Future	9,435.4100	9.4354	10,049.9900	10.0500	6.514	0	0	0
2015/01/07	R186	05/11/2015	8.25	Call	Bond Future	5,160.1800	5.1602	5,614.6700	5.6147	8.808	0	0	0
2015/01/07	R186	05/11/2015	8.26	Call	Bond Future	5,210.9400	5.2109	5,667.6100	5.6676	8.764	0	0	0
2015/01/07	R197	05/02/2015	288.99	Put	Bond Future	2,829.7900	2.8298	2,883.0600	2.8831	1.882	0	0	0
2015/01/07	R197	05/02/2015			Bond Future	286.1602	286.1602	286.1069	286.1069	(0.019)	0.0000	0.0000	898
2015/01/07	R197	05/02/2015	289.01	Put	Bond Future	2,849.7900	2.8498	2,903.0600	2.9031	1.869	0	0	0
2015/01/07	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R197	05/02/2015	289.00	Put	Bond Future	2,839.7900	2.8398	2,893.0600	2.8931	1.876	0	0	0
2015/01/07	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R197	07/05/2015			Bond Future	290.7146	290.7146	290.6567	290.6567	(0.020)	0.0000	0.0000	0
2015/01/07	R197	07/05/2015	293.99	Put	Bond Future	3,275.3600	3.2754	3,333.3000	3.3333	1.769	0	0	0
2015/01/07	R197	07/05/2015	294.01	Put	Bond Future	3,295.3600	3.2954	3,353.3000	3.3533	1.758	0	0	0
2015/01/07	R197	07/05/2015	294.00	Put	Bond Future	3,285.3600	3.2854	3,343.3000	3.3433	1.764	0	0	0
2015/01/07	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R202	05/02/2015	233.01	Call	Bond Future	3,959.1000	3.9591	3,914.2100	3.9142	(1.134)	0	0	0
2015/01/07	R202	05/02/2015			Bond Future	236.9691	236.9691	236.9242	236.9242	(0.019)	0.0000	0.0000	50,884
2015/01/07	R202	05/02/2015	232.99	Call	Bond Future	3,979.1000	3.9791	3,934.2100	3.9342	(1.128)	0	0	0
2015/01/07	R202	05/02/2015	233.00	Call	Bond Future	3,969.1000	3.9691	3,924.2100	3.9242	(1.131)	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
2015/01/07	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R202	07/05/2015			Bond Future	240.7405	240.7405	240.6919	240.6919	(0.020)	0.0000	0.0000	0
2015/01/07	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R202	07/05/2015	238.51	Call	Bond Future	2,230.4900	2.2305	2,181.9200	2.1819	(2.178)	0	0	0
2015/01/07	R202	07/05/2015	238.49	Call	Bond Future	2,250.4900	2.2505	2,201.9200	2.2019	(2.158)	0	0	0
2015/01/07	R202	07/05/2015	238.50	Call	Bond Future	2,240.4900	2.2405	2,191.9200	2.1919	(2.168)	0	0	0
2015/01/07	R203	05/02/2015	7.69	Call	Bond Future	2,270.4300	2.2704	2,449.1800	2.4492	7.873	0	0	55
2015/01/07	R203	05/02/2015			Bond Future	6.7289	106.9250	6.6544	107.1038	(1.108)	0.0000	0.0000	14,991
2015/01/07	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R203	05/02/2015	8.35	Call	Bond Future	3,793.4400	3.7934	3,972.2100	3.9722	4.713	0	0	0
2015/01/07	R203	05/02/2015	8.36	Call	Bond Future	3,816.2900	3.8163	3,995.0600	3.9951	4.684	0	0	0
2015/01/07	R203	05/02/2015	8.34	Call	Bond Future	3,770.5800	3.7706	3,949.3500	3.9494	4.741	0	0	0
2015/01/07	R203	05/02/2015	7.69	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/07	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R203	07/05/2015			Bond Future	6.7657	104.4517	6.6831	104.6318	(1.221)	0.0000	0.0000	0
2015/01/07	R203	07/05/2015	7.24	Put	Bond Future	127.8400	0.1278	91.3200	0.0913	(28.567)	0	0	0
2015/01/07	R203	07/05/2015	7.26	Put	Bond Future	120.2700	0.1203	85.3700	0.0854	(29.018)	0	0	0
2015/01/07	R203	07/05/2015	7.25	Put	Bond Future	124.0100	0.1240	88.3700	0.0884	(28.740)	0	0	0
2015/01/07	R203	07/05/2015	7.25	Call	Bond Future	1,172.0400	1.1720	1,316.4400	1.3164	12.320	0	0	0
2015/01/07	R203	07/05/2015	7.26	Call	Bond Future	1,189.7900	1.1898	1,334.9300	1.3349	12.199	0	0	0
2015/01/07	R203	07/05/2015	7.24	Call	Bond Future	1,154.3700	1.1544	1,297.8900	1.2979	12.433	0	0	0
2015/01/07	R203	06/08/2015	6.74	Call	Bond Future	587.4900	0.5875	665.3900	0.6654	13.260	0	0	0
2015/01/07	R203	06/08/2015	6.75	Put	Bond Future	584.7000	0.5847	482.1800	0.4822	(17.534)	0	0	0
2015/01/07	R203	06/08/2015			Bond Future	6.7434	106.2473	6.6509	106.4287	(1.372)	0.0000	0.0000	0
2015/01/07	R203	06/08/2015	6.75	Call	Bond Future	597.5700	0.5976	676.4500	0.6764	13.200	0	0	0
2015/01/07	R203	06/08/2015	6.76	Call	Bond Future	607.7500	0.6077	687.9300	0.6879	13.193	0	0	0
2015/01/07	R203	06/08/2015	6.74	Put	Bond Future	594.2100	0.5942	490.7100	0.4907	(17.418)	0	0	0
2015/01/07	R203	06/08/2015	6.76	Put	Bond Future	575.3000	0.5753	474.0800	0.4741	(17.594)	0	0	0
2015/01/07	R204	05/02/2015			Bond Future	7.0181	104.3775	6.9392	104.6459	(1.124)	0.0000	0.0000	10,492
2015/01/07	R204	05/02/2015	8.25	Call	Bond Future	4,085.1500	4.0851	4,353.6100	4.3536	6.572	0	0	0
2015/01/07	R204	05/02/2015	8.26	Call	Bond Future	4,117.4900	4.1175	4,385.9500	4.3860	6.520	0	0	0
2015/01/07	R204	05/02/2015	8.24	Call	Bond Future	4,052.8000	4.0528	4,321.2600	4.3213	6.624	0	0	0
2015/01/07	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R204	07/05/2015	7.51	Put	Bond Future	240.6800	0.2407	177.5900	0.1776	(26.213)	0	0	0
2015/01/07	R204	07/05/2015			Bond Future	7.0690	106.0302	6.9842	106.3014	(1.199)	0.0000	0.0000	0
2015/01/07	R204	07/05/2015	7.50	Put	Bond Future	247.5500	0.2475	183.0600	0.1831	(26.051)	0	0	0
2015/01/07	R204	07/05/2015	7.49	Call	Bond Future	1,589.1300	1.5891	1,794.3900	1.7944	12.917	0	0	0
2015/01/07	R204	07/05/2015	7.50	Call	Bond Future	1,613.5400	1.6135	1,820.2200	1.8202	12.809	0	0	0
2015/01/07	R204	07/05/2015	7.51	Call	Bond Future	1,638.0900	1.6381	1,846.1700	1.8462	12.703	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
2015/01/07	R204	07/05/2015	7.49	Put	Bond Future	254.5800	0.2546	188.6700	0.1887	(25.890)	0	0	0
2015/01/07	R204	06/08/2015	7.74	Call	Bond Future	2,243.5900	2.2436	2,459.7900	2.4598	9.636	0	0	0
2015/01/07	R204	06/08/2015	7.75	Put	Bond Future	300.8800	0.3009	243.8500	0.2439	(18.954)	0	0	0
2015/01/07	R204	06/08/2015			Bond Future	7.0852	103.8141	6.9938	104.0882	(1.291)	0.0000	0.0000	0
2015/01/07	R204	06/08/2015	8.41	Call	Bond Future	3,944.6600	3.9447	4,195.9200	4.1959	6.370	0	0	0
2015/01/07	R204	06/08/2015	7.74	Put	Bond Future	306.8100	0.3068	248.8900	0.2489	(18.878)	0	0	0
2015/01/07	R204	06/08/2015	7.76	Put	Bond Future	295.0300	0.2950	238.9000	0.2389	(19.025)	0	0	0
2015/01/07	R204	06/08/2015	8.41	Put	Bond Future	72.3400	0.0723	49.4800	0.0495	(31.601)	0	0	699
2015/01/07	R204	06/08/2015	7.75	Call	Bond Future	2,266.8900	2.2669	2,483.9800	2.4840	9.577	0	0	0
2015/01/07	R204	06/08/2015	7.76	Call	Bond Future	2,290.2600	2.2903	2,508.2500	2.5082	9.518	0	0	0
2015/01/07	R207	05/02/2015	8.49	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/07	R207	05/02/2015	8.51	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/07	R207	05/02/2015			Bond Future	7.2538	100.4974	7.1652	100.8600	(1.221)	0.0000	0.0000	30,977
2015/01/07	R207	05/02/2015	8.50	Call	Bond Future	4,934.5900	4.9346	5,297.1300	5.2971	7.347	0	0	0
2015/01/07	R207	05/02/2015	8.51	Call	Bond Future	4,972.9700	4.9730	5,335.5100	5.3355	7.290	0	0	0
2015/01/07	R207	05/02/2015	8.49	Call	Bond Future	4,896.1900	4.8962	5,258.7300	5.2587	7.405	0	0	0
2015/01/07	R207	05/02/2015	8.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/07	R207	07/05/2015			Bond Future	7.3114	102.0887	7.2175	102.4555	(1.284)	0.0000	0.0000	0
2015/01/07	R207	07/05/2015	8.25	Call	Bond Future	3,652.7000	3.6527	3,993.2700	3.9933	9.324	0	0	0
2015/01/07	R207	07/05/2015	7.73	Call	Bond Future	1,961.0000	1.9610	2,234.7300	2.2347	13.959	0	0	66
2015/01/07	R207	07/05/2015	8.24	Put	Bond Future	76.8200	0.0768	49.8500	0.0499	(35.108)	0	0	0
2015/01/07	R207	07/05/2015	8.26	Put	Bond Future	71.9000	0.0719	46.3100	0.0463	(35.591)	0	0	0
2015/01/07	R207	07/05/2015	7.73	Put	Bond Future	345.5300	0.3455	252.4700	0.2525	(26.933)	0	0	0
2015/01/07	R207	07/05/2015	8.25	Put	Bond Future	74.3600	0.0744	48.1400	0.0481	(35.261)	0	0	0
2015/01/07	R207	07/05/2015	8.26	Call	Bond Future	3,687.5200	3.6875	4,028.7200	4.0287	9.253	0	0	0
2015/01/07	R207	07/05/2015	8.24	Call	Bond Future	3,617.8700	3.6179	3,957.6900	3.9577	9.393	0	0	0
2015/01/07	R207	06/08/2015	7.76	Call	Bond Future	2,166.8300	2.1668	2,427.1300	2.4271	12.013	0	0	0
2015/01/07	R207	06/08/2015			Bond Future	7.3425	100.1990	7.2427	100.5705	(1.359)	0.0000	0.0000	0
2015/01/07	R207	06/08/2015	7.74	Call	Bond Future	2,116.3200	2.1163	2,373.1400	2.3731	12.135	0	0	0
2015/01/07	R207	06/08/2015	7.75	Call	Bond Future	2,141.5200	2.1415	2,400.0800	2.4001	12.074	0	0	0
2015/01/07	R207	06/08/2015	7.46	Call	Bond Future	1,467.4300	1.4674	1,675.2500	1.6753	14.162	0	0	70
2015/01/07	R207	06/08/2015	7.74	Put	Bond Future	653.6500	0.6536	538.9800	0.5390	(17.543)	0	0	0
2015/01/07	R207	06/08/2015	7.76	Put	Bond Future	631.2500	0.6313	520.0600	0.5201	(17.614)	0	0	0
2015/01/07	R207	06/08/2015	7.46	Put	Bond Future	1,032.4100	1.0324	868.7400	0.8687	(15.853)	0	0	0
2015/01/07	R207	06/08/2015	7.75	Put	Bond Future	642.3800	0.6424	529.4500	0.5295	(17.580)	0	0	0
2015/01/07	R207	05/11/2015	7.76	Call	Bond Future	2,346.8700	2.3469	2,594.3300	2.5943	10.544	0	0	0
2015/01/07	R207	05/11/2015			Bond Future	7.3350	102.0084	7.2289	102.3847	(1.446)	0.0000	0.0000	0
2015/01/07	R207	05/11/2015	7.74	Call	Bond Future	2,300.6200	2.3006	2,545.1800	2.5452	10.630	0	0	0
2015/01/07	R207	05/11/2015	7.75	Call	Bond Future	2,323.7000	2.3237	2,569.8700	2.5699	10.594	0	0	0
2015/01/07	R207	05/11/2015	7.43	Call	Bond Future	1,641.8900	1.6419	1,836.0100	1.8360	11.823	0	0	53
2015/01/07	R207	05/11/2015	7.74	Put	Bond Future	879.5200	0.8795	747.7200	0.7477	(14.985)	0	0	0
2015/01/07	R207	05/11/2015	7.43	Put	Bond Future	1,306.3700	1.3064	1,124.1300	1.1241	(13.950)	0	0	0
2015/01/07	R207	05/11/2015	7.76	Put	Bond Future	856.2300	0.8562	727.3300	0.7273	(15.054)	0	0	0
2015/01/07	R207	05/11/2015	7.75	Put	Bond Future	867.8200	0.8678	737.6300	0.7376	(15.002)	0	0	0
2015/01/07	R208	05/02/2015	8.51	Call	Bond Future	5,205.9800	5.2060	5,628.9900	5.6290	8.125	0	0	0
2015/01/07	R208	05/02/2015			Bond Future	7.3821	99.3805	7.2937	99.8035	(1.197)	0.0000	0.0000	50,770

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/07	R208	05/02/2015	8.49	Call	Bond Future	5,116.7000		5.1167	5,539.7000	5.5397	8.267	0	0	0
2015/01/07	R208	05/02/2015	8.51	Put	Bond Future	0.0500		0.0001	0.0100	0.0000	(80.000)	0	0	0
2015/01/07	R208	05/02/2015	8.50	Put	Bond Future	0.0600		0.0001	0.0100	0.0000	(83.333)	0	0	0
2015/01/07	R208	05/02/2015	8.49	Put	Bond Future	0.0600		0.0001	0.0100	0.0000	(83.333)	0	0	0
2015/01/07	R208	05/02/2015	8.50	Call	Bond Future	5,161.3600		5.1614	5,584.3600	5.5844	8.196	0	0	0
2015/01/07	R208	07/05/2015	8.01	Call	Bond Future	2,892.4400		2.8924	3,240.4800	3.2405	12.033	0	0	0
2015/01/07	R208	07/05/2015			Bond Future	7.4331		97.5546	7.3404	97.9828	(1.247)	0.0000	0.0000	0
2015/01/07	R208	07/05/2015	7.99	Call	Bond Future	2,819.1500		2.8192	3,163.5700	3.1636	12.217	0	0	0
2015/01/07	R208	07/05/2015	8.00	Call	Bond Future	2,855.7100		2.8557	3,201.9600	3.2020	12.125	0	0	0
2015/01/07	R208	07/05/2015	7.99	Put	Bond Future	294.6600		0.2947	210.8400	0.2108	(28.446)	0	0	0
2015/01/07	R208	07/05/2015	8.01	Put	Bond Future	278.7800		0.2788	198.5800	0.1986	(28.768)	0	0	0
2015/01/07	R208	07/05/2015	8.00	Put	Bond Future	286.6200		0.2866	204.6300	0.2046	(28.606)	0	0	0
2015/01/07	R208	06/08/2015			Bond Future	7.4622		99.2317	7.3648	99.6657	(1.305)	0.0000	0.0000	0
2015/01/07	R208	06/08/2015	8.00	Call	Bond Future	2,993.7900		2.9938	3,297.4300	3.2974	10.142	0	0	0
2015/01/07	R208	06/08/2015	8.01	Call	Bond Future	3,025.7600		3.0258	3,331.0900	3.3311	10.091	0	0	0
2015/01/07	R208	06/08/2015	8.85	Call	Bond Future	6,052.2000		6.0522	6,446.9000	6.4469	6.522	0	0	0
2015/01/07	R208	06/08/2015	7.99	Call	Bond Future	2,961.9300		2.9619	3,263.8900	3.2639	10.195	0	0	0
2015/01/07	R208	06/08/2015	8.01	Put	Bond Future	627.9200		0.6279	499.2700	0.4993	(20.488)	0	0	0
2015/01/07	R208	06/08/2015	8.00	Put	Bond Future	639.0600		0.6391	508.7200	0.5087	(20.396)	0	0	0
2015/01/07	R208	06/08/2015	7.99	Put	Bond Future	650.3500		0.6503	518.3300	0.5183	(20.300)	0	0	0
2015/01/07	R208	06/08/2015	8.85	Put	Bond Future	116.3500		0.1163	77.0700	0.0771	(33.760)	0	0	198
2015/01/07	R208	05/11/2015	7.74	Put	Bond Future	1,282.8700		1.2829	1,077.1900	1.0772	(16.033)	0	0	0
2015/01/07	R208	05/11/2015			Bond Future	7.4650		97.6205	7.3627	98.0605	(1.371)	0.0000	0.0000	0
2015/01/07	R208	05/11/2015	8.48	Call	Bond Future	4,695.9700		4.6960	5,039.3000	5.0393	7.311	0	0	0
2015/01/07	R208	05/11/2015	7.75	Call	Bond Future	2,479.4800		2.4795	2,715.5100	2.7155	9.519	0	0	0
2015/01/07	R208	05/11/2015	7.76	Call	Bond Future	2,505.7500		2.5057	2,743.4600	2.7435	9.487	0	0	0
2015/01/07	R208	05/11/2015	8.48	Put	Bond Future	459.6000		0.4596	362.9000	0.3629	(21.040)	0	0	2,200
2015/01/07	R208	05/11/2015	7.74	Call	Bond Future	2,453.3400		2.4533	2,687.6900	2.6877	9.552	0	0	0
2015/01/07	R208	05/11/2015	7.76	Put	Bond Future	1,250.8200		1.2508	1,048.5000	1.0485	(16.175)	0	0	0
2015/01/07	R208	05/11/2015	7.75	Put	Bond Future	1,266.7700		1.2668	1,062.7700	1.0628	(16.104)	0	0	0
2015/01/07	R209	05/02/2015	9.00	Put	Bond Future	35.1500		0.0352	15.8400	0.0158	(54.936)	0	0	0
2015/01/07	R209	05/02/2015			Bond Future	8.3687		81.4302	8.2913	82.0728	(0.924)	0.0000	0.0000	29,898
2015/01/07	R209	05/02/2015	9.25	Call	Bond Future	6,801.0700		6.8011	7,440.1700	7.4402	9.397	0	0	0
2015/01/07	R209	05/02/2015	9.26	Call	Bond Future	6,872.5400		6.8725	7,511.8900	7.5119	9.303	0	0	0
2015/01/07	R209	05/02/2015	9.24	Call	Bond Future	6,729.5200		6.7295	7,368.3500	7.3684	9.493	0	0	0
2015/01/07	R209	05/02/2015	9.25	Put	Bond Future	5.4900		0.0055	2.0100	0.0020	(63.388)	0	0	0
2015/01/07	R209	05/02/2015	9.00	Call	Bond Future	4,996.8500		4.9969	5,620.1200	5.6201	12.473	0	0	0
2015/01/07	R209	05/02/2015	9.24	Put	Bond Future	5.9400		0.0059	2.1900	0.0022	(63.131)	0	0	0
2015/01/07	R209	05/02/2015	9.26	Put	Bond Future	5.0700		0.0051	1.8400	0.0018	(63.708)	0	0	0
2015/01/07	R209	07/05/2015			Bond Future	8.4157		79.5719	8.3365	80.2235	(0.942)	0.0000	0.0000	0
2015/01/07	R209	07/05/2015	8.99	Put	Bond Future	685.4800		0.6855	559.3200	0.5593	(18.405)	0	0	0
2015/01/07	R209	07/05/2015	9.01	Put	Bond Future	654.3900		0.6544	532.8800	0.5329	(18.568)	0	0	0
2015/01/07	R209	07/05/2015	8.99	Call	Bond Future	5,173.6600		5.1737	5,699.0400	5.6990	10.155	0	0	0
2015/01/07	R209	07/05/2015	9.00	Put	Bond Future	669.7800		0.6698	545.9600	0.5460	(18.487)	0	0	0
2015/01/07	R209	07/05/2015	9.00	Call	Bond Future	5,232.6300		5.2326	5,760.3500	5.7603	10.085	0	0	0
2015/01/07	R209	07/05/2015	9.01	Call	Bond Future	5,291.8000		5.2918	5,821.8300	5.8218	10.016	0	0	0
2015/01/07	R209	06/08/2015	8.99	Put	Bond Future	1,436.9700		1.4370	1,260.1000	1.2601	(12.309)	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
2015/01/07	R209	06/08/2015			Bond Future	8.4524	80.9400	8.3713	81.6015	(0.960)	0.0000	0.0000	0
2015/01/07	R209	06/08/2015	9.01	Put	Bond Future	1,393.9400	1.3939	1,221.2100	1.2212	(12.391)	0	0	0
2015/01/07	R209	06/08/2015	9.90	Call	Bond Future	10,821.2200	10.8212	11,419.7600	11.4198	5.531	0	0	0
2015/01/07	R209	06/08/2015	9.00	Call	Bond Future	5,667.9300	5.6679	6,154.5500	6.1546	8.585	0	0	0
2015/01/07	R209	06/08/2015	9.01	Call	Bond Future	5,720.9300	5.7209	6,209.6200	6.2096	8.542	0	0	0
2015/01/07	R209	06/08/2015	8.99	Call	Bond Future	5,615.0900	5.6151	6,099.6400	6.0996	8.629	0	0	0
2015/01/07	R209	06/08/2015	9.00	Put	Bond Future	1,415.3200	1.4153	1,240.5200	1.2405	(12.351)	0	0	0
2015/01/07	R209	06/08/2015	9.90	Put	Bond Future	306.5400	0.3065	243.6600	0.2437	(20.513)	0	0	2,914
2015/01/07	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R210	05/02/2015			Bond Future	177.3039	177.3039	177.2699	177.2699	(0.019)	0.0000	0.0000	628
2015/01/07	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R210	05/02/2015	175.01	Call	Bond Future	2,293.9200	2.2939	2,259.9300	2.2599	(1.482)	0	0	0
2015/01/07	R210	05/02/2015	174.99	Call	Bond Future	2,313.9200	2.3139	2,279.9300	2.2799	(1.469)	0	0	0
2015/01/07	R210	05/02/2015	175.00	Call	Bond Future	2,303.9200	2.3039	2,269.9300	2.2699	(1.475)	0	0	0
2015/01/07	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R210	07/05/2015			Bond Future	178.0507	178.0507	178.0138	178.0138	(0.021)	0.0000	0.0000	0
2015/01/07	R210	07/05/2015	177.00	Call	Bond Future	1,050.7000	1.0507	1,013.8000	1.0138	(3.512)	0	0	0
2015/01/07	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R210	07/05/2015	177.01	Call	Bond Future	1,040.7000	1.0407	1,003.8000	1.0038	(3.546)	0	0	0
2015/01/07	R210	07/05/2015	176.99	Call	Bond Future	1,060.7000	1.0607	1,023.8000	1.0238	(3.479)	0	0	0
2015/01/07	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R211	05/02/2015			Bond Future	131.2710	131.2710	131.2405	131.2405	(0.023)	0.0000	0.0000	1,120
2015/01/07	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R211	05/02/2015	132.99	Put	Bond Future	1,719.0200	1.7190	1,749.5500	1.7496	1.776	0	0	0
2015/01/07	R211	05/02/2015	133.01	Put	Bond Future	1,739.0200	1.7390	1,769.5500	1.7696	1.756	0	0	0
2015/01/07	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R211	05/02/2015	133.00	Put	Bond Future	1,729.0200	1.7290	1,759.5500	1.7596	1.766	0	0	0
2015/01/07	R211	07/05/2015	134.99	Put	Bond Future	1,629.6600	1.6297	1,662.4100	1.6624	2.010	0	0	0
2015/01/07	R211	07/05/2015			Bond Future	133.3603	133.3603	133.3276	133.3276	(0.025)	0.0000	0.0000	0
2015/01/07	R211	07/05/2015	135.01	Put	Bond Future	1,649.6600	1.6497	1,682.4100	1.6824	1.985	0	0	0
2015/01/07	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R211	07/05/2015	135.00	Put	Bond Future	1,639.6600	1.6397	1,672.4100	1.6724	1.997	0	0	0
2015/01/07	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R212	05/02/2015			Bond Future	136.3131	136.3131	136.2872	136.2872	(0.019)	0.0000	0.0000	13,459
2015/01/07	R212	05/02/2015	137.99	Put	Bond Future	1,676.9300	1.6769	1,702.8400	1.7028	1.545	0	0	0
2015/01/07	R212	05/02/2015	138.01	Put	Bond Future	1,696.9300	1.6969	1,722.8400	1.7228	1.527	0	0	0
2015/01/07	R212	05/02/2015	138.00	Put	Bond Future	1,686.9300	1.6869	1,712.8400	1.7128	1.536	0	0	0
2015/01/07	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R212	07/05/2015			Bond Future	138.4827	138.4827	138.4546	138.4546	(0.020)	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
2015/01/07	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R212	07/05/2015	140.99	Put	Bond Future	2,507.2500	2.5072	2,535.4100	2.5354	1.123	0	0	0
2015/01/07	R212	07/05/2015	141.01	Put	Bond Future	2,527.2500	2.5272	2,555.4100	2.5554	1.114	0	0	0
2015/01/07	R212	07/05/2015	141.00	Put	Bond Future	2,517.2500	2.5172	2,545.4100	2.5454	1.119	0	0	0
2015/01/07	R213	05/02/2015	9.26	Put	Bond Future	1.4300	0.0014	0.5100	0.0005	(64.336)	0	0	0
2015/01/07	R213	05/02/2015			Bond Future	8.2508	92.1268	8.1682	92.8011	(1.002)	0.0000	0.0000	23,708
2015/01/07	R213	05/02/2015	9.25	Put	Bond Future	1.5700	0.0016	0.5700	0.0006	(63.694)	0	0	0
2015/01/07	R213	05/02/2015	9.24	Put	Bond Future	1.7100	0.0017	0.6300	0.0006	(63.158)	0	0	0
2015/01/07	R213	05/02/2015	9.25	Call	Bond Future	7,609.4500	7.6095	8,282.8000	8.2828	8.849	0	0	0
2015/01/07	R213	05/02/2015	9.26	Call	Bond Future	7,680.6600	7.6807	8,354.0900	8.3541	8.768	0	0	0
2015/01/07	R213	05/02/2015	9.24	Call	Bond Future	7,538.1500	7.5382	8,211.4200	8.2114	8.932	0	0	0
2015/01/07	R213	07/05/2015	8.74	Call	Bond Future	4,331.4400	4.3314	4,840.3100	4.8403	11.748	0	0	0
2015/01/07	R213	07/05/2015	8.75	Put	Bond Future	884.5000	0.8845	712.7300	0.7127	(19.420)	0	0	0
2015/01/07	R213	07/05/2015			Bond Future	8.3000	90.0414	8.2152	90.7250	(1.023)	0.0000	0.0000	0
2015/01/07	R213	07/05/2015	8.75	Call	Bond Future	4,387.2400	4.3872	4,899.0900	4.8991	11.667	0	0	0
2015/01/07	R213	07/05/2015	8.76	Call	Bond Future	4,443.3000	4.4433	4,958.1100	4.9581	11.586	0	0	0
2015/01/07	R213	07/05/2015	8.74	Put	Bond Future	904.4000	0.9044	729.6500	0.7297	(19.322)	0	0	0
2015/01/07	R213	07/05/2015	8.76	Put	Bond Future	864.9600	0.8650	696.1500	0.6961	(19.517)	0	0	0
2015/01/07	R213	06/08/2015			Bond Future	8.3381	91.5889	8.2509	92.2829	(1.046)	0.0000	0.0000	0
2015/01/07	R213	06/08/2015	8.49	Put	Bond Future	2,449.9500	2.4500	2,149.2400	2.1492	(12.274)	0	0	0
2015/01/07	R213	06/08/2015	8.51	Put	Bond Future	2,382.9400	2.3829	2,088.3900	2.0884	(12.361)	0	0	0
2015/01/07	R213	06/08/2015	8.49	Call	Bond Future	3,640.9700	3.6410	4,034.2100	4.0342	10.800	0	0	0
2015/01/07	R213	06/08/2015	8.50	Put	Bond Future	2,415.9900	2.4160	2,118.6400	2.1186	(12.308)	0	0	0
2015/01/07	R213	06/08/2015	8.50	Call	Bond Future	3,684.6200	3.6846	4,081.2200	4.0812	10.764	0	0	0
2015/01/07	R213	06/08/2015	8.51	Call	Bond Future	3,729.0800	3.7291	4,128.4800	4.1285	10.710	0	0	0
2015/01/07	R214	05/02/2015	9.50	Call	Bond Future	8,327.0000	8.3270	9,004.9700	9.0050	8.142	0	0	0
2015/01/07	R214	05/02/2015			Bond Future	8.4540	82.4809	8.3766	83.1597	(0.915)	0.0000	0.0000	14,311
2015/01/07	R214	05/02/2015	9.51	Call	Bond Future	8,399.4200	8.3994	9,077.4500	9.0775	8.072	0	0	0
2015/01/07	R214	05/02/2015	9.49	Call	Bond Future	8,254.4600	8.2545	8,932.3600	8.9324	8.213	0	0	0
2015/01/07	R214	05/02/2015	9.50	Put	Bond Future	1.5600	0.0016	0.6800	0.0007	(56.410)	0	0	0
2015/01/07	R214	05/02/2015	9.49	Put	Bond Future	1.6900	0.0017	0.7400	0.0007	(56.213)	0	0	0
2015/01/07	R214	05/02/2015	9.51	Put	Bond Future	1.4300	0.0014	0.6100	0.0006	(57.343)	0	0	0
2015/01/07	R214	07/05/2015			Bond Future	8.4994	80.4959	8.4202	81.1844	(0.932)	0.0000	0.0000	0
2015/01/07	R214	07/05/2015	9.15	Call	Bond Future	5,939.9700	5.9400	6,516.7600	6.5168	9.710	0	0	0
2015/01/07	R214	07/05/2015	9.16	Call	Bond Future	6,002.4600	6.0025	6,581.3800	6.5814	9.645	0	0	0
2015/01/07	R214	07/05/2015	9.14	Put	Bond Future	648.4200	0.6484	534.5900	0.5346	(17.555)	0	0	0
2015/01/07	R214	07/05/2015	9.16	Put	Bond Future	619.1500	0.6191	509.6000	0.5096	(17.694)	0	0	0
2015/01/07	R214	07/05/2015	9.15	Put	Bond Future	633.6400	0.6336	521.9600	0.5220	(17.625)	0	0	0
2015/01/07	R214	07/05/2015	9.14	Call	Bond Future	5,877.6400	5.8776	6,452.2800	6.4523	9.777	0	0	0
2015/01/07	R214	06/08/2015	8.76	Put	Bond Future	2,447.5500	2.4475	2,194.8500	2.1949	(10.325)	0	0	0
2015/01/07	R214	06/08/2015			Bond Future	8.5354	81.8795	8.4543	82.5783	(0.950)	0.0000	0.0000	0
2015/01/07	R214	06/08/2015	8.75	Put	Bond Future	2,481.4600	2.4815	2,226.1600	2.2262	(10.288)	0	0	0
2015/01/07	R214	06/08/2015	8.74	Call	Bond Future	4,236.6400	4.2366	4,677.0800	4.6771	10.396	0	0	0
2015/01/07	R214	06/08/2015	8.75	Call	Bond Future	4,284.3900	4.2844	4,727.9300	4.7279	10.352	0	0	0
2015/01/07	R214	06/08/2015	8.76	Call	Bond Future	4,332.8600	4.3329	4,779.0000	4.7790	10.297	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
2015/01/07	R214	06/08/2015	8.74	Put	Bond Future	2,516.2200	2.5162	2,257.8200	2.2578	(10.269)	0	0	0
2015/01/07	R248	05/02/2015			Bond Future	8.5297	106.3516	8.4572	107.1696	(0.849)	0.0000	0.0000	43,226
2015/01/07	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R248	05/02/2015	9.50	Call	Bond Future	9,948.1700	9.9482	10,766.1300	10.7661	8.222	0	0	0
2015/01/07	R248	05/02/2015	9.51	Call	Bond Future	10,041.6900	10.0417	10,859.6500	10.8596	8.146	0	0	0
2015/01/07	R248	05/02/2015	9.49	Call	Bond Future	9,854.4700	9.8545	10,672.4300	10.6724	8.300	0	0	0
2015/01/07	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R248	07/05/2015			Bond Future	8.5767	103.6055	8.5025	104.4348	(0.865)	0.0000	0.0000	0
2015/01/07	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R248	07/05/2015	9.26	Call	Bond Future	7,118.1800	7.1182	7,947.5400	7.9475	11.651	0	0	0
2015/01/07	R248	07/05/2015	9.24	Call	Bond Future	6,922.3800	6.9224	7,751.7400	7.7517	11.981	0	0	0
2015/01/07	R248	07/05/2015	9.25	Call	Bond Future	7,020.3700	7.0204	7,849.7300	7.8497	11.814	0	0	0
2015/01/07	R248	06/08/2015	8.76	Call	Bond Future	1,578.8800	1.5789	2,420.8200	2.4208	53.325	0	0	0
2015/01/07	R248	06/08/2015			Bond Future	8.6145	105.3862	8.5386	106.2282	(0.882)	0.0000	0.0000	0
2015/01/07	R248	06/08/2015	8.74	Call	Bond Future	1,364.3600	1.3644	2,206.3000	2.2063	61.710	0	0	0
2015/01/07	R248	06/08/2015	8.75	Call	Bond Future	1,471.7200	1.4717	2,313.6600	2.3137	57.208	0	0	0
2015/01/07	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/07	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**453024**