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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/01/2015 TO 12/01/2015

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
2015/01/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	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
2015/01/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2025	05/02/2015			Bond Future	118.0229	118.0229	118.0149	118.0149	(0.007)	0.0000	0.0000	16
2015/01/12	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2025	05/02/2015	118.99	Put	Bond Future	967.1200	0.9671	975.1000	0.9751	0.825	0	0	0
2015/01/12	2025	05/02/2015	119.01	Put	Bond Future	987.1200	0.9871	995.1000	0.9951	0.808	0	0	0
2015/01/12	2025	05/02/2015	119.00	Put	Bond Future	977.1200	0.9771	985.1000	0.9851	0.817	0	0	0
2015/01/12	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2025	07/05/2015			Bond Future	119.8977	119.8977	119.8865	119.8865	(0.009)	0.0000	0.0000	0
2015/01/12	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2025	07/05/2015	120.99	Put	Bond Future	1,092.3200	1.0923	1,103.4700	1.1035	1.021	0	0	0
2015/01/12	2025	07/05/2015	121.01	Put	Bond Future	1,112.3200	1.1123	1,123.4700	1.1235	1.002	0	0	0
2015/01/12	2025	07/05/2015	121.00	Put	Bond Future	1,102.3200	1.1023	1,113.4700	1.1135	1.012	0	0	0
2015/01/12	2030	05/02/2015			Bond Future	8.0713	99.6033	8.0052	100.1716	(0.819)	0.0000	0.0000	4,666
2015/01/12	2030	05/02/2015	9.25	Call	Bond Future	9,410.8400	9.4108	9,979.0900	9.9791	6.038	0	0	0
2015/01/12	2030	05/02/2015	9.24	Call	Bond Future	9,336.4400	9.3364	9,904.6900	9.9047	6.086	0	0	0
2015/01/12	2030	05/02/2015	9.26	Call	Bond Future	9,485.1500	9.4851	10,053.4000	10.0534	5.991	0	0	0
2015/01/12	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2030	07/05/2015			Bond Future	8.1218	101.1774	8.0539	101.7524	(0.835)	0.0000	0.0000	0
2015/01/12	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2030	07/05/2015	8.74	Call	Bond Future	5,029.9800	5.0300	5,604.9100	5.6049	11.430	0	0	0
2015/01/12	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2030	07/05/2015	8.75	Call	Bond Future	5,108.3500	5.1083	5,683.2800	5.6833	11.255	0	0	0
2015/01/12	2030	07/05/2015	8.76	Call	Bond Future	5,186.6200	5.1866	5,761.5500	5.7615	11.085	0	0	0
2015/01/12	2032	05/02/2015			Bond Future	8.2271	103.2065	8.1559	103.8584	(0.865)	0.0000	0.0000	15
2015/01/12	2032	05/02/2015	8.50	Call	Bond Future	2,443.8000	2.4438	3,095.6500	3.0956	26.674	0	0	0
2015/01/12	2032	05/02/2015	8.51	Call	Bond Future	2,531.6900	2.5317	3,183.5400	3.1835	25.748	0	0	0
2015/01/12	2032	05/02/2015	8.49	Call	Bond Future	2,355.8000	2.3558	3,007.6500	3.0076	27.670	0	0	0
2015/01/12	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2032	07/05/2015			Bond Future	8.2777	100.6824	8.2047	101.3422	(0.882)	0.0000	0.0000	0
2015/01/12	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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2015/01/12	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2032	07/05/2015	8.50	Call	Bond Future	1,970.7600	1.9708	2,630.5400	2.6305	33.478	0	0	0
2015/01/12	2032	07/05/2015	8.51	Call	Bond Future	2,058.0700	2.0581	2,717.8500	2.7179	32.058	0	0	0
2015/01/12	2032	07/05/2015	8.49	Call	Bond Future	1,883.3300	1.8833	2,543.1100	2.5431	35.033	0	0	0
2015/01/12	2032	06/08/2015	8.50	Call	Bond Future	1,610.8100	1.6108	2,280.2400	2.2802	41.559	0	0	0
2015/01/12	2032	06/08/2015			Bond Future	8.3166	102.4097	8.2416	103.0792	(0.901)	0.0000	0.0000	0
2015/01/12	2032	06/08/2015	8.51	Call	Bond Future	1,697.5400	1.6975	2,366.9700	2.3670	39.435	0	0	0
2015/01/12	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2032	06/08/2015	8.49	Call	Bond Future	1,523.9700	1.5240	2,193.4000	2.1934	43.927	0	0	0
2015/01/12	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	05/02/2015			Bond Future	8.3159	102.0745	8.2448	102.8009	(0.855)	0.0000	0.0000	36,001
2015/01/12	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	05/02/2015	9.50	Call	Bond Future	11,001.4700	11.0015	11,727.8200	11.7278	6.602	0	0	0
2015/01/12	2037	05/02/2015	9.51	Call	Bond Future	11,086.2100	11.0862	11,812.5600	11.8126	6.552	0	0	0
2015/01/12	2037	05/02/2015	9.49	Call	Bond Future	10,916.6000	10.9166	11,642.9500	11.6430	6.654	0	0	0
2015/01/12	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	07/05/2015			Bond Future	8.3654	103.6876	8.2926	104.4230	(0.870)	0.0000	0.0000	500
2015/01/12	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	07/05/2015	9.01	Call	Bond Future	6,164.9600	6.1650	6,900.2900	6.9003	11.928	0	0	0
2015/01/12	2037	07/05/2015	8.99	Call	Bond Future	5,982.6300	5.9826	6,717.9600	6.7180	12.291	0	0	0
2015/01/12	2037	07/05/2015	9.00	Call	Bond Future	6,073.8600	6.0739	6,809.1900	6.8092	12.106	0	0	0
2015/01/12	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	06/08/2015			Bond Future	8.4053	101.2060	8.3306	101.9524	(0.888)	0.0000	0.0000	0
2015/01/12	2037	06/08/2015	8.75	Call	Bond Future	3,337.0700	3.3371	4,083.3900	4.0834	22.365	0	0	0
2015/01/12	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2037	06/08/2015	8.76	Call	Bond Future	3,431.3000	3.4313	4,177.6200	4.1776	21.750	0	0	0
2015/01/12	2037	06/08/2015	8.74	Call	Bond Future	3,242.7000	3.2427	3,989.0200	3.9890	23.015	0	0	0
2015/01/12	2038	05/02/2015	123.00	Call	Bond Future	2,584.5200	2.5845	3,725.9400	3.7259	44.164	0	0	0
2015/01/12	2038	05/02/2015			Bond Future	125.5845	125.5845	126.7259	126.7259	0.909	0.0000	0.0000	3,741
2015/01/12	2038	05/02/2015	123.01	Call	Bond Future	2,574.5200	2.5745	3,715.9400	3.7159	44.335	0	0	0
2015/01/12	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2038	05/02/2015	122.99	Call	Bond Future	2,594.5200	2.5945	3,735.9400	3.7359	43.993	0	0	0
2015/01/12	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2038	07/05/2015			Bond Future	127.5795	127.5795	128.7357	128.7357	0.906	0.0000	0.0000	0
2015/01/12	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2038	07/05/2015	126.99	Call	Bond Future	589.4600	0.5895	1,745.6700	1.7457	196.147	0	0	0
2015/01/12	2038	07/05/2015	127.00	Call	Bond Future	579.4600	0.5795	1,735.6700	1.7357	199.532	0	0	0
2015/01/12	2038	07/05/2015	127.01	Call	Bond Future	569.4600	0.5695	1,725.6700	1.7257	203.036	0	0	0

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2015/01/12	2044	05/02/2015	9.00	Call	Bond Future	6,003.6000	6.0036	6,796.7300	6.7967	13.211	0	0	0
2015/01/12	2044	05/02/2015			Bond Future	8.4306	103.6793	8.3595	104.4725	(0.843)	0.0000	0.0000	6,042
2015/01/12	2044	05/02/2015	9.01	Call	Bond Future	6,103.7100	6.1037	6,896.8400	6.8968	12.994	0	0	0
2015/01/12	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2044	05/02/2015	8.99	Call	Bond Future	5,903.3100	5.9033	6,696.4400	6.6964	13.435	0	0	0
2015/01/12	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2044	07/05/2015			Bond Future	8.4792	105.3180	8.4065	106.1210	(0.858)	0.0000	0.0000	0
2015/01/12	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2044	07/05/2015	9.01	Call	Bond Future	5,556.5300	5.5565	6,359.5700	6.3596	14.452	0	0	0
2015/01/12	2044	07/05/2015	8.99	Call	Bond Future	5,356.4500	5.3564	6,159.4900	6.1595	14.992	0	0	0
2015/01/12	2044	07/05/2015	9.00	Call	Bond Future	5,456.5700	5.4566	6,259.6100	6.2596	14.717	0	0	0
2015/01/12	2044	06/08/2015	8.76	Call	Bond Future	2,563.6000	2.5636	3,378.8100	3.3788	31.799	0	0	0
2015/01/12	2044	06/08/2015			Bond Future	8.5190	102.7390	8.4445	103.5542	(0.875)	0.0000	0.0000	0
2015/01/12	2044	06/08/2015	8.74	Call	Bond Future	2,354.9800	2.3550	3,170.1900	3.1702	34.616	0	0	0
2015/01/12	2044	06/08/2015	8.75	Call	Bond Future	2,459.3800	2.4594	3,274.5900	3.2746	33.147	0	0	0
2015/01/12	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2046	05/02/2015			Bond Future	127.8150	127.8150	128.0924	128.0924	0.217	0.0000	0.0000	5,889
2015/01/12	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2046	05/02/2015	123.99	Call	Bond Future	3,825.0100	3.8250	4,102.3600	4.1024	7.251	0	0	0
2015/01/12	2046	05/02/2015	124.01	Call	Bond Future	3,805.0100	3.8050	4,082.3600	4.0824	7.289	0	0	0
2015/01/12	2046	05/02/2015	124.00	Call	Bond Future	3,815.0100	3.8150	4,092.3600	4.0924	7.270	0	0	0
2015/01/12	2046	07/05/2015			Bond Future	128.4762	128.4762	128.7547	128.7547	0.217	0.0000	0.0000	0
2015/01/12	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2046	07/05/2015	126.99	Call	Bond Future	1,486.1900	1.4862	1,764.6700	1.7647	18.738	0	0	0
2015/01/12	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2046	07/05/2015	127.00	Call	Bond Future	1,476.1900	1.4762	1,754.6700	1.7547	18.865	0	0	0
2015/01/12	2046	07/05/2015	127.01	Call	Bond Future	1,466.1900	1.4662	1,744.6700	1.7447	18.993	0	0	0
2015/01/12	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2050	05/02/2015			Bond Future	135.7057	135.7057	136.2017	136.2017	0.366	0.0000	0.0000	2,753
2015/01/12	2050	05/02/2015	130.01	Call	Bond Future	5,695.7000	5.6957	6,191.7200	6.1917	8.709	0	0	0
2015/01/12	2050	05/02/2015	129.99	Call	Bond Future	5,715.7000	5.7157	6,211.7200	6.2117	8.678	0	0	0
2015/01/12	2050	05/02/2015	130.00	Call	Bond Future	5,705.7000	5.7057	6,201.7200	6.2017	8.693	0	0	0
2015/01/12	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	2050	07/05/2015			Bond Future	137.8612	137.8612	138.3616	138.3616	0.363	0.0000	0.0000	0
2015/01/12	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
2015/01/12	2050	07/05/2015	135.01	Call	Bond Future	2,851.1600	2.8512	3,351.6400	3.3516	17.554	0	0	0
2015/01/12	2050	07/05/2015	134.99	Call	Bond Future	2,871.1600	2.8712	3,371.6400	3.3716	17.431	0	0	0
2015/01/12	2050	07/05/2015	135.00	Call	Bond Future	2,861.1600	2.8612	3,361.6400	3.3616	17.492	0	0	0
2015/01/12	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	AL12	05/02/2015			Index Future	552.7540	552.7540	556.5810	556.5810	0.692	0.0000	0.0000	0
2015/01/12	AL12	07/05/2015			Index Future	561.4880	561.4880	565.3570	565.3570	0.689	0.0000	0.0000	0
2015/01/12	AL37	05/02/2015			Index Future	453.5600	453.5600	455.1870	455.1870	0.359	0.0000	0.0000	116
2015/01/12	AL37	07/05/2015			Index Future	460.7270	460.7270	462.3650	462.3650	0.356	0.0000	0.0000	0
2015/01/12	AL7T	05/02/2015			Index Future	541.5240	541.5240	544.3040	544.3040	0.513	0.0000	0.0000	3
2015/01/12	AL7T	07/05/2015			Index Future	550.0800	550.0800	552.8870	552.8870	0.510	0.0000	0.0000	0
2015/01/12	ALBI	05/02/2015			Index Future	494.2000	494.2000	496.6660	496.6660	0.499	0.0000	0.0000	774
2015/01/12	ALBI	07/05/2015			Index Future	502.0090	502.0090	504.4980	504.4980	0.496	0.0000	0.0000	0
2015/01/12	ALBI	06/08/2015			Index Future	510.5250	510.5250	513.0430	513.0430	0.493	0.0000	0.0000	0
2015/01/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/12	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	EL28	05/02/2015			Bond Future	124.8073	124.8073	124.8001	124.8001	(0.006)	0.0000	0.0000	0
2015/01/12	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	EL28	05/02/2015	125.99	Put	Bond Future	1,182.7300	1.1827	1,189.8600	1.1899	0.603	0	0	0
2015/01/12	EL28	05/02/2015	126.01	Put	Bond Future	1,202.7300	1.2027	1,209.8600	1.2099	0.593	0	0	0
2015/01/12	EL28	05/02/2015	126.00	Put	Bond Future	1,192.7300	1.1927	1,199.8600	1.1999	0.598	0	0	0
2015/01/12	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	EL28	07/05/2015	125.00	Call	Bond Future	280.2900	0.2803	269.7500	0.2698	(3.760)	0	0	0
2015/01/12	EL28	07/05/2015			Bond Future	125.2803	125.2803	125.2698	125.2698	(0.008)	0.0000	0.0000	0
2015/01/12	EL28	07/05/2015	125.01	Call	Bond Future	270.2900	0.2703	259.7500	0.2598	(3.900)	0	0	0
2015/01/12	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	EL28	07/05/2015	124.99	Call	Bond Future	290.2900	0.2903	279.7500	0.2798	(3.631)	0	0	0
2015/01/12	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	05/02/2015	10.00	Call	Bond Future	6,393.2000	6.3932	6,959.2500	6.9592	8.854	0	0	0
2015/01/12	ES33	05/02/2015			Bond Future	9.1396	88.5203	9.0681	89.0863	(0.782)	0.0000	0.0000	6,576
2015/01/12	ES33	05/02/2015	10.01	Call	Bond Future	6,463.1600	6.4632	7,029.2100	7.0292	8.758	0	0	0
2015/01/12	ES33	05/02/2015	9.99	Call	Bond Future	6,323.1500	6.3232	6,889.2000	6.8892	8.952	0	0	0
2015/01/12	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	07/05/2015			Bond Future	9.2133	86.1316	9.1399	86.7045	(0.796)	0.0000	0.0000	0
2015/01/12	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	07/05/2015	9.76	Call	Bond Future	4,092.1600	4.0922	4,665.0700	4.6651	14.000	0	0	0
2015/01/12	ES33	07/05/2015	9.74	Call	Bond Future	3,947.7700	3.9478	4,520.6800	4.5207	14.512	0	0	0
2015/01/12	ES33	07/05/2015	9.75	Call	Bond Future	4,020.0100	4.0200	4,592.9200	4.5929	14.251	0	0	0
2015/01/12	ES33	06/08/2015			Bond Future	9.2762	87.6089	9.2007	88.1903	(0.813)	0.0000	0.0000	0
2015/01/12	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	ES33	06/08/2015	9.61	Call	Bond Future	2,503.2000	2.5032	3,084.6200	3.0846	23.227	0	0	0
2015/01/12	ES33	06/08/2015	9.59	Call	Bond Future	2,356.4000	2.3564	2,937.8200	2.9378	24.674	0	0	0
2015/01/12	ES33	06/08/2015	9.60	Call	Bond Future	2,429.8500	2.4299	3,011.2700	3.0113	23.928	0	0	0
2015/01/12	GOVI	05/02/2015	459.99	Call	GOVI	313,200.0000	31.3200	336,010.0000	33.6010	7.283	0	0	0
2015/01/12	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	GOVI	05/02/2015			GOVI	491.3100	491.3100	493.5910	493.5910	0.464	0.0000	0.0000	442
2015/01/12	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	GOVI	05/02/2015	460.00	Call	GOVI	313,100.0000	31.3100	335,910.0000	33.5910	7.285	0	0	0

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2015/01/12	GOVI	05/02/2015	460.01	Call	GOVI	313,000.0000		31.3000	335,810.0000	33.5810	7.288	0	0	0
2015/01/12	GOVI	07/05/2015	449.99	Call	GOVI	490,840.0000		49.0840	513,840.0000	51.3840	4.686	0	0	0
2015/01/12	GOVI	07/05/2015			GOVI	499.0740		499.0740	501.3740	501.3740	0.461	0.0000	0.0000	131
2015/01/12	GOVI	07/05/2015	450.00	Call	GOVI	490,740.0000		49.0740	513,740.0000	51.3740	4.687	0	0	0
2015/01/12	GOVI	07/05/2015	450.01	Call	GOVI	490,640.0000		49.0640	513,640.0000	51.3640	4.688	0	0	0
2015/01/12	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	GOVI	06/08/2015			GOVI	507.5400		507.5400	509.8670	509.8670	0.458	0.0000	0.0000	0
2015/01/12	GOVI	06/08/2015	499.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	GOVI	06/08/2015	500.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	GOVI	06/08/2015	499.99	Call	GOVI	75,500.0000		7.5500	98,770.0000	9.8770	30.821	0	0	0
2015/01/12	GOVI	06/08/2015	500.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	GOVI	06/08/2015	500.00	Call	GOVI	75,400.0000		7.5400	98,670.0000	9.8670	30.862	0	0	0
2015/01/12	GOVI	06/08/2015	500.01	Call	GOVI	75,300.0000		7.5300	98,570.0000	9.8570	30.903	0	0	0
2015/01/12	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/12	IGOV	05/02/2015			Index Future	224.4430		224.4430	224.7670	224.7670	0.144	0.0000	0.0000	1,093
2015/01/12	IGOV	07/05/2015			Index Future	228.0080		228.0080	228.3290	228.3290	0.141	0.0000	0.0000	82
2015/01/12	IGOV	06/08/2015			Index Future	231.8940		231.8940	232.2150	232.2150	0.138	0.0000	0.0000	0
2015/01/12	ILBI	05/02/2015			Index Future	607.9750		607.9750	608.9260	608.9260	0.156	0.0000	0.0000	157
2015/01/12	ILBI	07/05/2015			Index Future	617.8310		617.8310	618.7900	618.7900	0.155	0.0000	0.0000	0
2015/01/12	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/12	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/12	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/12	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/12	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/12	JBAF	21/01/2015			Jibar Tradeable Future	6.1500		93.8500	6.1300	93.8700	(0.325)	0.0000	0.0000	0
2015/01/12	JBAF	18/02/2015			Jibar Tradeable Future	6.2200		93.7800	6.1400	93.8600	(1.286)	0.0000	0.0000	0
2015/01/12	JBAF	18/03/2015			Jibar Tradeable Future	6.2600		93.7400	6.1600	93.8400	(1.597)	0.0000	0.0000	2,850
2015/01/12	JBAF	15/04/2015			Jibar Tradeable Future	6.3900		93.6100	6.1800	93.8200	(3.286)	0.0000	0.0000	0
2015/01/12	JBAF	20/05/2015			Jibar Tradeable Future	6.4300		93.5700	6.2000	93.8000	(3.577)	0.0000	0.0000	0
2015/01/12	JBAF	17/06/2015			Jibar Tradeable Future	6.5100		93.4900	6.2200	93.7800	(4.455)	0.0000	0.0000	5,000
2015/01/12	JBAF	16/09/2015			Jibar Tradeable Future	6.6700		93.3300	6.2900	93.7100	(5.697)	0.0000	0.0000	0
2015/01/12	JBAF	15/12/2015			Jibar Tradeable Future	6.8800		93.1200	6.4100	93.5900	(6.831)	0.0000	0.0000	0
2015/01/12	JBAF	16/03/2016			Jibar Tradeable Future	7.0200		92.9800	6.5300	93.4700	(6.980)	0.0000	0.0000	0
2015/01/12	JBAF	15/06/2016			Jibar Tradeable Future	7.1600		92.8400	6.6400	93.3600	(7.263)	0.0000	0.0000	0
2015/01/12	JBAF	21/09/2016			Jibar Tradeable Future	7.2800		92.7200	6.7500	93.2500	(7.280)	0.0000	0.0000	0
2015/01/12	JBAF	21/12/2016			Jibar Tradeable Future	7.5600		7.5600	6.8600	93.1400	(9.259)	0.0000	0.0000	0

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2015/01/12	R023	05/02/2015			Bond Future	7.4167	105.4764	7.3302	106.0024	(1.167)	0.0000	0.0000	11,167
2015/01/12	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R023	05/02/2015	8.75	Call	Bond Future	7,686.9100	7.6869	8,212.9000	8.2129	6.843	0	0	0
2015/01/12	R023	05/02/2015	8.76	Call	Bond Future	7,741.7400	7.7417	8,267.7300	8.2677	6.794	0	0	0
2015/01/12	R023	05/02/2015	8.74	Call	Bond Future	7,632.0400	7.6320	8,158.0300	8.1580	6.892	0	0	0
2015/01/12	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R023	07/05/2015	8.15	Put	Bond Future	247.8200	0.2478	177.0500	0.1770	(28.557)	0	0	0
2015/01/12	R023	07/05/2015	8.14	Call	Bond Future	4,175.7500	4.1757	4,635.0700	4.6351	11.000	0	0	0
2015/01/12	R023	07/05/2015			Bond Future	7.4588	103.2193	7.3690	103.7511	(1.205)	0.0000	0.0000	0
2015/01/12	R023	07/05/2015	8.15	Call	Bond Future	4,224.4500	4.2244	4,685.5200	4.6855	10.914	0	0	0
2015/01/12	R023	07/05/2015	8.16	Call	Bond Future	4,273.3100	4.2733	4,736.1000	4.7361	10.830	0	0	0
2015/01/12	R023	07/05/2015	8.14	Put	Bond Future	255.2400	0.2552	182.7200	0.1827	(28.412)	0	0	0
2015/01/12	R023	07/05/2015	8.16	Put	Bond Future	240.5900	0.2406	171.5400	0.1715	(28.700)	0	0	0
2015/01/12	R023	06/08/2015	9.07	Put	Bond Future	83.9900	0.0840	62.3500	0.0624	(25.765)	0	0	911
2015/01/12	R023	06/08/2015	8.24	Call	Bond Future	4,772.1000	4.7721	5,208.1200	5.2081	9.137	0	0	0
2015/01/12	R023	06/08/2015			Bond Future	7.4827	104.9894	7.3891	105.5286	(1.250)	0.0000	0.0000	0
2015/01/12	R023	06/08/2015	9.07	Call	Bond Future	8,711.7600	8.7118	9,229.4100	9.2294	5.942	0	0	0
2015/01/12	R023	06/08/2015	8.26	Put	Bond Future	515.5400	0.5155	415.4000	0.4154	(19.424)	0	0	0
2015/01/12	R023	06/08/2015	8.25	Put	Bond Future	525.4500	0.5255	423.7600	0.4238	(19.353)	0	0	0
2015/01/12	R023	06/08/2015	8.24	Put	Bond Future	535.5300	0.5355	432.2600	0.4323	(19.284)	0	0	0
2015/01/12	R023	06/08/2015	8.25	Call	Bond Future	4,816.4700	4.8165	5,254.0700	5.2541	9.085	0	0	0
2015/01/12	R023	06/08/2015	8.26	Call	Bond Future	4,860.9600	4.8610	5,300.1100	5.3001	9.034	0	0	0
2015/01/12	R157	05/02/2015	8.74	Call	Bond Future	1,073.1800	1.0732	1,073.1700	1.0732	(0.001)	0	0	0
2015/01/12	R157	05/02/2015	8.75	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2015/01/12	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/12	R157	05/02/2015	8.74	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2015/01/12	R157	05/02/2015	8.76	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2015/01/12	R157	05/02/2015	8.75	Call	Bond Future	1,078.9900	1.0790	1,078.9800	1.0790	(0.001)	0	0	0
2015/01/12	R157	05/02/2015	8.76	Call	Bond Future	1,084.7900	1.0848	1,084.7800	1.0848	(0.001)	0	0	0
2015/01/12	R186	05/02/2015	9.00	Call	Bond Future	11,117.3300	11.1173	11,747.9800	11.7480	5.673	0	0	0
2015/01/12	R186	05/02/2015	8.76	Call	Bond Future	9,238.8400	9.2388	9,869.4000	9.8694	6.825	0	0	0
2015/01/12	R186	05/02/2015			Bond Future	7.6554	123.3649	7.5842	123.9956	(0.930)	0.0000	0.0000	29,304
2015/01/12	R186	05/02/2015	8.75	Call	Bond Future	9,159.6100	9.1596	9,790.1600	9.7902	6.884	0	0	0
2015/01/12	R186	05/02/2015	8.74	Call	Bond Future	9,080.3200	9.0803	9,710.8600	9.7109	6.944	0	0	0
2015/01/12	R186	05/02/2015	8.00	Put	Bond Future	143.7600	0.1438	65.7400	0.0657	(54.271)	0	0	6,500
2015/01/12	R186	05/02/2015	8.05	Put	Bond Future	101.1600	0.1012	43.3100	0.0433	(57.187)	0	0	6,500
2015/01/12	R186	05/02/2015	8.45	Put	Bond Future	3.1500	0.0032	0.7200	0.0007	(77.143)	0	0	0
2015/01/12	R186	05/02/2015	8.76	Put	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	0
2015/01/12	R186	05/02/2015	8.50	Put	Bond Future	1.8800	0.0019	0.3900	0.0004	(79.255)	0	0	0
2015/01/12	R186	05/02/2015	8.75	Put	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2015/01/12	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/12	R186	05/02/2015	8.50	Call	Bond Future	7,155.2200	7.1552	7,784.3800	7.7844	8.793	0	0	0
2015/01/12	R186	05/02/2015	8.45	Call	Bond Future	6,749.3400	6.7493	7,377.5600	7.3776	9.308	0	0	0
2015/01/12	R186	05/02/2015	8.00	Call	Bond Future	3,134.2800	3.1343	3,686.9100	3.6869	17.632	0	0	0

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2015/01/12	R186	05/02/2015	8.05	Call	Bond Future	3,517.2300		3.5172	4,090.0300	4.0900	16.286	0	0	0
2015/01/12	R186	05/02/2015	8.74	Put	Bond Future	0.1300		0.0001	0.0200	0.0000	(84.615)	0	0	0
2015/01/12	R186	07/05/2015			Bond Future	7.7003		125.3143	7.6269	125.9520	(0.953)	7.5970	7.5970	170
2015/01/12	R186	07/05/2015	8.25	Call	Bond Future	5,271.9200		5.2719	5,774.9600	5.7750	9.542	0	0	0
2015/01/12	R186	07/05/2015	7.80	Put	Bond Future	1,802.2000		1.8022	1,515.2800	1.5153	(15.921)	0	0	300
2015/01/12	R186	07/05/2015	8.24	Put	Bond Future	656.1500		0.6561	518.8300	0.5188	(20.928)	0	0	0
2015/01/12	R186	07/05/2015	8.26	Put	Bond Future	623.6100		0.6236	491.6400	0.4916	(21.162)	0	0	0
2015/01/12	R186	07/05/2015	8.25	Put	Bond Future	639.7100		0.6397	505.0800	0.5051	(21.045)	0	0	0
2015/01/12	R186	07/05/2015	8.26	Call	Bond Future	5,337.8300		5.3378	5,843.5300	5.8435	9.474	0	0	0
2015/01/12	R186	07/05/2015	8.24	Call	Bond Future	5,206.2700		5.2063	5,706.6200	5.7066	9.611	0	0	0
2015/01/12	R186	07/05/2015	7.80	Call	Bond Future	2,660.5900		2.6606	3,011.3400	3.0113	13.183	0	0	0
2015/01/12	R186	06/08/2015	8.90	Put	Bond Future	394.6700		0.3947	324.0500	0.3241	(17.893)	0	0	2,500
2015/01/12	R186	06/08/2015	8.00	Put	Bond Future	1,974.5400		1.9745	1,726.4500	1.7265	(12.564)	0	0	0
2015/01/12	R186	06/08/2015			Bond Future	7.7301		122.1630	7.6542	122.8098	(0.981)	0.0000	0.0000	0
2015/01/12	R186	06/08/2015	8.00	Call	Bond Future	4,237.6700		4.2377	4,636.3400	4.6363	9.408	0	0	0
2015/01/12	R186	06/08/2015	8.01	Call	Bond Future	4,289.8600		4.2899	4,691.2600	4.6913	9.357	0	0	0
2015/01/12	R186	06/08/2015	7.99	Call	Bond Future	4,186.4800		4.1865	4,582.3900	4.5824	9.457	0	0	0
2015/01/12	R186	06/08/2015	8.90	Call	Bond Future	9,798.1700		9.7982	10,374.3100	10.3743	5.880	0	0	0
2015/01/12	R186	06/08/2015	7.99	Put	Bond Future	2,006.1600		2.0062	1,755.3100	1.7553	(12.504)	0	0	0
2015/01/12	R186	06/08/2015	8.01	Put	Bond Future	1,943.9900		1.9440	1,698.6300	1.6986	(12.621)	0	0	0
2015/01/12	R186	05/11/2015	8.24	Call	Bond Future	5,931.7700		5.9318	6,376.8900	6.3769	7.504	0	0	0
2015/01/12	R186	05/11/2015	8.25	Put	Bond Future	1,845.7400		1.8457	1,637.0100	1.6370	(11.309)	0	0	0
2015/01/12	R186	05/11/2015			Bond Future	7.7421		124.3623	7.6639	125.0182	(1.011)	0.0000	0.0000	0
2015/01/12	R186	05/11/2015	9.00	Put	Bond Future	621.0600		0.6211	532.6500	0.5327	(14.235)	0	0	2,600
2015/01/12	R186	05/11/2015	8.24	Put	Bond Future	1,870.4300		1.8704	1,659.6300	1.6596	(11.270)	0	0	0
2015/01/12	R186	05/11/2015	8.26	Put	Bond Future	1,820.9200		1.8209	1,614.2700	1.6143	(11.349)	0	0	0
2015/01/12	R186	05/11/2015	9.00	Call	Bond Future	10,529.3100		10.5293	11,096.8200	11.0968	5.390	0	0	0
2015/01/12	R186	05/11/2015	8.25	Call	Bond Future	5,986.7300		5.9867	6,433.9200	6.4339	7.470	0	0	0
2015/01/12	R186	05/11/2015	8.26	Call	Bond Future	6,041.4900		6.0415	6,490.7600	6.4908	7.436	0	0	0
2015/01/12	R197	05/02/2015	288.99	Put	Bond Future	3,442.0200		3.4420	2,938.6000	2.9386	(14.626)	0	0	0
2015/01/12	R197	05/02/2015			Bond Future	285.5480		285.5480	286.0514	286.0514	0.176	0.0000	0.0000	898
2015/01/12	R197	05/02/2015	289.01	Put	Bond Future	3,462.0200		3.4620	2,958.6000	2.9586	(14.541)	0	0	0
2015/01/12	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R197	05/02/2015	289.00	Put	Bond Future	3,452.0200		3.4520	2,948.6000	2.9486	(14.583)	0	0	0
2015/01/12	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R197	07/05/2015			Bond Future	290.0836		290.0836	290.5878	290.5878	0.174	0.0000	0.0000	0
2015/01/12	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R197	07/05/2015	293.99	Put	Bond Future	3,906.4300		3.9064	3,402.1900	3.4022	(12.908)	0	0	0
2015/01/12	R197	07/05/2015	294.01	Put	Bond Future	3,926.4300		3.9264	3,422.1900	3.4222	(12.842)	0	0	0
2015/01/12	R197	07/05/2015	294.00	Put	Bond Future	3,916.4300		3.9164	3,412.1900	3.4122	(12.875)	0	0	0
2015/01/12	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R202	05/02/2015	233.01	Call	Bond Future	4,055.7800		4.0558	3,867.6100	3.8676	(4.640)	0	0	0
2015/01/12	R202	05/02/2015			Bond Future	237.0658		237.0658	236.8776	236.8776	(0.079)	0.0000	0.0000	50,884
2015/01/12	R202	05/02/2015	232.99	Call	Bond Future	4,075.7800		4.0758	3,887.6100	3.8876	(4.617)	0	0	0

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2015/01/12	R202	05/02/2015	233.00	Call	Bond Future	4,065.7800	4.0658	3,877.6100	3.8776	(4.628)	0	0	0
2015/01/12	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R202	07/05/2015			Bond Future	240.8315	240.8315	240.6345	240.6345	(0.082)	0.0000	0.0000	0
2015/01/12	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R202	07/05/2015	238.51	Call	Bond Future	2,321.5100	2.3215	2,124.4700	2.1245	(8.488)	0	0	0
2015/01/12	R202	07/05/2015	238.49	Call	Bond Future	2,341.5100	2.3415	2,144.4700	2.1445	(8.415)	0	0	0
2015/01/12	R202	07/05/2015	238.50	Call	Bond Future	2,331.5100	2.3315	2,134.4700	2.1345	(8.451)	0	0	0
2015/01/12	R203	05/02/2015	7.69	Call	Bond Future	2,613.0500	2.6131	2,800.1200	2.8001	7.159	0	0	55
2015/01/12	R203	05/02/2015			Bond Future	6.5862	107.2676	6.5085	107.4547	(1.179)	0.0000	0.0000	14,991
2015/01/12	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R203	05/02/2015	8.35	Call	Bond Future	4,136.0800	4.1361	4,323.1500	4.3231	4.523	0	0	0
2015/01/12	R203	05/02/2015	8.36	Call	Bond Future	4,158.9300	4.1589	4,346.0000	4.3460	4.498	0	0	0
2015/01/12	R203	05/02/2015	8.34	Call	Bond Future	4,113.2200	4.1132	4,300.2900	4.3003	4.548	0	0	0
2015/01/12	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R203	07/05/2015			Bond Future	6.6078	104.7963	6.5221	104.9839	(1.296)	0.0000	0.0000	0
2015/01/12	R203	07/05/2015	7.24	Put	Bond Future	67.3300	0.0673	45.7300	0.0457	(32.081)	0	0	0
2015/01/12	R203	07/05/2015	7.26	Put	Bond Future	62.6800	0.0627	42.3600	0.0424	(32.419)	0	0	0
2015/01/12	R203	07/05/2015	7.25	Put	Bond Future	65.0300	0.0650	44.0600	0.0441	(32.247)	0	0	0
2015/01/12	R203	07/05/2015	7.25	Call	Bond Future	1,457.6500	1.4576	1,624.2200	1.6242	11.427	0	0	0
2015/01/12	R203	07/05/2015	7.26	Call	Bond Future	1,476.7900	1.4768	1,644.0100	1.6440	11.323	0	0	0
2015/01/12	R203	07/05/2015	7.24	Call	Bond Future	1,438.4500	1.4384	1,604.3900	1.6044	11.536	0	0	0
2015/01/12	R203	06/08/2015	6.74	Call	Bond Future	757.4200	0.7574	871.1200	0.8711	15.011	0	0	0
2015/01/12	R203	06/08/2015	6.75	Put	Bond Future	410.0100	0.4100	335.5800	0.3356	(18.153)	0	0	0
2015/01/12	R203	06/08/2015			Bond Future	6.5669	106.5938	6.4709	106.7829	(1.462)	0.0000	0.0000	0
2015/01/12	R203	06/08/2015	6.75	Call	Bond Future	769.3700	0.7694	884.0500	0.8841	14.906	0	0	0
2015/01/12	R203	06/08/2015	6.76	Call	Bond Future	781.7200	0.7817	897.3700	0.8974	14.794	0	0	0
2015/01/12	R203	06/08/2015	6.74	Put	Bond Future	417.6500	0.4177	342.2400	0.3422	(18.056)	0	0	0
2015/01/12	R203	06/08/2015	6.76	Put	Bond Future	402.7800	0.4028	329.3200	0.3293	(18.238)	0	0	0
2015/01/12	R204	05/02/2015			Bond Future	6.8665	104.8942	6.7895	105.1581	(1.122)	7.2880	6.8107	10,492
2015/01/12	R204	05/02/2015	8.25	Call	Bond Future	4,601.8900	4.6019	4,865.7100	4.8657	5.733	0	0	0
2015/01/12	R204	05/02/2015	8.26	Call	Bond Future	4,634.2300	4.6342	4,898.0500	4.8981	5.693	0	0	0
2015/01/12	R204	05/02/2015	8.24	Call	Bond Future	4,569.5400	4.5695	4,833.3600	4.8334	5.773	0	0	0
2015/01/12	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R204	07/05/2015	7.51	Put	Bond Future	133.9100	0.1339	95.8000	0.0958	(28.459)	0	0	0
2015/01/12	R204	07/05/2015			Bond Future	6.9063	106.5517	6.8238	106.8172	(1.194)	7.3420	6.8535	100
2015/01/12	R204	07/05/2015	7.50	Put	Bond Future	138.2900	0.1383	99.1600	0.0992	(28.296)	0	0	0
2015/01/12	R204	07/05/2015	7.49	Call	Bond Future	1,998.8300	1.9988	2,224.1900	2.2242	11.275	0	0	0
2015/01/12	R204	07/05/2015	7.50	Call	Bond Future	2,025.7700	2.0258	2,252.1700	2.2522	11.176	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
2015/01/12	R204	07/05/2015	7.51	Call	Bond Future	2,052.8100	2.0528	2,280.2300	2.2802	11.078	0	0	0
2015/01/12	R204	07/05/2015	7.49	Put	Bond Future	142.7900	0.1428	102.6200	0.1026	(28.132)	0	0	0
2015/01/12	R204	06/08/2015	7.74	Call	Bond Future	2,666.7100	2.6667	2,893.0600	2.8931	8.488	0	0	0
2015/01/12	R204	06/08/2015	7.75	Put	Bond Future	199.1900	0.1992	157.8100	0.1578	(20.774)	0	0	0
2015/01/12	R204	06/08/2015			Bond Future	6.9099	104.3406	6.8209	104.6090	(1.288)	0.0000	0.0000	0
2015/01/12	R204	06/08/2015	8.41	Call	Bond Future	4,436.6500	4.4367	4,695.0100	4.6950	5.823	0	0	0
2015/01/12	R204	06/08/2015	7.74	Put	Bond Future	203.4700	0.2035	161.3700	0.1614	(20.691)	0	0	0
2015/01/12	R204	06/08/2015	7.76	Put	Bond Future	194.9800	0.1950	154.3300	0.1543	(20.848)	0	0	0
2015/01/12	R204	06/08/2015	8.41	Put	Bond Future	37.8700	0.0379	27.7800	0.0278	(26.644)	0	0	699
2015/01/12	R204	06/08/2015	7.75	Call	Bond Future	2,691.6600	2.6917	2,918.7300	2.9187	8.436	0	0	0
2015/01/12	R204	06/08/2015	7.76	Call	Bond Future	2,716.6700	2.7167	2,944.4700	2.9445	8.385	0	0	0
2015/01/12	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R207	05/02/2015			Bond Future	7.0826	101.1992	6.9856	101.5998	(1.371)	7.0010	7.0010	36,436
2015/01/12	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R207	05/02/2015	8.50	Call	Bond Future	5,636.3200	5.6363	6,037.0000	6.0370	7.109	0	0	0
2015/01/12	R207	05/02/2015	8.51	Call	Bond Future	5,674.7000	5.6747	6,075.3800	6.0754	7.061	0	0	0
2015/01/12	R207	05/02/2015	8.49	Call	Bond Future	5,597.9200	5.5979	5,998.6000	5.9986	7.158	0	0	0
2015/01/12	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R207	07/05/2015			Bond Future	7.1302	102.7982	7.0275	103.2028	(1.440)	0.0000	0.0000	0
2015/01/12	R207	07/05/2015	8.25	Call	Bond Future	4,320.4100	4.3204	4,711.9800	4.7120	9.063	0	0	0
2015/01/12	R207	07/05/2015	7.73	Call	Bond Future	2,513.2100	2.5132	2,857.7500	2.8577	13.709	0	0	66
2015/01/12	R207	07/05/2015	8.24	Put	Bond Future	33.7500	0.0338	20.2400	0.0202	(40.030)	0	0	0
2015/01/12	R207	07/05/2015	8.26	Put	Bond Future	31.2200	0.0312	18.6200	0.0186	(40.359)	0	0	0
2015/01/12	R207	07/05/2015	7.73	Put	Bond Future	188.2000	0.1882	128.1000	0.1281	(31.934)	0	0	0
2015/01/12	R207	07/05/2015	8.25	Put	Bond Future	32.5300	0.0325	19.4600	0.0195	(40.178)	0	0	0
2015/01/12	R207	07/05/2015	8.26	Call	Bond Future	4,356.3800	4.3564	4,748.4200	4.7484	8.999	0	0	0
2015/01/12	R207	07/05/2015	8.24	Call	Bond Future	4,284.3400	4.2843	4,675.4700	4.6755	9.129	0	0	0
2015/01/12	R207	06/08/2015	7.76	Call	Bond Future	2,682.9000	2.6829	3,000.0200	3.0000	11.820	0	0	0
2015/01/12	R207	06/08/2015			Bond Future	7.1500	100.9169	7.0409	101.3269	(1.527)	0.0000	0.0000	0
2015/01/12	R207	06/08/2015	7.74	Call	Bond Future	2,626.3400	2.6263	2,940.6500	2.9406	11.968	0	0	0
2015/01/12	R207	06/08/2015	7.75	Call	Bond Future	2,654.5700	2.6546	2,970.2900	2.9703	11.893	0	0	0
2015/01/12	R207	06/08/2015	7.46	Call	Bond Future	1,888.1400	1.8881	2,157.4600	2.1575	14.264	0	0	70
2015/01/12	R207	06/08/2015	7.74	Put	Bond Future	445.7600	0.4458	350.1000	0.3501	(21.460)	0	0	0
2015/01/12	R207	06/08/2015	7.76	Put	Bond Future	429.4100	0.4294	336.5600	0.3366	(21.623)	0	0	0
2015/01/12	R207	06/08/2015	7.46	Put	Bond Future	735.2100	0.7352	594.5600	0.5946	(19.131)	0	0	0
2015/01/12	R207	06/08/2015	7.75	Put	Bond Future	437.5200	0.4375	343.2700	0.3433	(21.542)	0	0	0
2015/01/12	R207	05/11/2015	7.76	Call	Bond Future	2,839.7800	2.8398	3,145.3300	3.1453	10.760	0	0	0
2015/01/12	R207	05/11/2015			Bond Future	7.1310	102.7336	7.0150	103.1490	(1.627)	0.0000	0.0000	0
2015/01/12	R207	05/11/2015	7.74	Call	Bond Future	2,788.4100	2.7884	3,091.4800	3.0915	10.869	0	0	0
2015/01/12	R207	05/11/2015	7.75	Call	Bond Future	2,814.2000	2.8142	3,118.5100	3.1185	10.813	0	0	0
2015/01/12	R207	05/11/2015	7.43	Call	Bond Future	2,041.7300	2.0417	2,302.0600	2.3021	12.750	0	0	53
2015/01/12	R207	05/11/2015	7.74	Put	Bond Future	642.0800	0.6421	529.7900	0.5298	(17.488)	0	0	0
2015/01/12	R207	05/11/2015	7.43	Put	Bond Future	980.9800	0.9810	825.9500	0.8259	(15.804)	0	0	0
2015/01/12	R207	05/11/2015	7.76	Put	Bond Future	623.9100	0.6239	514.1000	0.5141	(17.600)	0	0	0
2015/01/12	R207	05/11/2015	7.75	Put	Bond Future	633.0900	0.6331	522.0400	0.5220	(17.541)	0	0	0
2015/01/12	R208	05/02/2015	8.51	Call	Bond Future	6,025.2300	6.0252	6,444.4900	6.4445	6.958	0	0	0

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
2015/01/12	R208	05/02/2015			Bond Future	7.2113		100.1998	7.1246	100.6190	(1.203)	0.0000	0.0000	50,770
2015/01/12	R208	05/02/2015	8.49	Call	Bond Future	5,935.9400		5.9359	6,355.2000	6.3552	7.063	0	0	0
2015/01/12	R208	05/02/2015	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R208	05/02/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R208	05/02/2015	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R208	05/02/2015	8.50	Call	Bond Future	5,980.6000		5.9806	6,399.8600	6.3999	7.010	0	0	0
2015/01/12	R208	07/05/2015	8.01	Call	Bond Future	3,588.1700		3.5882	3,966.9100	3.9669	10.555	0	0	0
2015/01/12	R208	07/05/2015			Bond Future	7.2541		98.3836	7.1634	98.8071	(1.251)	0.0000	0.0000	0
2015/01/12	R208	07/05/2015	7.99	Call	Bond Future	3,508.5500		3.5086	3,884.8300	3.8848	10.725	0	0	0
2015/01/12	R208	07/05/2015	8.00	Call	Bond Future	3,548.3100		3.5483	3,925.8300	3.9258	10.639	0	0	0
2015/01/12	R208	07/05/2015	7.99	Put	Bond Future	155.0800		0.1551	107.8300	0.1078	(30.468)	0	0	0
2015/01/12	R208	07/05/2015	8.01	Put	Bond Future	145.5300		0.1455	100.7400	0.1007	(30.777)	0	0	0
2015/01/12	R208	07/05/2015	8.00	Put	Bond Future	150.2400		0.1502	104.2300	0.1042	(30.624)	0	0	0
2015/01/12	R208	06/08/2015			Bond Future	7.2743		100.0711	7.1789	100.5004	(1.311)	0.0000	0.0000	0
2015/01/12	R208	06/08/2015	8.00	Call	Bond Future	3,612.8800		3.6129	3,958.5400	3.9585	9.567	0	0	0
2015/01/12	R208	06/08/2015	8.01	Call	Bond Future	3,647.8800		3.6479	3,994.8400	3.9948	9.511	0	0	0
2015/01/12	R208	06/08/2015	8.85	Call	Bond Future	6,833.9400		6.8339	7,247.3600	7.2474	6.050	0	0	0
2015/01/12	R208	06/08/2015	7.99	Call	Bond Future	3,577.9900		3.5780	3,922.3300	3.9223	9.624	0	0	0
2015/01/12	R208	06/08/2015	8.01	Put	Bond Future	410.5800		0.4106	328.2900	0.3283	(20.042)	0	0	0
2015/01/12	R208	06/08/2015	8.00	Put	Bond Future	418.6900		0.4187	335.1000	0.3351	(19.965)	0	0	0
2015/01/12	R208	06/08/2015	7.99	Put	Bond Future	426.9500		0.4270	342.0400	0.3420	(19.888)	0	0	0
2015/01/12	R208	06/08/2015	8.85	Put	Bond Future	58.6300		0.0586	42.8000	0.0428	(27.000)	0	0	198
2015/01/12	R208	05/11/2015			Bond Future	7.2681		98.4696	7.1680	98.9046	(1.377)	0.0000	0.0000	0
2015/01/12	R208	05/11/2015	8.48	Call	Bond Future	5,388.8700		5.3889	5,768.1500	5.7682	7.038	0	0	0
2015/01/12	R208	05/11/2015	7.74	Put	Bond Future	935.7200		0.9357	798.1100	0.7981	(14.706)	0	0	0
2015/01/12	R208	05/11/2015	7.75	Call	Bond Future	2,984.5300		2.9845	3,283.3500	3.2833	10.012	0	0	0
2015/01/12	R208	05/11/2015	7.76	Call	Bond Future	3,013.8900		3.0139	3,314.1400	3.3141	9.962	0	0	0
2015/01/12	R208	05/11/2015	8.48	Put	Bond Future	303.3900		0.3034	247.6800	0.2477	(18.363)	0	0	2,200
2015/01/12	R208	05/11/2015	7.74	Call	Bond Future	2,955.3000		2.9553	3,252.6800	3.2527	10.063	0	0	0
2015/01/12	R208	05/11/2015	7.76	Put	Bond Future	909.8500		0.9098	775.1100	0.7751	(14.809)	0	0	0
2015/01/12	R208	05/11/2015	7.75	Put	Bond Future	922.7100		0.9227	786.5400	0.7865	(14.758)	0	0	0
2015/01/12	R209	05/02/2015	9.00	Put	Bond Future	7.2900		0.0073	2.0400	0.0020	(72.016)	0	0	0
2015/01/12	R209	05/02/2015			Bond Future	8.2349		82.5471	8.1638	83.1494	(0.862)	0.0000	0.0000	24,091
2015/01/12	R209	05/02/2015	9.25	Call	Bond Future	7,913.2100		7.9132	8,514.8700	8.5149	7.603	0	0	0
2015/01/12	R209	05/02/2015	9.26	Call	Bond Future	7,985.0300		7.9850	8,586.7500	8.5867	7.536	0	0	0
2015/01/12	R209	05/02/2015	9.24	Call	Bond Future	7,841.2800		7.8413	8,442.8900	8.4429	7.672	0	0	0
2015/01/12	R209	05/02/2015	9.25	Put	Bond Future	0.7400		0.0007	0.1400	0.0001	(81.081)	0	0	0
2015/01/12	R209	05/02/2015	9.00	Call	Bond Future	6,085.8800		6.0859	6,682.8900	6.6829	9.810	0	0	0
2015/01/12	R209	05/02/2015	9.24	Put	Bond Future	0.8100		0.0008	0.1600	0.0002	(80.247)	0	0	0
2015/01/12	R209	05/02/2015	9.26	Put	Bond Future	0.6700		0.0007	0.1300	0.0001	(80.597)	0	0	0
2015/01/12	R209	07/05/2015			Bond Future	8.2787		80.7039	8.2061	81.3137	(0.877)	0.0000	0.0000	0
2015/01/12	R209	07/05/2015	8.99	Put	Bond Future	469.8600		0.4699	369.7500	0.3698	(21.306)	0	0	0
2015/01/12	R209	07/05/2015	9.01	Put	Bond Future	446.7700		0.4468	350.6200	0.3506	(21.521)	0	0	0
2015/01/12	R209	07/05/2015	8.99	Call	Bond Future	6,089.9900		6.0900	6,599.6700	6.5997	8.369	0	0	0
2015/01/12	R209	07/05/2015	9.00	Put	Bond Future	458.1900		0.4582	360.0700	0.3601	(21.415)	0	0	0
2015/01/12	R209	07/05/2015	9.00	Call	Bond Future	6,152.9900		6.1530	6,664.6600	6.6647	8.316	0	0	0
2015/01/12	R209	07/05/2015	9.01	Call	Bond Future	6,216.1300		6.2161	6,729.7700	6.7298	8.263	0	0	0

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
2015/01/12	R209	06/08/2015	8.99	Put	Bond Future	1,131.0200		1.1310	978.5800	0.9786	(13.478)	0	0	0
2015/01/12	R209	06/08/2015			Bond Future	8.3122		82.0883	8.2378	82.7073	(0.894)	0.0000	0.0000	0
2015/01/12	R209	06/08/2015	9.01	Put	Bond Future	1,095.1500		1.0952	946.4300	0.9464	(13.580)	0	0	0
2015/01/12	R209	06/08/2015	9.90	Call	Bond Future	11,872.1500		11.8721	12,452.2100	12.4522	4.886	0	0	0
2015/01/12	R209	06/08/2015	9.00	Call	Bond Future	6,513.8800		6.5139	6,982.2500	6.9823	7.190	0	0	0
2015/01/12	R209	06/08/2015	9.01	Call	Bond Future	6,570.4500		6.5704	7,040.6700	7.0407	7.157	0	0	0
2015/01/12	R209	06/08/2015	8.99	Call	Bond Future	6,457.4500		6.4575	6,923.9500	6.9239	7.224	0	0	0
2015/01/12	R209	06/08/2015	9.00	Put	Bond Future	1,112.9600		1.1130	962.3900	0.9624	(13.529)	0	0	0
2015/01/12	R209	06/08/2015	9.90	Put	Bond Future	209.1600		0.2092	170.2800	0.1703	(18.589)	0	0	2,914
2015/01/12	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R210	05/02/2015			Bond Future	177.2468		177.2468	177.2346	177.2346	(0.007)	0.0000	0.0000	628
2015/01/12	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R210	05/02/2015	175.01	Call	Bond Future	2,236.8100		2.2368	2,224.5600	2.2246	(0.548)	0	0	0
2015/01/12	R210	05/02/2015	174.99	Call	Bond Future	2,256.8100		2.2568	2,244.5600	2.2446	(0.543)	0	0	0
2015/01/12	R210	05/02/2015	175.00	Call	Bond Future	2,246.8100		2.2468	2,234.5600	2.2346	(0.545)	0	0	0
2015/01/12	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R210	07/05/2015			Bond Future	177.9871		177.9871	177.9702	177.9702	(0.009)	0.0000	0.0000	0
2015/01/12	R210	07/05/2015	177.00	Call	Bond Future	987.1100		0.9871	970.2300	0.9702	(1.710)	0	0	0
2015/01/12	R210	07/05/2015	176.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R210	07/05/2015	177.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R210	07/05/2015	177.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R210	07/05/2015	177.01	Call	Bond Future	977.1100		0.9771	960.2300	0.9602	(1.728)	0	0	0
2015/01/12	R210	07/05/2015	176.99	Call	Bond Future	997.1100		0.9971	980.2300	0.9802	(1.693)	0	0	0
2015/01/12	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R211	05/02/2015			Bond Future	131.1410		131.1410	131.1304	131.1304	(0.008)	0.0000	0.0000	1,120
2015/01/12	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R211	05/02/2015	132.99	Put	Bond Future	1,848.9600		1.8490	1,859.6400	1.8596	0.578	0	0	0
2015/01/12	R211	05/02/2015	133.01	Put	Bond Future	1,868.9600		1.8690	1,879.6400	1.8796	0.571	0	0	0
2015/01/12	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R211	05/02/2015	133.00	Put	Bond Future	1,858.9600		1.8590	1,869.6400	1.8696	0.575	0	0	0
2015/01/12	R211	07/05/2015	134.99	Put	Bond Future	1,765.8100		1.7658	1,779.9500	1.7800	0.801	0	0	0
2015/01/12	R211	07/05/2015			Bond Future	133.2242		133.2242	133.2100	133.2100	(0.011)	0.0000	0.0000	0
2015/01/12	R211	07/05/2015	135.01	Put	Bond Future	1,785.8100		1.7858	1,799.9500	1.8000	0.792	0	0	0
2015/01/12	R211	07/05/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R211	07/05/2015	135.00	Put	Bond Future	1,775.8100		1.7758	1,789.9500	1.7900	0.796	0	0	0
2015/01/12	R211	07/05/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R211	07/05/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R212	05/02/2015			Bond Future	136.7963		136.7963	137.1391	137.1391	0.251	0.0000	0.0000	1,621
2015/01/12	R212	05/02/2015	137.99	Put	Bond Future	1,193.6600		1.1937	850.8700	0.8509	(28.718)	0	0	0
2015/01/12	R212	05/02/2015	138.01	Put	Bond Future	1,213.6600		1.2137	870.8700	0.8709	(28.244)	0	0	0
2015/01/12	R212	05/02/2015	138.00	Put	Bond Future	1,203.6600		1.2037	860.8700	0.8609	(28.479)	0	0	0
2015/01/12	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/12	R212	07/05/2015			Bond Future	138.9693	138.9693	139.3141	139.3141	0.248	0.0000	0.0000	0
2015/01/12	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R212	07/05/2015	140.99	Put	Bond Future	2,020.6900	2.0207	1,675.9100	1.6759	(17.062)	0	0	0
2015/01/12	R212	07/05/2015	141.01	Put	Bond Future	2,040.6900	2.0407	1,695.9100	1.6959	(16.895)	0	0	0
2015/01/12	R212	07/05/2015	141.00	Put	Bond Future	2,030.6900	2.0307	1,685.9100	1.6859	(16.978)	0	0	0
2015/01/12	R213	05/02/2015	9.26	Put	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	0
2015/01/12	R213	05/02/2015			Bond Future	8.1115	93.2675	8.0403	93.8578	(0.877)	0.0000	0.0000	23,708
2015/01/12	R213	05/02/2015	9.25	Put	Bond Future	0.1800	0.0002	0.0300	0.0000	(83.333)	0	0	0
2015/01/12	R213	05/02/2015	9.24	Put	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	0
2015/01/12	R213	05/02/2015	9.25	Call	Bond Future	8,748.8000	8.7488	9,339.0000	9.3390	6.746	0	0	0
2015/01/12	R213	05/02/2015	9.26	Call	Bond Future	8,820.1300	8.8201	9,410.3400	9.4103	6.692	0	0	0
2015/01/12	R213	05/02/2015	9.24	Call	Bond Future	8,677.3800	8.6774	9,267.5600	9.2676	6.801	0	0	0
2015/01/12	R213	07/05/2015	8.75	Put	Bond Future	604.0100	0.6040	481.4400	0.4814	(20.293)	0	0	0
2015/01/12	R213	07/05/2015	8.74	Call	Bond Future	5,201.7800	5.2018	5,674.3600	5.6744	9.085	0	0	0
2015/01/12	R213	07/05/2015			Bond Future	8.1571	91.1972	8.0841	91.7947	(0.894)	0.0000	0.0000	0
2015/01/12	R213	07/05/2015	8.75	Call	Bond Future	5,262.5400	5.2625	5,737.4800	5.7375	9.025	0	0	0
2015/01/12	R213	07/05/2015	8.76	Call	Bond Future	5,323.5100	5.3235	5,800.7700	5.8008	8.965	0	0	0
2015/01/12	R213	07/05/2015	8.74	Put	Bond Future	618.9500	0.6190	494.0200	0.4940	(20.184)	0	0	0
2015/01/12	R213	07/05/2015	8.76	Put	Bond Future	589.3800	0.5894	469.1300	0.4691	(20.403)	0	0	0
2015/01/12	R213	06/08/2015			Bond Future	8.1914	92.7611	8.1165	93.3674	(0.914)	0.0000	0.0000	0
2015/01/12	R213	06/08/2015	8.49	Put	Bond Future	1,957.1700	1.9572	1,727.3300	1.7273	(11.743)	0	0	0
2015/01/12	R213	06/08/2015	8.51	Put	Bond Future	1,900.1200	1.9001	1,675.0200	1.6750	(11.847)	0	0	0
2015/01/12	R213	06/08/2015	8.49	Call	Bond Future	4,320.3500	4.3204	4,696.8200	4.6968	8.714	0	0	0
2015/01/12	R213	06/08/2015	8.50	Put	Bond Future	1,928.4800	1.9285	1,701.0100	1.7010	(11.795)	0	0	0
2015/01/12	R213	06/08/2015	8.50	Call	Bond Future	4,369.2700	4.3693	4,748.1100	4.7481	8.671	0	0	0
2015/01/12	R213	06/08/2015	8.51	Call	Bond Future	4,418.4200	4.4184	4,799.6300	4.7996	8.628	0	0	0
2015/01/12	R214	05/02/2015	9.50	Call	Bond Future	9,506.3200	9.5063	10,143.8900	10.1439	6.707	0	0	0
2015/01/12	R214	05/02/2015			Bond Future	8.3201	83.6615	8.2491	84.2993	(0.854)	0.0000	0.0000	13,407
2015/01/12	R214	05/02/2015	9.51	Call	Bond Future	9,578.8500	9.5788	10,216.4300	10.2164	6.656	0	0	0
2015/01/12	R214	05/02/2015	9.49	Call	Bond Future	9,433.6800	9.4337	10,071.2200	10.0712	6.758	0	0	0
2015/01/12	R214	05/02/2015	9.50	Put	Bond Future	0.2200	0.0002	0.0400	0.0000	(81.818)	0	0	0
2015/01/12	R214	05/02/2015	9.49	Put	Bond Future	0.2500	0.0003	0.0400	0.0000	(84.000)	0	0	0
2015/01/12	R214	05/02/2015	9.51	Put	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	0
2015/01/12	R214	07/05/2015			Bond Future	8.3624	81.6926	8.2898	82.3384	(0.868)	0.0000	0.0000	0
2015/01/12	R214	07/05/2015	9.15	Call	Bond Future	6,940.3800	6.9404	7,491.7700	7.4918	7.945	0	0	0
2015/01/12	R214	07/05/2015	9.16	Call	Bond Future	7,006.5900	7.0066	7,559.8700	7.5599	7.897	0	0	0
2015/01/12	R214	07/05/2015	9.14	Put	Bond Future	448.3800	0.4484	351.9900	0.3520	(21.497)	0	0	0
2015/01/12	R214	07/05/2015	9.16	Put	Bond Future	426.6100	0.4266	334.0100	0.3340	(21.706)	0	0	0
2015/01/12	R214	07/05/2015	9.15	Put	Bond Future	437.3800	0.4374	342.8900	0.3429	(21.604)	0	0	0
2015/01/12	R214	07/05/2015	9.14	Call	Bond Future	6,874.2700	6.8743	7,423.7600	7.4238	7.993	0	0	0
2015/01/12	R214	06/08/2015	8.76	Put	Bond Future	2,000.8400	2.0008	1,767.8800	1.7679	(11.643)	0	0	0
2015/01/12	R214	06/08/2015			Bond Future	8.3953	83.0936	8.3210	83.7492	(0.884)	0.0000	0.0000	0
2015/01/12	R214	06/08/2015	8.75	Put	Bond Future	2,030.2100	2.0302	1,794.8200	1.7948	(11.594)	0	0	0
2015/01/12	R214	06/08/2015	8.74	Call	Bond Future	4,994.4300	4.9944	5,412.2200	5.4122	8.365	0	0	0
2015/01/12	R214	06/08/2015	8.75	Call	Bond Future	5,047.2200	5.0472	5,467.4500	5.4675	8.326	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
2015/01/12	R214	06/08/2015	8.76	Call	Bond Future	5,100.2300	5.1002	5,522.8900	5.5229	8.287	0	0	0
2015/01/12	R214	06/08/2015	8.74	Put	Bond Future	2,059.9300	2.0599	1,822.1000	1.8221	(11.546)	0	0	0
2015/01/12	R248	05/02/2015			Bond Future	8.4006	107.8165	8.3346	108.5804	(0.786)	0.0000	0.0000	43,226
2015/01/12	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R248	05/02/2015	9.50	Call	Bond Future	11,413.0400	11.4130	12,176.9600	12.1770	6.693	0	0	0
2015/01/12	R248	05/02/2015	9.51	Call	Bond Future	11,506.5600	11.5066	12,270.4800	12.2705	6.639	0	0	0
2015/01/12	R248	05/02/2015	9.49	Call	Bond Future	11,319.3400	11.3193	12,083.2600	12.0833	6.749	0	0	0
2015/01/12	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R248	07/05/2015			Bond Future	8.4447	105.0900	8.3771	105.8636	(0.800)	0.0000	0.0000	0
2015/01/12	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R248	07/05/2015	9.26	Call	Bond Future	8,602.7600	8.6028	9,376.3400	9.3763	8.992	0	0	0
2015/01/12	R248	07/05/2015	9.24	Call	Bond Future	8,406.9600	8.4070	9,180.5400	9.1805	9.202	0	0	0
2015/01/12	R248	07/05/2015	9.25	Call	Bond Future	8,504.9500	8.5050	9,278.5300	9.2785	9.096	0	0	0
2015/01/12	R248	06/08/2015	8.76	Call	Bond Future	3,084.9200	3.0849	3,870.0100	3.8700	25.449	0	0	0
2015/01/12	R248	06/08/2015			Bond Future	8.4794	106.8923	8.4103	107.6774	(0.815)	0.0000	0.0000	0
2015/01/12	R248	06/08/2015	8.74	Call	Bond Future	2,870.4000	2.8704	3,655.4900	3.6555	27.351	0	0	0
2015/01/12	R248	06/08/2015	8.75	Call	Bond Future	2,977.7600	2.9778	3,762.8500	3.7629	26.365	0	0	0
2015/01/12	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/12	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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