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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/01/2015 TO 20/01/2015

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
2015/01/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2025	05/02/2015			Bond Future	117.8563	117.8563	117.7423	117.7423	(0.097)	0.0000	0.0000	16
2015/01/20	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2025	05/02/2015	118.99	Put	Bond Future	1,133.7500	1.1338	1,247.6700	1.2477	10.048	0	0	0
2015/01/20	2025	05/02/2015	119.01	Put	Bond Future	1,153.7500	1.1538	1,267.6700	1.2677	9.874	0	0	0
2015/01/20	2025	05/02/2015	119.00	Put	Bond Future	1,143.7500	1.1438	1,257.6700	1.2577	9.960	0	0	0
2015/01/20	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2025	07/05/2015			Bond Future	119.7177	119.7177	119.6008	119.6008	(0.098)	0.0000	0.0000	0
2015/01/20	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2025	07/05/2015	120.99	Put	Bond Future	1,272.3100	1.2723	1,389.2000	1.3892	9.187	0	0	0
2015/01/20	2025	07/05/2015	121.01	Put	Bond Future	1,292.3100	1.2923	1,409.2000	1.4092	9.045	0	0	0
2015/01/20	2025	07/05/2015	121.00	Put	Bond Future	1,282.3100	1.2823	1,399.2000	1.3992	9.116	0	0	0
2015/01/20	2030	05/02/2015			Bond Future	7.8853	101.2146	7.8395	101.6168	(0.581)	0.0000	0.0000	6,938
2015/01/20	2030	05/02/2015	9.25	Call	Bond Future	11,022.0600	11.0221	11,424.2600	11.4243	3.649	0	0	0
2015/01/20	2030	05/02/2015	9.24	Call	Bond Future	10,947.6600	10.9477	11,349.8600	11.3499	3.674	0	0	0
2015/01/20	2030	05/02/2015	9.26	Call	Bond Future	11,096.3700	11.0964	11,498.5700	11.4986	3.625	0	0	0
2015/01/20	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2030	07/05/2015			Bond Future	7.9311	102.8048	7.8841	103.2124	(0.594)	0.0000	0.0000	0
2015/01/20	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2030	07/05/2015	8.74	Call	Bond Future	6,657.3300	6.6573	7,064.9700	7.0650	6.123	0	0	0
2015/01/20	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2030	07/05/2015	8.75	Call	Bond Future	6,735.7000	6.7357	7,143.3400	7.1433	6.052	0	0	0
2015/01/20	2030	07/05/2015	8.76	Call	Bond Future	6,813.9700	6.8140	7,221.6100	7.2216	5.982	0	0	0
2015/01/20	2032	05/02/2015			Bond Future	8.0511	104.8304	8.0153	105.1653	(0.445)	0.0000	0.0000	15
2015/01/20	2032	05/02/2015	8.50	Call	Bond Future	4,067.7000	4.0677	4,402.5300	4.4025	8.231	0	0	0
2015/01/20	2032	05/02/2015	8.51	Call	Bond Future	4,155.5900	4.1556	4,490.4200	4.4904	8.057	0	0	0
2015/01/20	2032	05/02/2015	8.49	Call	Bond Future	3,979.7000	3.9797	4,314.5300	4.3145	8.413	0	0	0
2015/01/20	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2032	07/05/2015			Bond Future	8.0975	102.3227	8.0608	102.6618	(0.454)	0.0000	0.0000	0
2015/01/20	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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2015/01/20	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2032	07/05/2015	8.50	Call	Bond Future	3,611.0500	3.6111	3,950.1700	3.9502	9.391	0	0	0
2015/01/20	2032	07/05/2015	8.51	Call	Bond Future	3,698.3600	3.6984	4,037.4800	4.0375	9.169	0	0	0
2015/01/20	2032	07/05/2015	8.49	Call	Bond Future	3,523.6200	3.5236	3,862.7400	3.8627	9.624	0	0	0
2015/01/20	2032	06/08/2015	8.50	Call	Bond Future	3,270.6500	3.2706	3,615.4900	3.6155	10.543	0	0	0
2015/01/20	2032	06/08/2015			Bond Future	8.1321	104.0696	8.0943	104.4144	(0.465)	0.0000	0.0000	0
2015/01/20	2032	06/08/2015	8.51	Call	Bond Future	3,357.3800	3.3574	3,702.2200	3.7022	10.271	0	0	0
2015/01/20	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2032	06/08/2015	8.49	Call	Bond Future	3,183.8100	3.1838	3,528.6500	3.5287	10.831	0	0	0
2015/01/20	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	05/02/2015			Bond Future	8.1703	103.5710	8.1246	104.0484	(0.560)	0.0000	0.0000	34,464
2015/01/20	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	05/02/2015	9.50	Call	Bond Future	12,498.0000	12.4980	12,975.4000	12.9754	3.820	0	0	0
2015/01/20	2037	05/02/2015	9.51	Call	Bond Future	12,582.7400	12.5827	13,060.1400	13.0601	3.794	0	0	0
2015/01/20	2037	05/02/2015	9.49	Call	Bond Future	12,413.1300	12.4131	12,890.5300	12.8905	3.846	0	0	0
2015/01/20	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	07/05/2015			Bond Future	8.2167	105.1983	8.1698	105.6823	(0.571)	0.0000	0.0000	500
2015/01/20	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	07/05/2015	9.01	Call	Bond Future	7,675.5800	7.6756	8,159.6600	8.1597	6.307	0	0	0
2015/01/20	2037	07/05/2015	8.99	Call	Bond Future	7,493.2500	7.4933	7,977.3300	7.9773	6.460	0	0	0
2015/01/20	2037	07/05/2015	9.00	Call	Bond Future	7,584.4800	7.5845	8,068.5600	8.0686	6.383	0	0	0
2015/01/20	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	06/08/2015			Bond Future	8.2534	102.7337	8.2052	103.2259	(0.584)	0.0000	0.0000	0
2015/01/20	2037	06/08/2015	8.75	Call	Bond Future	4,864.7300	4.8647	5,356.9300	5.3569	10.118	0	0	0
2015/01/20	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2037	06/08/2015	8.76	Call	Bond Future	4,958.9600	4.9590	5,451.1600	5.4512	9.925	0	0	0
2015/01/20	2037	06/08/2015	8.74	Call	Bond Future	4,770.3600	4.7704	5,262.5600	5.2626	10.318	0	0	0
2015/01/20	2038	05/02/2015	123.00	Call	Bond Future	2,636.2200	2.6362	2,286.5700	2.2866	(13.263)	0	0	0
2015/01/20	2038	05/02/2015			Bond Future	125.6362	125.6362	125.2866	125.2866	(0.278)	0.0000	0.0000	3,741
2015/01/20	2038	05/02/2015	123.01	Call	Bond Future	2,626.2200	2.6262	2,276.5700	2.2766	(13.314)	0	0	0
2015/01/20	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2038	05/02/2015	122.99	Call	Bond Future	2,646.2200	2.6462	2,296.5700	2.2966	(13.213)	0	0	0
2015/01/20	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2038	07/05/2015			Bond Future	127.6208	127.6208	127.2641	127.2641	(0.280)	0.0000	0.0000	0
2015/01/20	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2038	07/05/2015	126.99	Call	Bond Future	630.7800	0.6308	274.0500	0.2741	(56.554)	0	0	0
2015/01/20	2038	07/05/2015	127.00	Call	Bond Future	620.7800	0.6208	264.0500	0.2641	(57.465)	0	0	0
2015/01/20	2038	07/05/2015	127.01	Call	Bond Future	610.7800	0.6108	254.0500	0.2541	(58.406)	0	0	0

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2015/01/20	2044	05/02/2015	9.00	Call	Bond Future	7,524.2700	7.5243	7,988.7700	7.9888	6.173	0	0	0
2015/01/20	2044	05/02/2015			Bond Future	8.2951	105.2000	8.2544	105.6645	(0.491)	0.0000	0.0000	6,042
2015/01/20	2044	05/02/2015	9.01	Call	Bond Future	7,624.3800	7.6244	8,088.8800	8.0889	6.092	0	0	0
2015/01/20	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2044	05/02/2015	8.99	Call	Bond Future	7,423.9800	7.4240	7,888.4800	7.8885	6.257	0	0	0
2015/01/20	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2044	07/05/2015			Bond Future	8.3411	106.8528	8.2994	107.3237	(0.500)	0.0000	0.0000	0
2015/01/20	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2044	07/05/2015	9.01	Call	Bond Future	7,091.3600	7.0914	7,562.2400	7.5622	6.640	0	0	0
2015/01/20	2044	07/05/2015	8.99	Call	Bond Future	6,891.2800	6.8913	7,362.1600	7.3622	6.833	0	0	0
2015/01/20	2044	07/05/2015	9.00	Call	Bond Future	6,991.4000	6.9914	7,462.2800	7.4623	6.735	0	0	0
2015/01/20	2044	06/08/2015	8.76	Call	Bond Future	4,115.7300	4.1157	4,594.5400	4.5945	11.634	0	0	0
2015/01/20	2044	06/08/2015			Bond Future	8.3780	104.2912	8.3352	104.7700	(0.511)	0.0000	0.0000	0
2015/01/20	2044	06/08/2015	8.74	Call	Bond Future	3,907.1100	3.9071	4,385.9200	4.3859	12.255	0	0	0
2015/01/20	2044	06/08/2015	8.75	Call	Bond Future	4,011.5100	4.0115	4,490.3200	4.4903	11.936	0	0	0
2015/01/20	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2046	05/02/2015			Bond Future	127.4694	127.4694	127.4620	127.4620	(0.006)	0.0000	0.0000	5,889
2015/01/20	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2046	05/02/2015	123.99	Call	Bond Future	3,479.4000	3.4794	3,472.0300	3.4720	(0.212)	0	0	0
2015/01/20	2046	05/02/2015	124.01	Call	Bond Future	3,459.4000	3.4594	3,452.0300	3.4520	(0.213)	0	0	0
2015/01/20	2046	05/02/2015	124.00	Call	Bond Future	3,469.4000	3.4694	3,462.0300	3.4620	(0.212)	0	0	0
2015/01/20	2046	07/05/2015			Bond Future	128.1139	128.1139	128.1051	128.1051	(0.007)	0.0000	0.0000	0
2015/01/20	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2046	07/05/2015	126.99	Call	Bond Future	1,123.9100	1.1239	1,115.0800	1.1151	(0.786)	0	0	0
2015/01/20	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2046	07/05/2015	127.00	Call	Bond Future	1,113.9100	1.1139	1,105.0800	1.1051	(0.793)	0	0	0
2015/01/20	2046	07/05/2015	127.01	Call	Bond Future	1,103.9100	1.1039	1,095.0800	1.0951	(0.800)	0	0	0
2015/01/20	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2050	05/02/2015			Bond Future	135.4745	135.4745	134.9662	134.9662	(0.375)	0.0000	0.0000	2,753
2015/01/20	2050	05/02/2015	130.01	Call	Bond Future	5,464.5300	5.4645	4,956.1900	4.9562	(9.303)	0	0	0
2015/01/20	2050	05/02/2015	129.99	Call	Bond Future	5,484.5300	5.4845	4,976.1900	4.9762	(9.269)	0	0	0
2015/01/20	2050	05/02/2015	130.00	Call	Bond Future	5,474.5300	5.4745	4,966.1900	4.9662	(9.286)	0	0	0
2015/01/20	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	2050	07/05/2015			Bond Future	137.6145	137.6145	137.0964	137.0964	(0.376)	0.0000	0.0000	0
2015/01/20	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/20	2050	07/05/2015	135.01	Call	Bond Future	2,604.4700	2.6045	2,086.3900	2.0864	(19.892)	0	0	0
2015/01/20	2050	07/05/2015	134.99	Call	Bond Future	2,624.4700	2.6245	2,106.3900	2.1064	(19.740)	0	0	0
2015/01/20	2050	07/05/2015	135.00	Call	Bond Future	2,614.4700	2.6145	2,096.3900	2.0964	(19.816)	0	0	0
2015/01/20	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	AL12	05/02/2015			Index Future	561.3640	561.3640	563.5300	563.5300	0.386	0.0000	0.0000	0
2015/01/20	AL12	07/05/2015			Index Future	570.1790	570.1790	572.3740	572.3740	0.385	0.0000	0.0000	0
2015/01/20	AL37	05/02/2015			Index Future	458.2290	458.2290	458.6080	458.6080	0.083	0.0000	0.0000	116
2015/01/20	AL37	07/05/2015			Index Future	465.4240	465.4240	465.8050	465.8050	0.082	0.0000	0.0000	0
2015/01/20	AL7T	05/02/2015			Index Future	550.6980	550.6980	551.6990	551.6990	0.182	0.0000	0.0000	3
2015/01/20	AL7T	07/05/2015			Index Future	559.3450	559.3450	560.3570	560.3570	0.181	0.0000	0.0000	0
2015/01/20	ALBI	05/02/2015			Index Future	500.7110	500.7110	501.7900	501.7900	0.215	0.0000	0.0000	770
2015/01/20	ALBI	07/05/2015			Index Future	508.5730	508.5730	509.6660	509.6660	0.215	0.0000	0.0000	0
2015/01/20	ALBI	06/08/2015			Index Future	517.1540	517.1540	518.2650	518.2650	0.215	0.0000	0.0000	0
2015/01/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	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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2015/01/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	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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2015/01/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/20	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	EL28	05/02/2015			Bond Future	123.4308	123.4308	123.2864	123.2864	(0.117)	0.0000	0.0000	0
2015/01/20	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	EL28	05/02/2015	125.99	Put	Bond Future	2,559.2400	2.5592	2,703.6400	2.7036	5.642	0	0	0
2015/01/20	EL28	05/02/2015	126.01	Put	Bond Future	2,579.2400	2.5792	2,723.6400	2.7236	5.599	0	0	0
2015/01/20	EL28	05/02/2015	126.00	Put	Bond Future	2,569.2400	2.5692	2,713.6400	2.7136	5.620	0	0	0
2015/01/20	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	EL28	07/05/2015			Bond Future	123.8707	123.8707	123.7228	123.7228	(0.119)	0.0000	0.0000	0
2015/01/20	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	EL28	07/05/2015	124.99	Put	Bond Future	1,119.3000	1.1193	1,267.1600	1.2672	13.210	0	0	0
2015/01/20	EL28	07/05/2015	125.01	Put	Bond Future	1,139.3000	1.1393	1,287.1600	1.2872	12.978	0	0	0
2015/01/20	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	EL28	07/05/2015	125.00	Put	Bond Future	1,129.3000	1.1293	1,277.1600	1.2772	13.093	0	0	0
2015/01/20	ES33	05/02/2015	10.00	Call	Bond Future	7,694.2400	7.6942	7,985.8500	7.9859	3.790	0	0	0
2015/01/20	ES33	05/02/2015			Bond Future	8.9764	89.8213	8.9403	90.1129	(0.402)	0.0000	0.0000	6,576
2015/01/20	ES33	05/02/2015	10.01	Call	Bond Future	7,764.2000	7.7642	8,055.8100	8.0558	3.756	0	0	0
2015/01/20	ES33	05/02/2015	9.99	Call	Bond Future	7,624.1900	7.6242	7,915.8000	7.9158	3.825	0	0	0
2015/01/20	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	ES33	07/05/2015			Bond Future	9.0462	87.4451	9.0091	87.7405	(0.410)	0.0000	0.0000	0
2015/01/20	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	ES33	07/05/2015	9.76	Call	Bond Future	5,405.7600	5.4058	5,701.1500	5.7012	5.464	0	0	0
2015/01/20	ES33	07/05/2015	9.74	Call	Bond Future	5,261.3700	5.2614	5,556.7600	5.5568	5.614	0	0	0
2015/01/20	ES33	07/05/2015	9.75	Call	Bond Future	5,333.6100	5.3336	5,629.0000	5.6290	5.538	0	0	0
2015/01/20	ES33	06/08/2015			Bond Future	9.1049	88.9378	9.0667	89.2382	(0.419)	0.0000	0.0000	0
2015/01/20	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	ES33	06/08/2015	9.61	Call	Bond Future	3,832.0600	3.8321	4,132.4300	4.1324	7.838	0	0	0
2015/01/20	ES33	06/08/2015	9.59	Call	Bond Future	3,685.2600	3.6853	3,985.6300	3.9856	8.151	0	0	0
2015/01/20	ES33	06/08/2015	9.60	Call	Bond Future	3,758.7100	3.7587	4,059.0800	4.0591	7.991	0	0	0
2015/01/20	GOVI	05/02/2015	459.99	Call	GOVI	376,530.0000	37.6530	385,520.0000	38.5520	2.388	0	0	0
2015/01/20	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	GOVI	05/02/2015			GOVI	497.6430	497.6430	498.5420	498.5420	0.181	0.0000	0.0000	441
2015/01/20	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	GOVI	05/02/2015	460.00	Call	GOVI	376,430.0000	37.6430	385,420.0000	38.5420	2.388	0	0	0

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2015/01/20	GOVI	05/02/2015	460.01	Call	GOVI	376,330.0000	37.6330	385,320.0000	38.5320	2.389	0	0	0
2015/01/20	GOVI	07/05/2015	449.99	Call	GOVI	554,680.0000	55.4680	563,760.0000	56.3760	1.637	0	0	0
2015/01/20	GOVI	07/05/2015			GOVI	505.4580	505.4580	506.3660	506.3660	0.180	0.0000	0.0000	131
2015/01/20	GOVI	07/05/2015	450.00	Call	GOVI	554,580.0000	55.4580	563,660.0000	56.3660	1.637	0	0	0
2015/01/20	GOVI	07/05/2015	450.01	Call	GOVI	554,480.0000	55.4480	563,560.0000	56.3560	1.638	0	0	0
2015/01/20	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	GOVI	06/08/2015			GOVI	513.9860	513.9860	514.9100	514.9100	0.180	0.0000	0.0000	0
2015/01/20	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	GOVI	06/08/2015	499.99	Call	GOVI	139,960.0000	13.9960	149,200.0000	14.9200	6.602	0	0	0
2015/01/20	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	GOVI	06/08/2015	500.00	Call	GOVI	139,860.0000	13.9860	149,100.0000	14.9100	6.607	0	0	0
2015/01/20	GOVI	06/08/2015	500.01	Call	GOVI	139,760.0000	13.9760	149,000.0000	14.9000	6.611	0	0	0
2015/01/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/20	IGOV	05/02/2015			Index Future	224.1000	224.1000	223.7930	223.7930	(0.137)	0.0000	0.0000	1,093
2015/01/20	IGOV	07/05/2015			Index Future	227.6370	227.6370	227.3230	227.3230	(0.138)	0.0000	0.0000	82
2015/01/20	IGOV	06/08/2015			Index Future	231.4960	231.4960	231.1770	231.1770	(0.138)	0.0000	0.0000	0
2015/01/20	ILBI	05/02/2015			Index Future	607.1090	607.1090	606.2770	606.2770	(0.137)	0.0000	0.0000	159
2015/01/20	ILBI	07/05/2015			Index Future	616.9270	616.9270	616.0790	616.0790	(0.137)	0.0000	0.0000	0
2015/01/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/20	JBAF	21/01/2015			Jibar Tradeable Future	6.1200	93.8800	6.1100	93.8900	(0.163)	0.0000	0.0000	0
2015/01/20	JBAF	18/02/2015			Jibar Tradeable Future	6.0800	93.9200	6.0600	93.9400	(0.329)	0.0000	0.0000	0
2015/01/20	JBAF	18/03/2015			Jibar Tradeable Future	6.0700	93.9300	6.0500	93.9500	(0.329)	0.0000	0.0000	2,850
2015/01/20	JBAF	15/04/2015			Jibar Tradeable Future	6.0700	93.9300	6.0300	93.9700	(0.659)	0.0000	0.0000	0
2015/01/20	JBAF	20/05/2015			Jibar Tradeable Future	6.0600	93.9400	6.0400	93.9600	(0.330)	0.0000	0.0000	0
2015/01/20	JBAF	17/06/2015			Jibar Tradeable Future	6.0600	93.9400	6.0400	93.9600	(0.330)	0.0000	0.0000	5,000
2015/01/20	JBAF	16/09/2015			Jibar Tradeable Future	6.0900	93.9100	6.0700	93.9300	(0.328)	0.0000	0.0000	0
2015/01/20	JBAF	15/12/2015			Jibar Tradeable Future	6.1800	93.8200	6.1600	93.8400	(0.324)	0.0000	0.0000	0
2015/01/20	JBAF	16/03/2016			Jibar Tradeable Future	6.3100	93.6900	6.2900	93.7100	(0.317)	0.0000	0.0000	0
2015/01/20	JBAF	15/06/2016			Jibar Tradeable Future	6.4300	93.5700	6.4100	93.5900	(0.311)	0.0000	0.0000	0
2015/01/20	JBAF	21/09/2016			Jibar Tradeable Future	6.5200	93.4800	6.5000	93.5000	(0.307)	0.0000	0.0000	0
2015/01/20	JBAF	21/12/2016			Jibar Tradeable Future	6.6300	93.3700	6.6200	93.3800	(0.151)	0.0000	0.0000	0

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2015/01/20	R023	05/02/2015			Bond Future	7.1243	107.2668	7.1087	107.3636	(0.219)	0.0000	0.0000	8,864
2015/01/20	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R023	05/02/2015	8.75	Call	Bond Future	9,477.3100	9.4773	9,574.1200	9.5741	1.021	0	0	0
2015/01/20	R023	05/02/2015	8.76	Call	Bond Future	9,532.1400	9.5321	9,628.9500	9.6289	1.016	0	0	0
2015/01/20	R023	05/02/2015	8.74	Call	Bond Future	9,422.4400	9.4224	9,519.2500	9.5192	1.027	0	0	0
2015/01/20	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R023	07/05/2015	8.15	Put	Bond Future	69.9100	0.0699	63.9600	0.0640	(8.511)	0	0	0
2015/01/20	R023	07/05/2015	8.14	Call	Bond Future	5,802.2800	5.8023	5,893.4800	5.8935	1.572	0	0	0
2015/01/20	R023	07/05/2015			Bond Future	7.1555	105.0285	7.1394	105.1258	(0.225)	0.0000	0.0000	450
2015/01/20	R023	07/05/2015	8.15	Call	Bond Future	5,855.7700	5.8558	5,947.1600	5.9472	1.561	0	0	0
2015/01/20	R023	07/05/2015	8.16	Call	Bond Future	5,909.3200	5.9093	6,000.8900	6.0009	1.550	0	0	0
2015/01/20	R023	07/05/2015	8.14	Put	Bond Future	72.5400	0.0725	66.4000	0.0664	(8.464)	0	0	0
2015/01/20	R023	07/05/2015	8.16	Put	Bond Future	67.3700	0.0674	61.6000	0.0616	(8.565)	0	0	0
2015/01/20	R023	06/08/2015	9.07	Put	Bond Future	17.7800	0.0178	16.4300	0.0164	(7.593)	0	0	911
2015/01/20	R023	06/08/2015	8.24	Call	Bond Future	6,283.5400	6.2835	6,371.4400	6.3714	1.399	0	0	0
2015/01/20	R023	06/08/2015			Bond Future	7.1674	106.8208	7.1506	106.9198	(0.235)	0.0000	0.0000	0
2015/01/20	R023	06/08/2015	9.07	Call	Bond Future	10,477.0000	10.4770	10,574.6400	10.5746	0.932	0	0	0
2015/01/20	R023	06/08/2015	8.26	Put	Bond Future	205.2000	0.2052	194.5400	0.1945	(5.195)	0	0	0
2015/01/20	R023	06/08/2015	8.25	Put	Bond Future	210.5700	0.2106	199.6800	0.1997	(5.172)	0	0	0
2015/01/20	R023	06/08/2015	8.24	Put	Bond Future	215.5200	0.2155	204.4300	0.2044	(5.146)	0	0	0
2015/01/20	R023	06/08/2015	8.25	Call	Bond Future	6,333.0400	6.3330	6,421.1400	6.4211	1.391	0	0	0
2015/01/20	R023	06/08/2015	8.26	Call	Bond Future	6,382.0700	6.3821	6,470.4000	6.4704	1.384	0	0	0
2015/01/20	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/20	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/20	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/20	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/20	R186	05/02/2015	9.00	Call	Bond Future	13,226.6000	13.2266	13,504.3500	13.5043	2.100	0	0	0
2015/01/20	R186	05/02/2015			Bond Future	7.4193	125.4742	7.3886	125.7520	(0.414)	0.0000	0.0000	29,138
2015/01/20	R186	05/02/2015	8.75	Call	Bond Future	11,268.7700	11.2688	11,546.5200	11.5465	2.465	0	0	0
2015/01/20	R186	05/02/2015	8.76	Call	Bond Future	11,348.0100	11.3480	11,625.7600	11.6258	2.448	0	0	0
2015/01/20	R186	05/02/2015	8.74	Call	Bond Future	11,189.4600	11.1895	11,467.2100	11.4672	2.482	0	0	0
2015/01/20	R186	05/02/2015	8.00	Put	Bond Future	3.9000	0.0039	1.9000	0.0019	(51.282)	0	0	6,500
2015/01/20	R186	05/02/2015	8.05	Put	Bond Future	2.0500	0.0021	0.9400	0.0009	(54.146)	0	0	6,500
2015/01/20	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R186	05/02/2015	8.45	Call	Bond Future	8,855.4600	8.8555	9,133.2100	9.1332	3.136	0	0	0
2015/01/20	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/20	R186	05/02/2015	8.50	Call	Bond Future	9,262.6100	9.2626	9,540.3600	9.5404	2.999	0	0	0
2015/01/20	R186	05/02/2015	8.00	Call	Bond Future	5,103.6900	5.1037	5,379.4400	5.3794	5.403	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
2015/01/20	R186	05/02/2015	8.05	Call	Bond Future	5,527.3900		5.5274	5,804.0300	5.8040	5.005	0	0	0
2015/01/20	R186	05/02/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R186	07/05/2015			Bond Future	7.4570		127.4455	7.4253	127.7266	(0.425)	0.0000	0.0000	219
2015/01/20	R186	07/05/2015	8.25	Call	Bond Future	7,014.1600		7.0142	7,265.3200	7.2653	3.581	0	0	0
2015/01/20	R186	07/05/2015	7.80	Put	Bond Future	918.7700		0.9188	835.6500	0.8356	(9.047)	0	0	300
2015/01/20	R186	07/05/2015	8.24	Put	Bond Future	258.7600		0.2588	228.0400	0.2280	(11.872)	0	0	0
2015/01/20	R186	07/05/2015	7.45	Put	Bond Future	2,103.4500		2.1034	1,957.2600	1.9573	(6.950)	0	0	50
2015/01/20	R186	07/05/2015	8.26	Put	Bond Future	242.8800		0.2429	213.7200	0.2137	(12.006)	0	0	0
2015/01/20	R186	07/05/2015	8.25	Put	Bond Future	250.7100		0.2507	220.7800	0.2208	(11.938)	0	0	0
2015/01/20	R186	07/05/2015	8.26	Call	Bond Future	7,088.3400		7.0883	7,340.2700	7.3403	3.554	0	0	0
2015/01/20	R186	07/05/2015	7.80	Call	Bond Future	3,908.4000		3.9084	4,106.3700	4.1064	5.065	0	0	0
2015/01/20	R186	07/05/2015	8.24	Call	Bond Future	6,940.1200		6.9401	7,190.4900	7.1905	3.608	0	0	0
2015/01/20	R186	07/05/2015	7.45	Call	Bond Future	2,041.6600		2.0417	2,176.5600	2.1766	6.607	0	0	0
2015/01/20	R186	06/08/2015	8.90	Put	Bond Future	158.1000		0.1581	142.7000	0.1427	(9.741)	0	0	2,500
2015/01/20	R186	06/08/2015	8.00	Put	Bond Future	1,134.4400		1.1344	1,057.5200	1.0575	(6.780)	0	0	0
2015/01/20	R186	06/08/2015			Bond Future	7.4791		124.3206	7.4463	124.6064	(0.439)	0.0000	0.0000	0
2015/01/20	R186	06/08/2015	8.01	Call	Bond Future	5,616.4800		5.6165	5,826.4700	5.8265	3.739	0	0	0
2015/01/20	R186	06/08/2015	8.00	Call	Bond Future	5,555.1200		5.5551	5,764.0200	5.7640	3.760	0	0	0
2015/01/20	R186	06/08/2015	7.99	Call	Bond Future	5,493.7300		5.4937	5,701.5300	5.7015	3.782	0	0	0
2015/01/20	R186	06/08/2015	8.90	Call	Bond Future	11,719.1500		11.7191	11,989.5700	11.9896	2.308	0	0	0
2015/01/20	R186	06/08/2015	7.99	Put	Bond Future	1,155.8600		1.1559	1,077.8400	1.0778	(6.750)	0	0	0
2015/01/20	R186	06/08/2015	8.01	Put	Bond Future	1,113.0600		1.1131	1,037.2300	1.0372	(6.813)	0	0	0
2015/01/20	R186	05/11/2015	8.25	Put	Bond Future	1,109.7400		1.1097	1,044.2100	1.0442	(5.905)	0	0	0
2015/01/20	R186	05/11/2015	8.24	Call	Bond Future	7,369.3000		7.3693	7,591.8900	7.5919	3.021	0	0	0
2015/01/20	R186	05/11/2015			Bond Future	7.4841		126.5431	7.4504	126.8320	(0.451)	0.0000	0.0000	0
2015/01/20	R186	05/11/2015	9.00	Put	Bond Future	294.8400		0.2948	272.5900	0.2726	(7.546)	0	0	2,600
2015/01/20	R186	05/11/2015	8.24	Put	Bond Future	1,127.1100		1.1271	1,060.7700	1.0608	(5.886)	0	0	0
2015/01/20	R186	05/11/2015	8.26	Put	Bond Future	1,092.2800		1.0923	1,027.5500	1.0275	(5.926)	0	0	0
2015/01/20	R186	05/11/2015	9.00	Call	Bond Future	12,383.9400		12.3839	12,650.6200	12.6506	2.153	0	0	0
2015/01/20	R186	05/11/2015	8.25	Call	Bond Future	7,431.5800		7.4316	7,654.9800	7.6550	3.006	0	0	0
2015/01/20	R186	05/11/2015	8.26	Call	Bond Future	7,493.7000		7.4937	7,717.9000	7.7179	2.992	0	0	0
2015/01/20	R197	05/02/2015	288.99	Put	Bond Future	3,477.4500		3.4775	3,910.4400	3.9104	12.451	0	0	0
2015/01/20	R197	05/02/2015			Bond Future	285.5126		285.5126	285.0796	285.0796	(0.152)	0.0000	0.0000	898
2015/01/20	R197	05/02/2015	289.01	Put	Bond Future	3,497.4500		3.4975	3,930.4400	3.9304	12.380	0	0	0
2015/01/20	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R197	05/02/2015	289.00	Put	Bond Future	3,487.4500		3.4875	3,920.4400	3.9204	12.416	0	0	0
2015/01/20	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R197	07/05/2015			Bond Future	290.0219		290.0219	289.5794	289.5794	(0.153)	0.0000	0.0000	0
2015/01/20	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R197	07/05/2015	293.99	Put	Bond Future	3,968.0700		3.9681	4,410.6200	4.4106	11.153	0	0	0
2015/01/20	R197	07/05/2015	294.01	Put	Bond Future	3,988.0700		3.9881	4,430.6200	4.4306	11.097	0	0	0
2015/01/20	R197	07/05/2015	294.00	Put	Bond Future	3,978.0700		3.9781	4,420.6200	4.4206	11.125	0	0	0
2015/01/20	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R202	05/02/2015	233.01	Call	Bond Future	3,593.3400		3.5933	3,407.6400	3.4076	(5.168)	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
2015/01/20	R202	05/02/2015			Bond Future	236.6033	236.6033	236.4176	236.4176	(0.078)	0.0000	0.0000	50,902
2015/01/20	R202	05/02/2015	232.99	Call	Bond Future	3,613.3400	3.6133	3,427.6400	3.4276	(5.139)	0	0	0
2015/01/20	R202	05/02/2015	233.00	Call	Bond Future	3,603.3400	3.6033	3,417.6400	3.4176	(5.154)	0	0	0
2015/01/20	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R202	07/05/2015			Bond Future	240.3406	240.3406	240.1492	240.1492	(0.080)	0.0000	0.0000	0
2015/01/20	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R202	07/05/2015	238.51	Call	Bond Future	1,830.6400	1.8306	1,639.2100	1.6392	(10.457)	0	0	0
2015/01/20	R202	07/05/2015	238.49	Call	Bond Future	1,850.6400	1.8506	1,659.2100	1.6592	(10.344)	0	0	0
2015/01/20	R202	07/05/2015	238.50	Call	Bond Future	1,840.6400	1.8406	1,649.2100	1.6492	(10.400)	0	0	0
2015/01/20	R203	05/02/2015	7.69	Call	Bond Future	3,043.2500	3.0432	3,081.3500	3.0813	1.252	0	0	55
2015/01/20	R203	05/02/2015			Bond Future	6.4078	107.6978	6.3921	107.7359	(0.246)	0.0000	0.0000	14,991
2015/01/20	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R203	05/02/2015	8.35	Call	Bond Future	4,566.2800	4.5663	4,604.3800	4.6044	0.834	0	0	0
2015/01/20	R203	05/02/2015	8.36	Call	Bond Future	4,589.1300	4.5891	4,627.2300	4.6272	0.830	0	0	0
2015/01/20	R203	05/02/2015	8.34	Call	Bond Future	4,543.4200	4.5434	4,581.5200	4.5815	0.839	0	0	0
2015/01/20	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R203	07/05/2015			Bond Future	6.4128	105.2238	6.3957	105.2615	(0.268)	0.0000	0.0000	2,000
2015/01/20	R203	07/05/2015	7.24	Put	Bond Future	23.5000	0.0235	21.1600	0.0212	(9.957)	0	0	0
2015/01/20	R203	07/05/2015	7.26	Put	Bond Future	21.6000	0.0216	19.4200	0.0194	(10.093)	0	0	0
2015/01/20	R203	07/05/2015	7.25	Put	Bond Future	22.5300	0.0225	20.2700	0.0203	(10.031)	0	0	0
2015/01/20	R203	07/05/2015	7.25	Call	Bond Future	1,842.6000	1.8426	1,878.1000	1.8781	1.927	0	0	0
2015/01/20	R203	07/05/2015	7.26	Call	Bond Future	1,863.1600	1.8632	1,898.7400	1.8987	1.910	0	0	0
2015/01/20	R203	07/05/2015	7.24	Call	Bond Future	1,822.0700	1.8221	1,857.4900	1.8575	1.944	0	0	0
2015/01/20	R203	06/08/2015	6.74	Call	Bond Future	1,001.4600	1.0015	1,028.0900	1.0281	2.659	0	0	0
2015/01/20	R203	06/08/2015	6.75	Put	Bond Future	230.6300	0.2306	219.1000	0.2191	(4.999)	0	0	0
2015/01/20	R203	06/08/2015			Bond Future	6.3509	107.0198	6.3315	107.0582	(0.305)	0.0000	0.0000	0
2015/01/20	R203	06/08/2015	6.75	Call	Bond Future	1,016.0300	1.0160	1,042.8500	1.0428	2.640	0	0	0
2015/01/20	R203	06/08/2015	6.76	Call	Bond Future	1,030.6900	1.0307	1,057.6900	1.0577	2.620	0	0	0
2015/01/20	R203	06/08/2015	6.74	Put	Bond Future	235.6500	0.2357	223.9300	0.2239	(4.973)	0	0	0
2015/01/20	R203	06/08/2015	6.76	Put	Bond Future	225.7100	0.2257	214.3600	0.2144	(5.029)	0	0	0
2015/01/20	R204	05/02/2015			Bond Future	6.6587	105.6078	6.6329	105.6970	(0.388)	0.0000	0.0000	10,492
2015/01/20	R204	05/02/2015	8.25	Call	Bond Future	5,315.4800	5.3155	5,404.6300	5.4046	1.677	0	0	0
2015/01/20	R204	05/02/2015	8.26	Call	Bond Future	5,347.8200	5.3478	5,436.9700	5.4370	1.667	0	0	0
2015/01/20	R204	05/02/2015	8.24	Call	Bond Future	5,283.1300	5.2831	5,372.2800	5.3723	1.687	0	0	0
2015/01/20	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R204	07/05/2015	7.51	Put	Bond Future	46.0000	0.0460	39.9100	0.0399	(13.239)	0	0	0
2015/01/20	R204	07/05/2015			Bond Future	6.6847	107.2670	6.6571	107.3566	(0.413)	0.0000	0.0000	2,050
2015/01/20	R204	07/05/2015	7.50	Put	Bond Future	47.8700	0.0479	41.5700	0.0416	(13.161)	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
2015/01/20	R204	07/05/2015	7.49	Call	Bond Future	2,621.2100	2.6212	2,704.3000	2.7043	3.170	0	0	0
2015/01/20	R204	07/05/2015	7.50	Call	Bond Future	2,650.7100	2.6507	2,734.0100	2.7340	3.143	0	0	0
2015/01/20	R204	07/05/2015	7.51	Call	Bond Future	2,680.2600	2.6803	2,763.7700	2.7638	3.116	0	0	0
2015/01/20	R204	07/05/2015	7.49	Put	Bond Future	49.8100	0.0498	43.3000	0.0433	(13.070)	0	0	0
2015/01/20	R204	06/08/2015	7.74	Call	Bond Future	3,268.1800	3.2682	3,351.3800	3.3514	2.546	0	0	0
2015/01/20	R204	06/08/2015	7.75	Put	Bond Future	83.7400	0.0837	76.0000	0.0760	(9.243)	0	0	0
2015/01/20	R204	06/08/2015			Bond Future	6.6722	105.0595	6.6422	105.1507	(0.449)	0.0000	0.0000	0
2015/01/20	R204	06/08/2015	8.41	Call	Bond Future	5,127.2700	5.1273	5,217.2000	5.2172	1.754	0	0	0
2015/01/20	R204	06/08/2015	7.74	Put	Bond Future	85.9400	0.0859	78.0300	0.0780	(9.204)	0	0	0
2015/01/20	R204	06/08/2015	7.76	Put	Bond Future	81.3700	0.0814	73.8100	0.0738	(9.291)	0	0	0
2015/01/20	R204	06/08/2015	8.41	Put	Bond Future	9.4900	0.0095	8.3100	0.0083	(12.434)	0	0	699
2015/01/20	R204	06/08/2015	7.75	Call	Bond Future	3,295.2100	3.2952	3,378.5800	3.3786	2.530	0	0	0
2015/01/20	R204	06/08/2015	7.76	Call	Bond Future	3,322.0600	3.3221	3,405.6100	3.4056	2.515	0	0	0
2015/01/20	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R207	05/02/2015			Bond Future	6.8093	102.3324	6.7936	102.3978	(0.230)	0.0000	0.0000	36,436
2015/01/20	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R207	05/02/2015	8.50	Call	Bond Future	6,769.5700	6.7696	6,835.0000	6.8350	0.967	0	0	0
2015/01/20	R207	05/02/2015	8.51	Call	Bond Future	6,807.9500	6.8079	6,873.3800	6.8734	0.961	0	0	0
2015/01/20	R207	05/02/2015	8.49	Call	Bond Future	6,731.1700	6.7312	6,796.6000	6.7966	0.972	0	0	0
2015/01/20	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R207	07/05/2015			Bond Future	6.8417	103.9401	6.8253	104.0058	(0.240)	0.0000	0.0000	800
2015/01/20	R207	07/05/2015	8.25	Call	Bond Future	5,434.5200	5.4345	5,499.5500	5.4996	1.197	0	0	0
2015/01/20	R207	07/05/2015	7.73	Call	Bond Future	3,517.7000	3.5177	3,578.8000	3.5788	1.737	0	0	66
2015/01/20	R207	07/05/2015	8.24	Put	Bond Future	4.9500	0.0050	4.3500	0.0044	(12.121)	0	0	0
2015/01/20	R207	07/05/2015	8.26	Put	Bond Future	4.4500	0.0045	3.9000	0.0039	(12.360)	0	0	0
2015/01/20	R207	07/05/2015	7.73	Put	Bond Future	50.7400	0.0507	46.2400	0.0462	(8.869)	0	0	0
2015/01/20	R207	07/05/2015	8.25	Put	Bond Future	4.6900	0.0047	4.1200	0.0041	(12.154)	0	0	0
2015/01/20	R207	07/05/2015	8.26	Call	Bond Future	5,471.5600	5.4716	5,536.6100	5.5366	1.189	0	0	0
2015/01/20	R207	07/05/2015	8.24	Call	Bond Future	5,397.4900	5.3975	5,462.4900	5.4625	1.204	0	0	0
2015/01/20	R207	06/08/2015	7.76	Call	Bond Future	3,576.3100	3.5763	3,633.9500	3.6339	1.612	0	0	0
2015/01/20	R207	06/08/2015			Bond Future	6.8443	102.0700	6.8268	102.1367	(0.256)	0.0000	0.0000	0
2015/01/20	R207	06/08/2015	7.74	Call	Bond Future	3,511.6000	3.5116	3,568.8900	3.5689	1.631	0	0	0
2015/01/20	R207	06/08/2015	7.75	Call	Bond Future	3,543.9200	3.5439	3,601.3900	3.6014	1.622	0	0	0
2015/01/20	R207	06/08/2015	7.46	Call	Bond Future	2,641.8300	2.6418	2,693.0500	2.6931	1.939	0	0	70
2015/01/20	R207	06/08/2015	7.74	Put	Bond Future	177.9500	0.1780	168.5600	0.1686	(5.277)	0	0	0
2015/01/20	R207	06/08/2015	7.76	Put	Bond Future	169.7500	0.1698	160.7100	0.1607	(5.325)	0	0	0
2015/01/20	R207	06/08/2015	7.46	Put	Bond Future	335.8300	0.3358	320.3700	0.3204	(4.604)	0	0	0
2015/01/20	R207	06/08/2015	7.75	Put	Bond Future	173.8000	0.1738	164.5900	0.1646	(5.299)	0	0	0
2015/01/20	R207	05/11/2015	7.76	Call	Bond Future	3,674.9700	3.6750	3,729.3100	3.7293	1.479	0	0	0
2015/01/20	R207	05/11/2015			Bond Future	6.8082	103.8947	6.7899	103.9609	(0.268)	0.0000	0.0000	0
2015/01/20	R207	05/11/2015	7.74	Call	Bond Future	3,616.1200	3.6161	3,670.1300	3.6701	1.494	0	0	0
2015/01/20	R207	05/11/2015	7.75	Call	Bond Future	3,645.6300	3.6456	3,699.8000	3.6998	1.486	0	0	0
2015/01/20	R207	05/11/2015	7.43	Call	Bond Future	2,741.6600	2.7417	2,789.6100	2.7896	1.749	0	0	53
2015/01/20	R207	05/11/2015	7.74	Put	Bond Future	308.6700	0.3087	296.5000	0.2965	(3.943)	0	0	0
2015/01/20	R207	05/11/2015	7.43	Put	Bond Future	519.7900	0.5198	501.5600	0.5016	(3.507)	0	0	0
2015/01/20	R207	05/11/2015	7.76	Put	Bond Future	297.9800	0.2980	286.1400	0.2861	(3.973)	0	0	0
2015/01/20	R207	05/11/2015	7.75	Put	Bond Future	303.4000	0.3034	291.3900	0.2914	(3.958)	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
2015/01/20	R208	05/02/2015	8.51	Call	Bond Future	7,350.0300	7.3500	7,451.4100	7.4514	1.379	0	0	0
2015/01/20	R208	05/02/2015			Bond Future	6.9388	101.5246	6.9181	101.6259	(0.298)	0.0000	0.0000	51,193
2015/01/20	R208	05/02/2015	8.49	Call	Bond Future	7,260.7400	7.2607	7,362.1200	7.3621	1.396	0	0	0
2015/01/20	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R208	05/02/2015	8.50	Call	Bond Future	7,305.4000	7.3054	7,406.7800	7.4068	1.388	0	0	0
2015/01/20	R208	07/05/2015	8.01	Call	Bond Future	4,815.5000	4.8155	4,913.4200	4.9134	2.033	0	0	0
2015/01/20	R208	07/05/2015			Bond Future	6.9693	99.7203	6.9477	99.8224	(0.309)	0.0000	0.0000	1,295
2015/01/20	R208	07/05/2015	7.99	Call	Bond Future	4,729.3500	4.7294	4,826.9700	4.8270	2.064	0	0	0
2015/01/20	R208	07/05/2015	8.00	Call	Bond Future	4,772.3900	4.7724	4,870.1700	4.8702	2.049	0	0	0
2015/01/20	R208	07/05/2015	7.99	Put	Bond Future	39.1800	0.0392	34.7100	0.0347	(11.409)	0	0	0
2015/01/20	R208	07/05/2015	8.01	Put	Bond Future	36.1600	0.0362	31.9900	0.0320	(11.532)	0	0	0
2015/01/20	R208	07/05/2015	8.00	Put	Bond Future	37.6200	0.0376	33.3100	0.0333	(11.457)	0	0	0
2015/01/20	R208	06/08/2015			Bond Future	6.9759	101.4225	6.9531	101.5263	(0.326)	0.0000	0.0000	0
2015/01/20	R208	06/08/2015	8.00	Call	Bond Future	4,707.5800	4.7076	4,800.3400	4.8003	1.970	0	0	0
2015/01/20	R208	06/08/2015	8.01	Call	Bond Future	4,746.7600	4.7468	4,839.7400	4.8397	1.959	0	0	0
2015/01/20	R208	06/08/2015	8.85	Call	Bond Future	8,138.8100	8.1388	8,241.4300	8.2414	1.261	0	0	0
2015/01/20	R208	06/08/2015	7.99	Call	Bond Future	4,668.4500	4.6685	4,760.9800	4.7610	1.982	0	0	0
2015/01/20	R208	06/08/2015	8.01	Put	Bond Future	158.1400	0.1581	147.3000	0.1473	(6.855)	0	0	0
2015/01/20	R208	06/08/2015	8.00	Put	Bond Future	162.0700	0.1621	151.0100	0.1510	(6.824)	0	0	0
2015/01/20	R208	06/08/2015	7.99	Put	Bond Future	166.0900	0.1661	154.8000	0.1548	(6.798)	0	0	0
2015/01/20	R208	06/08/2015	8.85	Put	Bond Future	12.1800	0.0122	10.9800	0.0110	(9.852)	0	0	198
2015/01/20	R208	05/11/2015			Bond Future	6.9562	99.8328	6.9326	99.9367	(0.339)	0.0000	0.0000	0
2015/01/20	R208	05/11/2015	8.48	Call	Bond Future	6,562.1900	6.5622	6,659.2600	6.6593	1.479	0	0	0
2015/01/20	R208	05/11/2015	7.74	Put	Bond Future	481.2500	0.4813	458.7500	0.4588	(4.675)	0	0	0
2015/01/20	R208	05/11/2015	7.75	Call	Bond Future	3,898.0600	3.8981	3,979.8500	3.9799	2.098	0	0	0
2015/01/20	R208	05/11/2015	7.76	Call	Bond Future	3,932.2200	3.9322	4,014.3000	4.0143	2.087	0	0	0
2015/01/20	R208	05/11/2015	8.48	Put	Bond Future	113.5400	0.1135	106.6200	0.1066	(6.095)	0	0	2,200
2015/01/20	R208	05/11/2015	7.74	Call	Bond Future	3,864.0000	3.8640	3,945.4900	3.9455	2.109	0	0	0
2015/01/20	R208	05/11/2015	7.76	Put	Bond Future	465.0100	0.4650	443.1000	0.4431	(4.712)	0	0	0
2015/01/20	R208	05/11/2015	7.75	Put	Bond Future	473.0700	0.4731	450.8700	0.4509	(4.693)	0	0	0
2015/01/20	R209	05/02/2015	9.00	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2015/01/20	R209	05/02/2015			Bond Future	8.0747	83.9152	8.0390	84.2248	(0.442)	0.0000	0.0000	14,609
2015/01/20	R209	05/02/2015	9.25	Call	Bond Future	9,280.5900	9.2806	9,590.1800	9.5902	3.336	0	0	0
2015/01/20	R209	05/02/2015	9.26	Call	Bond Future	9,352.4800	9.3525	9,662.0700	9.6621	3.310	0	0	0
2015/01/20	R209	05/02/2015	9.24	Call	Bond Future	9,208.5900	9.2086	9,518.1800	9.5182	3.362	0	0	0
2015/01/20	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R209	05/02/2015	9.00	Call	Bond Future	7,446.7900	7.4468	7,756.3300	7.7563	4.157	0	0	0
2015/01/20	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R209	07/05/2015			Bond Future	8.1152	82.0860	8.0787	82.3998	(0.450)	0.0000	0.0000	0
2015/01/20	R209	07/05/2015	8.99	Put	Bond Future	257.9200	0.2579	225.7500	0.2257	(12.473)	0	0	0
2015/01/20	R209	07/05/2015	9.01	Put	Bond Future	243.4900	0.2435	212.8100	0.2128	(12.600)	0	0	0
2015/01/20	R209	07/05/2015	8.99	Call	Bond Future	7,260.2200	7.2602	7,541.7700	7.5418	3.878	0	0	0
2015/01/20	R209	07/05/2015	9.00	Put	Bond Future	250.6100	0.2506	219.2000	0.2192	(12.533)	0	0	0

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2015/01/20	R209	07/05/2015	9.00	Call	Bond Future	7,327.5800	7.3276	7,609.8900	7.6099	3.853	0	0	0
2015/01/20	R209	07/05/2015	9.01	Call	Bond Future	7,395.0200	7.3950	7,678.0600	7.6781	3.827	0	0	0
2015/01/20	R209	06/08/2015	8.99	Put	Bond Future	734.8500	0.7348	677.4100	0.6774	(7.817)	0	0	0
2015/01/20	R209	06/08/2015			Bond Future	8.1454	83.4874	8.1079	83.8065	(0.460)	0.0000	0.0000	0
2015/01/20	R209	06/08/2015	9.01	Put	Bond Future	708.4300	0.7084	652.6500	0.6527	(7.874)	0	0	0
2015/01/20	R209	06/08/2015	9.90	Call	Bond Future	13,162.2200	13.1622	13,470.3900	13.4704	2.341	0	0	0
2015/01/20	R209	06/08/2015	9.00	Call	Bond Future	7,521.4600	7.5215	7,783.9800	7.7840	3.490	0	0	0
2015/01/20	R209	06/08/2015	9.01	Call	Bond Future	7,582.7400	7.5827	7,846.0800	7.8461	3.473	0	0	0
2015/01/20	R209	06/08/2015	8.99	Call	Bond Future	7,460.2900	7.4603	7,721.9700	7.7220	3.508	0	0	0
2015/01/20	R209	06/08/2015	9.00	Put	Bond Future	721.5300	0.7215	664.9300	0.6649	(7.844)	0	0	0
2015/01/20	R209	06/08/2015	9.90	Put	Bond Future	100.2200	0.1002	89.2700	0.0893	(10.926)	0	0	2,914
2015/01/20	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R210	05/02/2015			Bond Future	176.4641	176.4641	176.2560	176.2560	(0.118)	0.0000	0.0000	628
2015/01/20	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R210	05/02/2015	175.01	Call	Bond Future	1,454.0600	1.4541	1,246.0300	1.2460	(14.307)	0	0	0
2015/01/20	R210	05/02/2015	174.99	Call	Bond Future	1,474.0600	1.4741	1,266.0300	1.2660	(14.113)	0	0	0
2015/01/20	R210	05/02/2015	175.00	Call	Bond Future	1,464.0600	1.4641	1,256.0300	1.2560	(14.209)	0	0	0
2015/01/20	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R210	07/05/2015			Bond Future	177.1763	177.1763	176.9633	176.9633	(0.120)	0.0000	0.0000	0
2015/01/20	R210	07/05/2015	177.00	Call	Bond Future	176.2700	0.1763	0.0000	0.0000	(100.000)	0	0	0
2015/01/20	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	26.7400	0.0267	100.000	0	0	0
2015/01/20	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	46.7400	0.0467	100.000	0	0	0
2015/01/20	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	36.7400	0.0367	100.000	0	0	0
2015/01/20	R210	07/05/2015	177.01	Call	Bond Future	166.2700	0.1663	0.0000	0.0000	(100.000)	0	0	0
2015/01/20	R210	07/05/2015	176.99	Call	Bond Future	186.2700	0.1863	0.0000	0.0000	(100.000)	0	0	0
2015/01/20	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R211	05/02/2015			Bond Future	130.8787	130.8787	130.8693	130.8693	(0.007)	0.0000	0.0000	1,120
2015/01/20	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R211	05/02/2015	132.99	Put	Bond Future	2,111.2800	2.1113	2,120.7200	2.1207	0.447	0	0	0
2015/01/20	R211	05/02/2015	133.01	Put	Bond Future	2,131.2800	2.1313	2,140.7200	2.1407	0.443	0	0	0
2015/01/20	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R211	05/02/2015	133.00	Put	Bond Future	2,121.2800	2.1213	2,130.7200	2.1307	0.445	0	0	0
2015/01/20	R211	07/05/2015	134.99	Put	Bond Future	2,044.1200	2.0441	2,055.0500	2.0550	0.535	0	0	0
2015/01/20	R211	07/05/2015			Bond Future	132.9459	132.9459	132.9350	132.9350	(0.008)	0.0000	0.0000	0
2015/01/20	R211	07/05/2015	135.01	Put	Bond Future	2,064.1200	2.0641	2,075.0500	2.0750	0.530	0	0	0
2015/01/20	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R211	07/05/2015	135.00	Put	Bond Future	2,054.1200	2.0541	2,065.0500	2.0650	0.532	0	0	0
2015/01/20	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R212	05/02/2015			Bond Future	136.8123	136.8123	136.6284	136.6284	(0.134)	0.0000	0.0000	1,621
2015/01/20	R212	05/02/2015	137.99	Put	Bond Future	1,177.7500	1.1778	1,361.5900	1.3616	15.609	0	0	0
2015/01/20	R212	05/02/2015	138.01	Put	Bond Future	1,197.7500	1.1978	1,381.5900	1.3816	15.349	0	0	0
2015/01/20	R212	05/02/2015	138.00	Put	Bond Future	1,187.7500	1.1878	1,371.5900	1.3716	15.478	0	0	0
2015/01/20	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/20	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R212	07/05/2015			Bond Future	138.9731	138.9731	138.7850	138.7850	(0.135)	0.0000	0.0000	0
2015/01/20	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R212	07/05/2015	140.99	Put	Bond Future	2,016.8700	2.0169	2,204.9700	2.2050	9.326	0	0	0
2015/01/20	R212	07/05/2015	141.01	Put	Bond Future	2,036.8700	2.0369	2,224.9700	2.2250	9.235	0	0	0
2015/01/20	R212	07/05/2015	141.00	Put	Bond Future	2,026.8700	2.0269	2,214.9700	2.2150	9.280	0	0	0
2015/01/20	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R213	05/02/2015			Bond Future	7.9205	94.8645	7.8848	95.1680	(0.451)	0.0000	0.0000	16,582
2015/01/20	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R213	05/02/2015	9.25	Call	Bond Future	10,345.5800	10.3456	10,649.0700	10.6491	2.934	0	0	0
2015/01/20	R213	05/02/2015	9.26	Call	Bond Future	10,416.9300	10.4169	10,720.4200	10.7204	2.913	0	0	0
2015/01/20	R213	05/02/2015	9.24	Call	Bond Future	10,274.1400	10.2741	10,577.6300	10.5776	2.954	0	0	0
2015/01/20	R213	07/05/2015	8.74	Call	Bond Future	6,497.4700	6.4975	6,767.6300	6.7676	4.158	0	0	0
2015/01/20	R213	07/05/2015	8.75	Put	Bond Future	292.1700	0.2922	255.7900	0.2558	(12.452)	0	0	0
2015/01/20	R213	07/05/2015			Bond Future	7.9617	92.8110	7.9250	93.1184	(0.461)	0.0000	0.0000	0
2015/01/20	R213	07/05/2015	8.75	Call	Bond Future	6,564.5100	6.5645	6,835.5500	6.8355	4.129	0	0	0
2015/01/20	R213	07/05/2015	8.76	Call	Bond Future	6,631.6600	6.6317	6,903.5700	6.9036	4.100	0	0	0
2015/01/20	R213	07/05/2015	8.74	Put	Bond Future	300.8300	0.3008	263.5700	0.2636	(12.386)	0	0	0
2015/01/20	R213	07/05/2015	8.76	Put	Bond Future	283.7200	0.2837	248.2100	0.2482	(12.516)	0	0	0
2015/01/20	R213	06/08/2015			Bond Future	7.9913	94.3949	7.9536	94.7075	(0.472)	0.0000	0.0000	0
2015/01/20	R213	06/08/2015	8.49	Put	Bond Future	1,251.1600	1.2512	1,162.3800	1.1624	(7.096)	0	0	0
2015/01/20	R213	06/08/2015	8.51	Put	Bond Future	1,208.2400	1.2082	1,121.7600	1.1218	(7.158)	0	0	0
2015/01/20	R213	06/08/2015	8.49	Call	Bond Future	5,248.1200	5.2481	5,471.9400	5.4719	4.265	0	0	0
2015/01/20	R213	06/08/2015	8.50	Put	Bond Future	1,229.5400	1.2295	1,141.9200	1.1419	(7.126)	0	0	0
2015/01/20	R213	06/08/2015	8.50	Call	Bond Future	5,304.1100	5.3041	5,529.0900	5.5291	4.242	0	0	0
2015/01/20	R213	06/08/2015	8.51	Call	Bond Future	5,360.3200	5.3603	5,586.4400	5.5864	4.218	0	0	0
2015/01/20	R214	05/02/2015	9.50	Call	Bond Future	10,818.3200	10.8183	11,192.6300	11.1926	3.460	0	0	0
2015/01/20	R214	05/02/2015			Bond Future	8.1749	84.9738	8.1342	85.3481	(0.498)	0.0000	0.0000	13,207
2015/01/20	R214	05/02/2015	9.51	Call	Bond Future	10,890.8700	10.8909	11,265.1800	11.2652	3.437	0	0	0
2015/01/20	R214	05/02/2015	9.49	Call	Bond Future	10,745.6500	10.7457	11,119.9600	11.1200	3.483	0	0	0
2015/01/20	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R214	07/05/2015			Bond Future	8.2144	83.0180	8.1728	83.3974	(0.507)	0.0000	0.0000	0
2015/01/20	R214	07/05/2015	9.15	Call	Bond Future	8,080.5200	8.0805	8,424.9600	8.4250	4.263	0	0	0
2015/01/20	R214	07/05/2015	9.16	Call	Bond Future	8,150.5900	8.1506	8,495.8300	8.4958	4.236	0	0	0
2015/01/20	R214	07/05/2015	9.14	Put	Bond Future	259.1700	0.2592	223.3600	0.2234	(13.817)	0	0	0
2015/01/20	R214	07/05/2015	9.16	Put	Bond Future	245.1600	0.2452	210.9800	0.2110	(13.942)	0	0	0
2015/01/20	R214	07/05/2015	9.15	Put	Bond Future	252.0700	0.2521	217.0900	0.2171	(13.877)	0	0	0
2015/01/20	R214	07/05/2015	9.14	Call	Bond Future	8,010.5100	8.0105	8,354.1200	8.3541	4.289	0	0	0
2015/01/20	R214	06/08/2015	8.76	Put	Bond Future	1,409.3600	1.4094	1,301.4100	1.3014	(7.660)	0	0	0
2015/01/20	R214	06/08/2015			Bond Future	8.2444	84.4347	8.2017	84.8207	(0.518)	0.0000	0.0000	0
2015/01/20	R214	06/08/2015	8.75	Put	Bond Future	1,433.0400	1.4330	1,323.7200	1.3237	(7.629)	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
2015/01/20	R214	06/08/2015	8.74	Call	Bond Future	5,732.6900	5.7327	6,007.9700	6.0080	4.802	0	0	0
2015/01/20	R214	06/08/2015	8.75	Call	Bond Future	5,791.2000	5.7912	6,067.8500	6.0678	4.777	0	0	0
2015/01/20	R214	06/08/2015	8.76	Call	Bond Future	5,849.9000	5.8499	6,127.9200	6.1279	4.753	0	0	0
2015/01/20	R214	06/08/2015	8.74	Put	Bond Future	1,457.0400	1.4570	1,346.3500	1.3463	(7.597)	0	0	0
2015/01/20	R248	05/02/2015			Bond Future	8.2804	109.2147	8.2397	109.6961	(0.492)	0.0000	0.0000	33,741
2015/01/20	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R248	05/02/2015	9.50	Call	Bond Future	12,811.2100	12.8112	13,292.6800	13.2927	3.758	0	0	0
2015/01/20	R248	05/02/2015	9.51	Call	Bond Future	12,904.7300	12.9047	13,386.2000	13.3862	3.731	0	0	0
2015/01/20	R248	05/02/2015	9.49	Call	Bond Future	12,717.5100	12.7175	13,198.9800	13.1990	3.786	0	0	0
2015/01/20	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R248	07/05/2015			Bond Future	8.3222	106.5008	8.2805	106.9889	(0.501)	0.0000	0.0000	0
2015/01/20	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R248	07/05/2015	9.26	Call	Bond Future	10,013.4600	10.0135	10,501.6100	10.5016	4.875	0	0	0
2015/01/20	R248	07/05/2015	9.24	Call	Bond Future	9,817.6600	9.8177	10,305.8100	10.3058	4.972	0	0	0
2015/01/20	R248	07/05/2015	9.25	Call	Bond Future	9,915.6500	9.9157	10,403.8000	10.4038	4.923	0	0	0
2015/01/20	R248	06/08/2015	8.76	Call	Bond Future	4,510.9900	4.5110	5,007.3600	5.0074	11.004	0	0	0
2015/01/20	R248	06/08/2015			Bond Future	8.3546	108.3183	8.3118	108.8147	(0.512)	0.0000	0.0000	0
2015/01/20	R248	06/08/2015	8.74	Call	Bond Future	4,296.4700	4.2965	4,792.8400	4.7928	11.553	0	0	0
2015/01/20	R248	06/08/2015	8.75	Call	Bond Future	4,403.8300	4.4038	4,900.2000	4.9002	11.271	0	0	0
2015/01/20	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/20	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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