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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/01/2015 TO 05/01/2015

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
2015/01/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	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
2015/01/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2025	05/02/2015			Bond Future	118.4007	118.4007	118.3917	118.3917	(0.008)	0.0000	0.0000	16
2015/01/05	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2025	05/02/2015	118.99	Put	Bond Future	589.2600	0.5893	598.3500	0.5984	1.543	0	0	0
2015/01/05	2025	05/02/2015	119.01	Put	Bond Future	609.2600	0.6093	618.3500	0.6184	1.492	0	0	0
2015/01/05	2025	05/02/2015	119.00	Put	Bond Future	599.2600	0.5993	608.3500	0.6084	1.517	0	0	0
2015/01/05	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2025	07/05/2015			Bond Future	120.2865	120.2865	120.2757	120.2757	(0.009)	0.0000	0.0000	0
2015/01/05	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2025	07/05/2015	120.99	Put	Bond Future	703.4600	0.7035	714.3300	0.7143	1.545	0	0	0
2015/01/05	2025	07/05/2015	121.01	Put	Bond Future	723.4600	0.7235	734.3300	0.7343	1.503	0	0	0
2015/01/05	2025	07/05/2015	121.00	Put	Bond Future	713.4600	0.7135	724.3300	0.7243	1.524	0	0	0
2015/01/05	2030	05/02/2015			Bond Future	8.4090	96.7699	8.3579	97.1914	(0.608)	0.0000	0.0000	4,666
2015/01/05	2030	05/02/2015	9.25	Call	Bond Future	6,577.4000	6.5774	6,998.9000	6.9989	6.408	0	0	0
2015/01/05	2030	05/02/2015	9.24	Call	Bond Future	6,503.0000	6.5030	6,924.5000	6.9245	6.482	0	0	0
2015/01/05	2030	05/02/2015	9.26	Call	Bond Future	6,651.7100	6.6517	7,073.2100	7.0732	6.337	0	0	0
2015/01/05	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2030	07/05/2015			Bond Future	8.4694	98.3035	8.4169	98.7305	(0.621)	0.0000	0.0000	0
2015/01/05	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2030	07/05/2015	8.74	Call	Bond Future	2,156.0200	2.1560	2,583.0100	2.5830	19.805	0	0	0
2015/01/05	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2030	07/05/2015	8.75	Call	Bond Future	2,234.3900	2.2344	2,661.3800	2.6614	19.110	0	0	0
2015/01/05	2030	07/05/2015	8.76	Call	Bond Future	2,312.6600	2.3127	2,739.6500	2.7396	18.463	0	0	0
2015/01/05	2032	05/02/2015			Bond Future	8.5700	100.1503	8.5138	100.6417	(0.656)	0.0000	0.0000	15
2015/01/05	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2032	05/02/2015	8.50	Put	Bond Future	612.4100	0.6124	120.9900	0.1210	(80.244)	0	0	0
2015/01/05	2032	05/02/2015	8.49	Put	Bond Future	700.4100	0.7004	208.9900	0.2090	(70.162)	0	0	0
2015/01/05	2032	05/02/2015	8.51	Put	Bond Future	524.5200	0.5245	33.1000	0.0331	(93.689)	0	0	0
2015/01/05	2032	07/05/2015	8.51	Put	Bond Future	1,042.2000	1.0422	544.0900	0.5441	(47.794)	0	0	0
2015/01/05	2032	07/05/2015			Bond Future	8.6304	97.5822	8.5726	98.0803	(0.669)	0.0000	0.0000	0
2015/01/05	2032	07/05/2015	8.50	Put	Bond Future	1,129.5100	1.1295	631.4000	0.6314	(44.100)	0	0	0

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2015/01/05	2032	07/05/2015	8.49	Put	Bond Future	1,216.9400	1.2169	718.8300	0.7188	(40.931)	0	0	0
2015/01/05	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2032	06/08/2015			Bond Future	8.6790	99.2628	8.6197	99.7683	(0.684)	0.0000	0.0000	0
2015/01/05	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2032	06/08/2015	8.50	Put	Bond Future	1,536.1300	1.5361	1,030.6100	1.0306	(32.909)	0	0	0
2015/01/05	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2032	06/08/2015	8.49	Put	Bond Future	1,622.9700	1.6230	1,117.4500	1.1175	(31.148)	0	0	0
2015/01/05	2032	06/08/2015	8.51	Put	Bond Future	1,449.4000	1.4494	943.8800	0.9439	(34.878)	0	0	0
2015/01/05	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2037	05/02/2015			Bond Future	8.6279	98.9792	8.5870	99.3770	(0.475)	0.0000	0.0000	36,001
2015/01/05	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2037	05/02/2015	9.50	Call	Bond Future	7,906.2100	7.9062	8,303.9900	8.3040	5.031	0	0	0
2015/01/05	2037	05/02/2015	9.51	Call	Bond Future	7,990.9500	7.9910	8,388.7300	8.3887	4.978	0	0	0
2015/01/05	2037	05/02/2015	9.49	Call	Bond Future	7,821.3400	7.8213	8,219.1200	8.2191	5.086	0	0	0
2015/01/05	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2037	07/05/2015			Bond Future	8.6858	100.5478	8.6438	100.9507	(0.484)	0.0000	0.0000	500
2015/01/05	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2037	07/05/2015	9.01	Call	Bond Future	3,025.1500	3.0251	3,428.0600	3.4281	13.319	0	0	0
2015/01/05	2037	07/05/2015	8.99	Call	Bond Future	2,842.8200	2.8428	3,245.7300	3.2457	14.173	0	0	0
2015/01/05	2037	07/05/2015	9.00	Call	Bond Future	2,934.0500	2.9340	3,336.9600	3.3370	13.732	0	0	0
2015/01/05	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2037	06/08/2015			Bond Future	8.7341	98.0191	8.6910	98.4278	(0.493)	0.0000	0.0000	0
2015/01/05	2037	06/08/2015	8.75	Call	Bond Future	150.1200	0.1501	558.7800	0.5588	272.222	0	0	0
2015/01/05	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2037	06/08/2015	8.76	Call	Bond Future	244.3500	0.2443	653.0100	0.6530	167.244	0	0	0
2015/01/05	2037	06/08/2015	8.74	Call	Bond Future	55.7500	0.0558	464.4100	0.4644	733.022	0	0	0
2015/01/05	2038	05/02/2015	123.00	Call	Bond Future	2,184.4200	2.1844	2,175.1100	2.1751	(0.426)	0	0	0
2015/01/05	2038	05/02/2015			Bond Future	125.1844	125.1844	125.1751	125.1751	(0.007)	0.0000	0.0000	3,701
2015/01/05	2038	05/02/2015	123.01	Call	Bond Future	2,174.4200	2.1744	2,165.1100	2.1651	(0.428)	0	0	0
2015/01/05	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2038	05/02/2015	122.99	Call	Bond Future	2,194.4200	2.1944	2,185.1100	2.1851	(0.424)	0	0	0
2015/01/05	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2038	07/05/2015			Bond Future	127.1783	127.1783	127.1672	127.1672	(0.009)	0.0000	0.0000	0
2015/01/05	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2038	07/05/2015	126.99	Call	Bond Future	188.3000	0.1883	177.1600	0.1772	(5.916)	0	0	0
2015/01/05	2038	07/05/2015	127.00	Call	Bond Future	178.3000	0.1783	167.1600	0.1672	(6.248)	0	0	0
2015/01/05	2038	07/05/2015	127.01	Call	Bond Future	168.3000	0.1683	157.1600	0.1572	(6.619)	0	0	0

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2015/01/05	2044	05/02/2015	9.00	Call	Bond Future	2,481.3900	2.4814	2,964.3700	2.9644	19.464	0	0	0
2015/01/05	2044	05/02/2015			Bond Future	8.7576	100.1571	8.7116	100.6401	(0.525)	0.0000	0.0000	6,042
2015/01/05	2044	05/02/2015	9.01	Call	Bond Future	2,581.5000	2.5815	3,064.4800	3.0645	18.709	0	0	0
2015/01/05	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2044	05/02/2015	8.99	Call	Bond Future	2,381.1000	2.3811	2,864.0800	2.8641	20.284	0	0	0
2015/01/05	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2044	07/05/2015			Bond Future	8.8148	101.7443	8.7677	102.2338	(0.535)	0.0000	0.0000	0
2015/01/05	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2044	07/05/2015	9.01	Call	Bond Future	1,982.8700	1.9829	2,472.4200	2.4724	24.689	0	0	0
2015/01/05	2044	07/05/2015	8.99	Call	Bond Future	1,782.7900	1.7828	2,272.3400	2.2723	27.460	0	0	0
2015/01/05	2044	07/05/2015	9.00	Call	Bond Future	1,882.9100	1.8829	2,372.4600	2.3725	26.000	0	0	0
2015/01/05	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2044	06/08/2015			Bond Future	8.8632	99.1110	8.8148	99.6077	(0.546)	0.0000	0.0000	0
2015/01/05	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2044	06/08/2015	8.74	Put	Bond Future	1,273.0900	1.2731	776.3800	0.7764	(39.016)	0	0	0
2015/01/05	2044	06/08/2015	8.76	Put	Bond Future	1,064.4700	1.0645	567.7600	0.5678	(46.663)	0	0	0
2015/01/05	2044	06/08/2015	8.75	Put	Bond Future	1,168.6900	1.1687	671.9800	0.6720	(42.501)	0	0	0
2015/01/05	2046	05/02/2015			Bond Future	127.8716	127.8716	127.8622	127.8622	(0.007)	0.0000	0.0000	5,889
2015/01/05	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2046	05/02/2015	123.99	Call	Bond Future	3,881.6200	3.8816	3,872.2300	3.8722	(0.242)	0	0	0
2015/01/05	2046	05/02/2015	124.01	Call	Bond Future	3,861.6200	3.8616	3,852.2300	3.8522	(0.243)	0	0	0
2015/01/05	2046	05/02/2015	124.00	Call	Bond Future	3,871.6200	3.8716	3,862.2300	3.8622	(0.243)	0	0	0
2015/01/05	2046	07/05/2015			Bond Future	128.5390	128.5390	128.5279	128.5279	(0.009)	0.0000	0.0000	0
2015/01/05	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2046	07/05/2015	126.99	Call	Bond Future	1,549.0200	1.5490	1,537.8800	1.5379	(0.719)	0	0	0
2015/01/05	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2046	07/05/2015	127.00	Call	Bond Future	1,539.0200	1.5390	1,527.8800	1.5279	(0.724)	0	0	0
2015/01/05	2046	07/05/2015	127.01	Call	Bond Future	1,529.0200	1.5290	1,517.8800	1.5179	(0.729)	0	0	0
2015/01/05	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2050	05/02/2015			Bond Future	136.2700	136.2700	136.2603	136.2603	(0.007)	0.0000	0.0000	2,753
2015/01/05	2050	05/02/2015	130.01	Call	Bond Future	6,260.0200	6.2600	6,250.2600	6.2503	(0.156)	0	0	0
2015/01/05	2050	05/02/2015	129.99	Call	Bond Future	6,280.0200	6.2800	6,270.2600	6.2703	(0.155)	0	0	0
2015/01/05	2050	05/02/2015	130.00	Call	Bond Future	6,270.0200	6.2700	6,260.2600	6.2603	(0.156)	0	0	0
2015/01/05	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	2050	07/05/2015			Bond Future	138.4401	138.4401	138.4283	138.4283	(0.009)	0.0000	0.0000	0
2015/01/05	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
2015/01/05	2050	07/05/2015	135.01	Call	Bond Future	3,430.0900	3.4301	3,418.2500	3.4182	(0.345)	0	0	0
2015/01/05	2050	07/05/2015	134.99	Call	Bond Future	3,450.0900	3.4501	3,438.2500	3.4382	(0.343)	0	0	0
2015/01/05	2050	07/05/2015	135.00	Call	Bond Future	3,440.0900	3.4401	3,428.2500	3.4282	(0.344)	0	0	0
2015/01/05	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	AL12	05/02/2015			Index Future	535.7610	535.7610	538.2120	538.2120	0.457	0.0000	0.0000	0
2015/01/05	AL12	07/05/2015			Index Future	544.2490	544.2490	546.7290	546.7290	0.456	0.0000	0.0000	0
2015/01/05	AL37	05/02/2015			Index Future	446.7250	446.7250	447.9930	447.9930	0.284	0.0000	0.0000	116
2015/01/05	AL37	07/05/2015			Index Future	453.8030	453.8030	455.0820	455.0820	0.282	0.0000	0.0000	0
2015/01/05	AL7T	05/02/2015			Index Future	528.4810	528.4810	530.8760	530.8760	0.453	0.0000	0.0000	3
2015/01/05	AL7T	07/05/2015			Index Future	536.8540	536.8540	539.2770	539.2770	0.451	0.0000	0.0000	0
2015/01/05	ALBI	05/02/2015			Index Future	483.2510	483.2510	485.0500	485.0500	0.372	0.0000	0.0000	774
2015/01/05	ALBI	07/05/2015			Index Future	490.9080	490.9080	492.7250	492.7250	0.370	0.0000	0.0000	0
2015/01/05	ALBI	06/08/2015			Index Future	499.2680	499.2680	501.1060	501.1060	0.368	0.0000	0.0000	0
2015/01/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/01/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/05	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	EL28	05/02/2015			Bond Future	124.9269	124.9269	124.9186	124.9186	(0.007)	0.0000	0.0000	0
2015/01/05	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	EL28	05/02/2015	125.99	Put	Bond Future	1,063.1300	1.0631	1,071.3800	1.0714	0.776	0	0	0
2015/01/05	EL28	05/02/2015	126.01	Put	Bond Future	1,083.1300	1.0831	1,091.3800	1.0914	0.762	0	0	0
2015/01/05	EL28	05/02/2015	126.00	Put	Bond Future	1,073.1300	1.0731	1,081.3800	1.0814	0.769	0	0	0
2015/01/05	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	EL28	07/05/2015	125.00	Call	Bond Future	406.9500	0.4070	396.9600	0.3970	(2.455)	0	0	0
2015/01/05	EL28	07/05/2015			Bond Future	125.4069	125.4069	125.3970	125.3970	(0.008)	0.0000	0.0000	0
2015/01/05	EL28	07/05/2015	125.01	Call	Bond Future	396.9500	0.3970	386.9600	0.3870	(2.517)	0	0	0
2015/01/05	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	EL28	07/05/2015	124.99	Call	Bond Future	416.9500	0.4170	406.9600	0.4070	(2.396)	0	0	0
2015/01/05	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	ES33	05/02/2015	10.00	Call	Bond Future	3,890.6300	3.8906	4,241.1800	4.2412	9.010	0	0	0
2015/01/05	ES33	05/02/2015			Bond Future	9.4643	86.0177	9.4180	86.3683	(0.490)	0.0000	0.0000	6,576
2015/01/05	ES33	05/02/2015	10.01	Call	Bond Future	3,960.5900	3.9606	4,311.1400	4.3111	8.851	0	0	0
2015/01/05	ES33	05/02/2015	9.99	Call	Bond Future	3,820.5800	3.8206	4,171.1300	4.1711	9.175	0	0	0
2015/01/05	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	ES33	07/05/2015			Bond Future	9.5476	83.5930	9.4999	83.9481	(0.500)	0.0000	0.0000	0
2015/01/05	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	ES33	07/05/2015	9.76	Call	Bond Future	1,553.5700	1.5536	1,908.7100	1.9087	22.860	0	0	0
2015/01/05	ES33	07/05/2015	9.74	Call	Bond Future	1,409.1800	1.4092	1,764.3200	1.7643	25.202	0	0	0
2015/01/05	ES33	07/05/2015	9.75	Call	Bond Future	1,481.4200	1.4814	1,836.5600	1.8366	23.973	0	0	0
2015/01/05	ES33	06/08/2015			Bond Future	9.6200	85.0325	9.5710	85.3927	(0.510)	0.0000	0.0000	0
2015/01/05	ES33	06/08/2015	9.59	Put	Bond Future	220.0500	0.2200	0.0000	0.0000	(100.000)	0	0	0
2015/01/05	ES33	06/08/2015	9.61	Put	Bond Future	73.2500	0.0733	0.0000	0.0000	(100.000)	0	0	0
2015/01/05	ES33	06/08/2015	9.60	Put	Bond Future	146.6000	0.1466	0.0000	0.0000	(100.000)	0	0	0
2015/01/05	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	286.9900	0.2870	100.000	0	0	0
2015/01/05	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	140.1900	0.1402	100.000	0	0	0
2015/01/05	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	213.6400	0.2136	100.000	0	0	0
2015/01/05	GOVI	05/02/2015	459.99	Call	GOVI	211,830.0000	21.1830	228,860.0000	22.8860	8.039	0	0	0
2015/01/05	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	GOVI	05/02/2015			GOVI	481.1730	481.1730	482.8760	482.8760	0.354	0.0000	0.0000	442
2015/01/05	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	GOVI	05/02/2015	460.00	Call	GOVI	211,730.0000	21.1730	228,760.0000	22.8760	8.043	0	0	0
2015/01/05	GOVI	05/02/2015	460.01	Call	GOVI	211,630.0000	21.1630	228,660.0000	22.8660	8.047	0	0	0
2015/01/05	GOVI	07/05/2015	449.99	Call	GOVI	388,060.0000	38.8060	405,270.0000	40.5270	4.435	0	0	0

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2015/01/05	GOVI	07/05/2015			GOVI	488.7960	488.7960	490.5170	490.5170	0.352	0.0000	0.0000	131
2015/01/05	GOVI	07/05/2015	450.00	Call	GOVI	387,960.0000	38.7960	405,170.0000	40.5170	4.436	0	0	0
2015/01/05	GOVI	07/05/2015	450.01	Call	GOVI	387,860.0000	38.7860	405,070.0000	40.5070	4.437	0	0	0
2015/01/05	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	GOVI	06/08/2015			GOVI	497.1200	497.1200	498.8590	498.8590	0.350	0.0000	0.0000	0
2015/01/05	GOVI	06/08/2015	499.99	Put	GOVI	28,700.0000	2.8700	11,310.0000	1.1310	(60.592)	0	0	0
2015/01/05	GOVI	06/08/2015	500.01	Put	GOVI	28,900.0000	2.8900	11,510.0000	1.1510	(60.173)	0	0	0
2015/01/05	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	GOVI	06/08/2015	500.00	Put	GOVI	28,800.0000	2.8800	11,410.0000	1.1410	(60.382)	0	0	0
2015/01/05	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/05	IGOV	05/02/2015			Index Future	224.4450	224.4450	224.4000	224.4000	(0.020)	0.0000	0.0000	1,093
2015/01/05	IGOV	07/05/2015			Index Future	228.0200	228.0200	227.9690	227.9690	(0.022)	0.0000	0.0000	81
2015/01/05	IGOV	06/08/2015			Index Future	231.9200	231.9200	231.8650	231.8650	(0.024)	0.0000	0.0000	0
2015/01/05	ILBI	05/02/2015			Index Future	607.9130	607.9130	607.9350	607.9350	0.004	0.0000	0.0000	157
2015/01/05	ILBI	07/05/2015			Index Future	617.7850	617.7850	617.8000	617.8000	0.002	0.0000	0.0000	0
2015/01/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/05	JBAF	21/01/2015			Jibar Tradeable Future	6.2100	93.7900	6.1800	93.8200	(0.483)	0.0000	0.0000	0
2015/01/05	JBAF	18/02/2015			Jibar Tradeable Future	6.2300	93.7700	6.2200	93.7800	(0.161)	0.0000	0.0000	0
2015/01/05	JBAF	18/03/2015			Jibar Tradeable Future	6.3400	93.6600	6.3200	93.6800	(0.315)	0.0000	0.0000	2,850
2015/01/05	JBAF	15/04/2015			Jibar Tradeable Future	6.4000	93.6000	6.3900	93.6100	(0.156)	0.0000	0.0000	0
2015/01/05	JBAF	20/05/2015			Jibar Tradeable Future	6.5000	93.5000	6.4700	93.5300	(0.462)	0.0000	0.0000	0
2015/01/05	JBAF	17/06/2015			Jibar Tradeable Future	6.5500	93.4500	6.5400	93.4600	(0.153)	0.0000	0.0000	5,000
2015/01/05	JBAF	16/09/2015			Jibar Tradeable Future	6.7600	93.2400	6.7400	93.2600	(0.296)	0.0000	0.0000	0
2015/01/05	JBAF	15/12/2015			Jibar Tradeable Future	6.9800	93.0200	6.9700	93.0300	(0.143)	0.0000	0.0000	0
2015/01/05	JBAF	16/03/2016			Jibar Tradeable Future	7.1600	92.8400	7.1500	92.8500	(0.140)	0.0000	0.0000	0
2015/01/05	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3000	92.7000	(0.137)	0.0000	0.0000	0
2015/01/05	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4400	92.5600	(0.134)	0.0000	0.0000	0
2015/01/05	R023	05/02/2015			Bond Future	7.8322	102.9992	7.7503	103.4811	(1.045)	0.0000	0.0000	11,167
2015/01/05	R023	05/02/2015	8.74	Put	Bond Future	2.2700	0.0023	0.5900	0.0006	(74.009)	0	0	0

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2015/01/05	R023	05/02/2015	8.75	Call	Bond Future	5,211.8000		5.2118	5,692.2000	5.6922	9.218	0	0	0
2015/01/05	R023	05/02/2015	8.76	Call	Bond Future	5,266.4600		5.2665	5,746.9800	5.7470	9.124	0	0	0
2015/01/05	R023	05/02/2015	8.74	Call	Bond Future	5,157.1200		5.1571	5,637.3800	5.6374	9.313	0	0	0
2015/01/05	R023	05/02/2015	8.76	Put	Bond Future	1.9100		0.0019	0.4900	0.0005	(74.346)	0	0	0
2015/01/05	R023	05/02/2015	8.75	Put	Bond Future	2.0800		0.0021	0.5400	0.0005	(74.038)	0	0	0
2015/01/05	R023	07/05/2015	8.15	Put	Bond Future	869.9200		0.8699	699.2800	0.6993	(19.616)	0	0	0
2015/01/05	R023	07/05/2015	8.14	Call	Bond Future	2,297.5200		2.2975	2,612.6400	2.6126	13.716	0	0	0
2015/01/05	R023	07/05/2015			Bond Future	7.8914		100.7072	7.8062	101.1957	(1.079)	0.0000	0.0000	0
2015/01/05	R023	07/05/2015	8.15	Call	Bond Future	2,334.4700		2.3345	2,652.3000	2.6523	13.615	0	0	0
2015/01/05	R023	07/05/2015	8.16	Call	Bond Future	2,371.7000		2.3717	2,692.2300	2.6922	13.515	0	0	0
2015/01/05	R023	07/05/2015	8.14	Put	Bond Future	889.0900		0.8891	715.7400	0.7157	(19.497)	0	0	0
2015/01/05	R023	07/05/2015	8.16	Put	Bond Future	851.0600		0.8511	683.1200	0.6831	(19.733)	0	0	0
2015/01/05	R023	06/08/2015	9.07	Put	Bond Future	301.0300		0.3010	242.5000	0.2425	(19.443)	0	0	911
2015/01/05	R023	06/08/2015	8.24	Call	Bond Future	2,968.4300		2.9684	3,281.9100	3.2819	10.560	0	0	0
2015/01/05	R023	06/08/2015			Bond Future	7.9334		102.4410	7.8446	102.9366	(1.119)	0.0000	0.0000	0
2015/01/05	R023	06/08/2015	9.07	Call	Bond Future	6,380.4000		6.3804	6,817.4900	6.8175	6.851	0	0	0
2015/01/05	R023	06/08/2015	8.26	Put	Bond Future	1,241.5700		1.2416	1,063.4100	1.0634	(14.350)	0	0	0
2015/01/05	R023	06/08/2015	8.25	Put	Bond Future	1,260.9400		1.2609	1,080.7900	1.0808	(14.287)	0	0	0
2015/01/05	R023	06/08/2015	8.24	Put	Bond Future	1,280.2600		1.2803	1,098.1200	1.0981	(14.227)	0	0	0
2015/01/05	R023	06/08/2015	8.25	Call	Bond Future	3,003.5600		3.0036	3,319.0300	3.3190	10.503	0	0	0
2015/01/05	R023	06/08/2015	8.26	Call	Bond Future	3,038.5900		3.0386	3,356.0500	3.3561	10.448	0	0	0
2015/01/05	R157	05/02/2015	8.74	Call	Bond Future	1,073.2600		1.0733	1,073.2200	1.0732	(0.004)	0	0	0
2015/01/05	R157	05/02/2015	8.75	Put	Bond Future	0.0900		0.0001	0.0500	0.0001	(44.444)	0	0	0
2015/01/05	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/05	R157	05/02/2015	8.74	Put	Bond Future	0.1000		0.0001	0.0600	0.0001	(40.000)	0	0	0
2015/01/05	R157	05/02/2015	8.76	Put	Bond Future	0.0900		0.0001	0.0500	0.0001	(44.444)	0	0	0
2015/01/05	R157	05/02/2015	8.75	Call	Bond Future	1,079.0600		1.0791	1,079.0200	1.0790	(0.004)	0	0	0
2015/01/05	R157	05/02/2015	8.76	Call	Bond Future	1,084.8600		1.0849	1,084.8200	1.0848	(0.004)	0	0	0
2015/01/05	R186	05/02/2015	9.00	Call	Bond Future	8,098.9400		8.0989	8,621.8200	8.6218	6.456	0	0	0
2015/01/05	R186	05/02/2015			Bond Future	8.0035		120.3446	7.9422	120.8688	(0.766)	0.0000	0.0000	44,892
2015/01/05	R186	05/02/2015	8.75	Call	Bond Future	6,154.6500		6.1547	6,669.7100	6.6697	8.369	0	0	0
2015/01/05	R186	05/02/2015	8.76	Call	Bond Future	6,232.7400		6.2327	6,748.4200	6.7484	8.274	0	0	0
2015/01/05	R186	05/02/2015	8.74	Call	Bond Future	6,076.5700		6.0766	6,590.9700	6.5910	8.465	0	0	0
2015/01/05	R186	05/02/2015	8.00	Put	Bond Future	1,125.8100		1.1258	834.0400	0.8340	(25.916)	0	0	6,500
2015/01/05	R186	05/02/2015	8.05	Put	Bond Future	925.6900		0.9257	667.1500	0.6672	(27.929)	0	0	6,500
2015/01/05	R186	05/02/2015	8.45	Put	Bond Future	122.5100		0.1225	66.4000	0.0664	(45.800)	0	0	0
2015/01/05	R186	05/02/2015	8.76	Put	Bond Future	14.3700		0.0144	5.8100	0.0058	(59.569)	0	0	0
2015/01/05	R186	05/02/2015	8.50	Put	Bond Future	89.7000		0.0897	46.5600	0.0466	(48.094)	0	0	0
2015/01/05	R186	05/02/2015	8.75	Put	Bond Future	15.5200		0.0155	6.3400	0.0063	(59.149)	0	0	0
2015/01/05	R186	05/02/2015	8.45	Call	Bond Future	3,848.3300		3.8483	4,316.4600	4.3165	12.164	0	0	0
2015/01/05	R186	05/02/2015	9.00	Put	Bond Future	1.9800		0.0020	0.6200	0.0006	(68.687)	0	0	9,600
2015/01/05	R186	05/02/2015	8.50	Call	Bond Future	4,222.6700		4.2227	4,703.7700	4.7038	11.393	0	0	0
2015/01/05	R186	05/02/2015	8.00	Call	Bond Future	1,095.9600		1.0960	1,328.4300	1.3284	21.212	0	0	0
2015/01/05	R186	05/02/2015	8.05	Call	Bond Future	1,321.3900		1.3214	1,587.0900	1.5871	20.108	0	0	0
2015/01/05	R186	05/02/2015	8.74	Put	Bond Future	16.7500		0.0168	6.9100	0.0069	(58.746)	0	0	0
2015/01/05	R186	07/05/2015			Bond Future	8.0605		122.2513	7.9971	122.7824	(0.786)	8.0640	8.0640	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/05	R186	07/05/2015	8.25	Call	Bond Future	3,155.2400	3.1552	3,466.3200	3.4663	9.859	0	0	0
2015/01/05	R186	07/05/2015	8.24	Put	Bond Future	1,617.7900	1.6178	1,394.7700	1.3948	(13.785)	0	0	0
2015/01/05	R186	07/05/2015	8.26	Put	Bond Future	1,554.6900	1.5547	1,337.6100	1.3376	(13.963)	0	0	0
2015/01/05	R186	07/05/2015	8.25	Put	Bond Future	1,586.0000	1.5860	1,365.9600	1.3660	(13.874)	0	0	0
2015/01/05	R186	07/05/2015	8.26	Call	Bond Future	3,205.9400	3.2059	3,519.9800	3.5200	9.796	0	0	0
2015/01/05	R186	07/05/2015	8.24	Call	Bond Future	3,104.9400	3.1049	3,413.0400	3.4130	9.923	0	0	0
2015/01/05	R186	06/08/2015	8.00	Put	Bond Future	3,465.4600	3.4655	3,165.4900	3.1655	(8.656)	0	0	0
2015/01/05	R186	06/08/2015	8.90	Put	Bond Future	897.7900	0.8978	781.8900	0.7819	(12.909)	0	0	2,500
2015/01/05	R186	06/08/2015			Bond Future	8.1025	119.0555	8.0370	119.5943	(0.809)	0.0000	0.0000	0
2015/01/05	R186	06/08/2015	8.00	Call	Bond Future	2,621.0600	2.6211	2,859.9200	2.8599	9.113	0	0	0
2015/01/05	R186	06/08/2015	8.01	Call	Bond Future	2,659.3600	2.6594	2,900.5600	2.9006	9.070	0	0	0
2015/01/05	R186	06/08/2015	7.99	Call	Bond Future	2,583.0800	2.5831	2,819.6100	2.8196	9.157	0	0	0
2015/01/05	R186	06/08/2015	8.90	Call	Bond Future	7,193.7600	7.1938	7,616.6900	7.6167	5.879	0	0	0
2015/01/05	R186	06/08/2015	7.99	Put	Bond Future	3,510.2900	3.5103	3,207.9900	3.2080	(8.612)	0	0	0
2015/01/05	R186	06/08/2015	8.01	Put	Bond Future	3,421.0200	3.4210	3,123.3900	3.1234	(8.700)	0	0	0
2015/01/05	R186	05/11/2015	8.24	Call	Bond Future	4,040.6700	4.0407	4,332.2800	4.3323	7.217	0	0	0
2015/01/05	R186	05/11/2015	8.25	Put	Bond Future	3,095.2400	3.0952	2,844.0800	2.8441	(8.114)	0	0	0
2015/01/05	R186	05/11/2015			Bond Future	8.1265	121.2100	8.0591	121.7547	(0.830)	0.0000	0.0000	0
2015/01/05	R186	05/11/2015	9.00	Put	Bond Future	1,207.6200	1.2076	1,080.9300	1.0809	(10.491)	0	0	2,600
2015/01/05	R186	05/11/2015	8.24	Put	Bond Future	3,131.5600	3.1316	2,878.4700	2.8785	(8.082)	0	0	0
2015/01/05	R186	05/11/2015	8.26	Put	Bond Future	3,060.1100	3.0601	2,810.8700	2.8109	(8.145)	0	0	0
2015/01/05	R186	05/11/2015	9.00	Call	Bond Future	7,963.6400	7.9636	8,381.6500	8.3816	5.249	0	0	0
2015/01/05	R186	05/11/2015	8.25	Call	Bond Future	4,084.0000	4.0840	4,377.5400	4.3775	7.188	0	0	0
2015/01/05	R186	05/11/2015	8.26	Call	Bond Future	4,128.4500	4.1285	4,423.9100	4.4239	7.157	0	0	0
2015/01/05	R197	05/02/2015	288.99	Put	Bond Future	2,789.1600	2.7892	2,810.5100	2.8105	0.765	0	0	0
2015/01/05	R197	05/02/2015			Bond Future	286.2008	286.2008	286.1795	286.1795	(0.007)	0.0000	0.0000	898
2015/01/05	R197	05/02/2015	289.01	Put	Bond Future	2,809.1600	2.8092	2,830.5100	2.8305	0.760	0	0	0
2015/01/05	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R197	05/02/2015	289.00	Put	Bond Future	2,799.1600	2.7992	2,820.5100	2.8205	0.763	0	0	0
2015/01/05	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R197	07/05/2015			Bond Future	290.7590	290.7590	290.7333	290.7333	(0.009)	0.0000	0.0000	0
2015/01/05	R197	07/05/2015	293.99	Put	Bond Future	3,231.0300	3.2310	3,256.6500	3.2567	0.793	0	0	0
2015/01/05	R197	07/05/2015	294.01	Put	Bond Future	3,251.0300	3.2510	3,276.6500	3.2767	0.788	0	0	0
2015/01/05	R197	07/05/2015	294.00	Put	Bond Future	3,241.0300	3.2410	3,266.6500	3.2667	0.790	0	0	0
2015/01/05	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R202	05/02/2015	233.01	Call	Bond Future	3,648.4700	3.6485	3,630.6700	3.6307	(0.488)	0	0	0
2015/01/05	R202	05/02/2015			Bond Future	236.6585	236.6585	236.6407	236.6407	(0.008)	0.0000	0.0000	50,884
2015/01/05	R202	05/02/2015	232.99	Call	Bond Future	3,668.4700	3.6685	3,650.6700	3.6507	(0.485)	0	0	0
2015/01/05	R202	05/02/2015	233.00	Call	Bond Future	3,658.4700	3.6585	3,640.6700	3.6407	(0.487)	0	0	0
2015/01/05	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R202	07/05/2015			Bond Future	240.4274	240.4274	240.4062	240.4062	(0.009)	0.0000	0.0000	0

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2015/01/05	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R202	07/05/2015	238.51	Call	Bond Future	1,917.3800	1.9174	1,896.2100	1.8962	(1.104)	0	0	0
2015/01/05	R202	07/05/2015	238.49	Call	Bond Future	1,937.3800	1.9374	1,916.2100	1.9162	(1.093)	0	0	0
2015/01/05	R202	07/05/2015	238.50	Call	Bond Future	1,927.3800	1.9274	1,906.2100	1.9062	(1.098)	0	0	0
2015/01/05	R203	05/02/2015	7.69	Call	Bond Future	1,772.4400	1.7724	1,921.4800	1.9215	8.409	0	0	55
2015/01/05	R203	05/02/2015			Bond Future	6.9378	106.4263	6.8750	106.5759	(0.905)	0.0000	0.0000	14,991
2015/01/05	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R203	05/02/2015	8.35	Call	Bond Future	3,294.7400	3.2947	3,444.3100	3.4443	4.540	0	0	0
2015/01/05	R203	05/02/2015	8.36	Call	Bond Future	3,317.5900	3.3176	3,467.1600	3.4672	4.508	0	0	0
2015/01/05	R203	05/02/2015	8.34	Call	Bond Future	3,271.8800	3.2719	3,421.4500	3.4214	4.571	0	0	0
2015/01/05	R203	05/02/2015	7.69	Put	Bond Future	0.7300	0.0007	0.2000	0.0002	(72.603)	0	0	0
2015/01/05	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R203	07/05/2015			Bond Future	6.9985	103.9462	6.9289	104.0969	(0.994)	0.0000	0.0000	0
2015/01/05	R203	07/05/2015	7.24	Put	Bond Future	264.9400	0.2649	213.4500	0.2134	(19.435)	0	0	0
2015/01/05	R203	07/05/2015	7.26	Put	Bond Future	251.6900	0.2517	202.1100	0.2021	(19.699)	0	0	0
2015/01/05	R203	07/05/2015	7.25	Put	Bond Future	258.2500	0.2582	207.7200	0.2077	(19.566)	0	0	0
2015/01/05	R203	07/05/2015	7.25	Call	Bond Future	800.7100	0.8007	900.9000	0.9009	12.513	0	0	0
2015/01/05	R203	07/05/2015	7.26	Call	Bond Future	815.6400	0.8156	916.7800	0.9168	12.400	0	0	0
2015/01/05	R203	07/05/2015	7.24	Call	Bond Future	785.9000	0.7859	885.1300	0.8851	12.626	0	0	0
2015/01/05	R203	06/08/2015	6.74	Call	Bond Future	371.4800	0.3715	426.2000	0.4262	14.730	0	0	0
2015/01/05	R203	06/08/2015	6.75	Put	Bond Future	877.3600	0.8774	780.7400	0.7807	(11.013)	0	0	0
2015/01/05	R203	06/08/2015			Bond Future	7.0053	105.7360	6.9272	105.8881	(1.115)	0.0000	0.0000	0
2015/01/05	R203	06/08/2015	6.75	Call	Bond Future	378.9200	0.3789	434.4000	0.4344	14.642	0	0	0
2015/01/05	R203	06/08/2015	6.76	Call	Bond Future	386.4500	0.3865	442.6900	0.4427	14.553	0	0	0
2015/01/05	R203	06/08/2015	6.74	Put	Bond Future	889.5100	0.8895	792.1300	0.7921	(10.948)	0	0	0
2015/01/05	R203	06/08/2015	6.76	Put	Bond Future	865.3100	0.8653	769.4500	0.7694	(11.078)	0	0	0
2015/01/05	R204	05/02/2015			Bond Future	7.2245	103.6787	7.1675	103.8710	(0.788)	0.0000	0.0000	10,782
2015/01/05	R204	05/02/2015	8.25	Call	Bond Future	3,386.5300	3.3865	3,578.6500	3.5787	5.673	0	0	0
2015/01/05	R204	05/02/2015	8.26	Call	Bond Future	3,418.8600	3.4189	3,610.9900	3.6110	5.620	0	0	0
2015/01/05	R204	05/02/2015	8.24	Call	Bond Future	3,354.2000	3.3542	3,546.3100	3.5463	5.727	0	0	0
2015/01/05	R204	05/02/2015	8.26	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	0
2015/01/05	R204	05/02/2015	8.25	Put	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	0
2015/01/05	R204	05/02/2015	8.24	Put	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	0
2015/01/05	R204	07/05/2015	7.51	Put	Bond Future	453.5500	0.4535	380.5700	0.3806	(16.091)	0	0	0
2015/01/05	R204	07/05/2015			Bond Future	7.2917	105.3214	7.2306	105.5155	(0.839)	0.0000	0.0000	0
2015/01/05	R204	07/05/2015	7.50	Put	Bond Future	464.5000	0.4645	390.2900	0.3903	(15.976)	0	0	0
2015/01/05	R204	07/05/2015	7.49	Call	Bond Future	1,101.4400	1.1014	1,220.0200	1.2200	10.766	0	0	0
2015/01/05	R204	07/05/2015	7.50	Call	Bond Future	1,121.7300	1.1217	1,241.5500	1.2416	10.682	0	0	0
2015/01/05	R204	07/05/2015	7.51	Call	Bond Future	1,142.2000	1.1422	1,263.2500	1.2633	10.598	0	0	0
2015/01/05	R204	07/05/2015	7.49	Put	Bond Future	475.6500	0.4756	400.2000	0.4002	(15.863)	0	0	0
2015/01/05	R204	06/08/2015	7.74	Call	Bond Future	1,719.2800	1.7193	1,851.8000	1.8518	7.708	0	0	0
2015/01/05	R204	06/08/2015	7.75	Put	Bond Future	491.9200	0.4919	429.1000	0.4291	(12.770)	0	0	0
2015/01/05	R204	06/08/2015			Bond Future	7.3262	103.0960	7.2602	103.2922	(0.901)	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
2015/01/05	R204	06/08/2015	8.41	Call	Bond Future	3,290.6600	3.2907	3,464.0000	3.4640	5.268	0	0	0
2015/01/05	R204	06/08/2015	7.74	Put	Bond Future	500.5600	0.5006	436.9200	0.4369	(12.714)	0	0	0
2015/01/05	R204	06/08/2015	7.76	Put	Bond Future	483.4000	0.4834	421.3800	0.4214	(12.830)	0	0	0
2015/01/05	R204	06/08/2015	8.41	Put	Bond Future	136.4000	0.1364	113.5800	0.1136	(16.730)	0	0	699
2015/01/05	R204	06/08/2015	7.75	Call	Bond Future	1,739.8700	1.7399	1,873.2100	1.8732	7.664	0	0	0
2015/01/05	R204	06/08/2015	7.76	Call	Bond Future	1,760.5700	1.7606	1,894.7100	1.8947	7.619	0	0	0
2015/01/05	R207	05/02/2015	8.49	Put	Bond Future	0.3400	0.0003	0.0800	0.0001	(76.471)	0	0	0
2015/01/05	R207	05/02/2015			Bond Future	7.4694	99.6217	7.3974	99.9132	(0.964)	7.4010	7.4009	30,977
2015/01/05	R207	05/02/2015	8.51	Put	Bond Future	0.2700	0.0003	0.0600	0.0001	(77.778)	0	0	0
2015/01/05	R207	05/02/2015	8.50	Call	Bond Future	4,059.2100	4.0592	4,350.4200	4.3504	7.174	0	0	0
2015/01/05	R207	05/02/2015	8.51	Call	Bond Future	4,097.5500	4.0975	4,388.7900	4.3888	7.108	0	0	0
2015/01/05	R207	05/02/2015	8.49	Call	Bond Future	4,020.8400	4.0208	4,312.0300	4.3120	7.242	0	0	0
2015/01/05	R207	05/02/2015	8.50	Put	Bond Future	0.3100	0.0003	0.0700	0.0001	(77.419)	0	0	0
2015/01/05	R207	07/05/2015			Bond Future	7.5406	101.2001	7.4643	101.4950	(1.012)	0.0000	0.0000	0
2015/01/05	R207	07/05/2015	8.25	Call	Bond Future	2,858.2500	2.8582	3,111.8200	3.1118	8.872	0	0	0
2015/01/05	R207	07/05/2015	7.73	Call	Bond Future	1,359.3000	1.3593	1,539.6300	1.5396	13.266	0	0	66
2015/01/05	R207	07/05/2015	8.24	Put	Bond Future	173.2900	0.1733	131.0300	0.1310	(24.387)	0	0	0
2015/01/05	R207	07/05/2015	8.26	Put	Bond Future	163.5900	0.1636	123.2800	0.1233	(24.641)	0	0	0
2015/01/05	R207	07/05/2015	7.73	Put	Bond Future	632.3600	0.6324	517.8400	0.5178	(18.110)	0	0	0
2015/01/05	R207	07/05/2015	8.25	Put	Bond Future	168.4400	0.1684	127.1600	0.1272	(24.507)	0	0	0
2015/01/05	R207	07/05/2015	8.26	Call	Bond Future	2,890.6800	2.8907	3,145.2200	3.1452	8.806	0	0	0
2015/01/05	R207	07/05/2015	8.24	Call	Bond Future	2,825.8100	2.8258	3,078.4000	3.0784	8.939	0	0	0
2015/01/05	R207	06/08/2015	7.76	Call	Bond Future	1,600.8500	1.6009	1,772.9500	1.7729	10.751	0	0	0
2015/01/05	R207	06/08/2015			Bond Future	7.5865	99.2981	7.5053	99.5968	(1.070)	0.0000	0.0000	0
2015/01/05	R207	06/08/2015	7.74	Call	Bond Future	1,558.1700	1.5582	1,727.5700	1.7276	10.872	0	0	0
2015/01/05	R207	06/08/2015	7.75	Call	Bond Future	1,579.4400	1.5794	1,750.1900	1.7502	10.811	0	0	0
2015/01/05	R207	06/08/2015	7.46	Call	Bond Future	1,024.6600	1.0247	1,155.1600	1.1552	12.736	0	0	70
2015/01/05	R207	06/08/2015	7.74	Put	Bond Future	996.4500	0.9964	867.1000	0.8671	(12.981)	0	0	0
2015/01/05	R207	06/08/2015	7.76	Put	Bond Future	966.2200	0.9662	839.5700	0.8396	(13.108)	0	0	0
2015/01/05	R207	06/08/2015	7.46	Put	Bond Future	1,490.5900	1.4906	1,322.3400	1.3223	(11.287)	0	0	0
2015/01/05	R207	06/08/2015	7.75	Put	Bond Future	981.2500	0.9813	853.2500	0.8533	(13.045)	0	0	0
2015/01/05	R207	05/11/2015	7.76	Call	Bond Future	1,793.4200	1.7934	1,962.2000	1.9622	9.411	0	0	0
2015/01/05	R207	05/11/2015			Bond Future	7.5945	101.0949	7.5087	101.3958	(1.130)	0.0000	0.0000	0
2015/01/05	R207	05/11/2015	7.74	Call	Bond Future	1,753.6700	1.7537	1,920.2500	1.9203	9.499	0	0	0
2015/01/05	R207	05/11/2015	7.75	Call	Bond Future	1,773.4900	1.7735	1,941.1700	1.9412	9.455	0	0	0
2015/01/05	R207	05/11/2015	7.43	Call	Bond Future	1,200.1300	1.2001	1,331.6800	1.3317	10.961	0	0	53
2015/01/05	R207	05/11/2015	7.74	Put	Bond Future	1,245.9900	1.2460	1,111.6800	1.1117	(10.779)	0	0	0
2015/01/05	R207	05/11/2015	7.43	Put	Bond Future	1,778.0300	1.7780	1,608.6900	1.6087	(9.524)	0	0	0
2015/01/05	R207	05/11/2015	7.76	Put	Bond Future	1,216.2000	1.2162	1,084.0900	1.0841	(10.863)	0	0	0
2015/01/05	R207	05/11/2015	7.75	Put	Bond Future	1,231.0300	1.2310	1,097.8200	1.0978	(10.821)	0	0	0
2015/01/05	R208	05/02/2015	8.51	Call	Bond Future	4,139.8800	4.1399	4,501.8300	4.5018	8.743	0	0	0
2015/01/05	R208	05/02/2015			Bond Future	7.6073	98.3129	7.5303	98.6760	(1.011)	0.0000	0.0000	50,770
2015/01/05	R208	05/02/2015	8.49	Call	Bond Future	4,050.8900	4.0509	4,412.6300	4.4126	8.930	0	0	0
2015/01/05	R208	05/02/2015	8.51	Put	Bond Future	1.4900	0.0015	0.3900	0.0004	(73.826)	0	0	0
2015/01/05	R208	05/02/2015	8.50	Put	Bond Future	1.6300	0.0016	0.4400	0.0004	(73.006)	0	0	0
2015/01/05	R208	05/02/2015	8.49	Put	Bond Future	1.7900	0.0018	0.4800	0.0005	(73.184)	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
2015/01/05	R208	05/02/2015	8.50	Call	Bond Future	4,095.3900	4.0954	4,457.2500	4.4573	8.836	0	0	0
2015/01/05	R208	07/05/2015	8.01	Call	Bond Future	2,074.5200	2.0745	2,331.1500	2.3312	12.371	0	0	0
2015/01/05	R208	07/05/2015			Bond Future	7.6700	96.4711	7.5892	96.8388	(1.053)	0.0000	0.0000	0
2015/01/05	R208	07/05/2015	7.99	Call	Bond Future	2,011.6900	2.0117	2,264.3600	2.2644	12.560	0	0	0
2015/01/05	R208	07/05/2015	8.00	Call	Bond Future	2,043.0000	2.0430	2,297.6600	2.2977	12.465	0	0	0
2015/01/05	R208	07/05/2015	7.99	Put	Bond Future	570.7300	0.5707	455.7000	0.4557	(20.155)	0	0	0
2015/01/05	R208	07/05/2015	8.01	Put	Bond Future	544.3900	0.5444	433.3200	0.4333	(20.403)	0	0	0
2015/01/05	R208	07/05/2015	8.00	Put	Bond Future	557.4400	0.5574	444.4000	0.4444	(20.278)	0	0	0
2015/01/05	R208	06/08/2015			Bond Future	7.7113	98.1323	7.6264	98.5052	(1.101)	0.0000	0.0000	0
2015/01/05	R208	06/08/2015	8.00	Call	Bond Future	2,252.1400	2.2521	2,485.5400	2.4855	10.363	0	0	0
2015/01/05	R208	06/08/2015	8.01	Call	Bond Future	2,279.8000	2.2798	2,514.7400	2.5147	10.305	0	0	0
2015/01/05	R208	06/08/2015	8.85	Call	Bond Future	5,051.9300	5.0519	5,382.8900	5.3829	6.551	0	0	0
2015/01/05	R208	06/08/2015	7.99	Call	Bond Future	2,224.6400	2.2246	2,456.4700	2.4565	10.421	0	0	0
2015/01/05	R208	06/08/2015	8.01	Put	Bond Future	981.3300	0.9813	843.4200	0.8434	(14.053)	0	0	0
2015/01/05	R208	06/08/2015	8.00	Put	Bond Future	996.7800	0.9968	857.3300	0.8573	(13.990)	0	0	0
2015/01/05	R208	06/08/2015	7.99	Put	Bond Future	1,012.4300	1.0124	871.4100	0.8714	(13.929)	0	0	0
2015/01/05	R208	06/08/2015	8.85	Put	Bond Future	215.4500	0.2155	173.5600	0.1736	(19.443)	0	0	198
2015/01/05	R208	05/11/2015	8.48	Call	Bond Future	3,821.8800	3.8219	4,104.2100	4.1042	7.387	0	0	0
2015/01/05	R208	05/11/2015	7.74	Put	Bond Future	1,782.2400	1.7822	1,596.7500	1.5968	(10.408)	0	0	0
2015/01/05	R208	05/11/2015			Bond Future	7.7270	96.5050	7.6382	96.8814	(1.149)	0.0000	0.0000	0
2015/01/05	R208	05/11/2015	7.75	Call	Bond Future	1,859.3000	1.8593	2,051.6000	2.0516	10.343	0	0	0
2015/01/05	R208	05/11/2015	7.76	Call	Bond Future	1,881.5100	1.8815	2,075.2000	2.0752	10.294	0	0	0
2015/01/05	R208	05/11/2015	8.48	Put	Bond Future	700.9800	0.7010	606.9200	0.6069	(13.418)	0	0	2,200
2015/01/05	R208	05/11/2015	7.74	Call	Bond Future	1,837.2400	1.8372	2,028.1400	2.0281	10.391	0	0	0
2015/01/05	R208	05/11/2015	7.76	Put	Bond Future	1,742.0500	1.7421	1,559.3500	1.5594	(10.488)	0	0	0
2015/01/05	R208	05/11/2015	7.75	Put	Bond Future	1,762.0600	1.7621	1,577.9700	1.5780	(10.447)	0	0	0
2015/01/05	R209	05/02/2015	9.00	Put	Bond Future	158.0600	0.1581	101.0800	0.1011	(36.050)	0	0	0
2015/01/05	R209	05/02/2015			Bond Future	8.5566	79.9021	8.5106	80.2718	(0.537)	8.5153	8.5153	29,898
2015/01/05	R209	05/02/2015	9.25	Call	Bond Future	5,304.8500	5.3049	5,657.3000	5.6573	6.644	0	0	0
2015/01/05	R209	05/02/2015	9.26	Call	Bond Future	5,374.4900	5.3745	5,727.8400	5.7278	6.575	0	0	0
2015/01/05	R209	05/02/2015	9.24	Call	Bond Future	5,235.2500	5.2352	5,586.7500	5.5867	6.714	0	0	0
2015/01/05	R209	05/02/2015	9.25	Put	Bond Future	37.3700	0.0374	20.2000	0.0202	(45.946)	0	0	0
2015/01/05	R209	05/02/2015	9.00	Call	Bond Future	3,591.6600	3.5917	3,904.3000	3.9043	8.705	0	0	0
2015/01/05	R209	05/02/2015	9.24	Put	Bond Future	39.7700	0.0398	21.6500	0.0217	(45.562)	0	0	0
2015/01/05	R209	05/02/2015	9.26	Put	Bond Future	35.1200	0.0351	18.8500	0.0189	(46.327)	0	0	0
2015/01/05	R209	07/05/2015			Bond Future	8.6085	78.0204	8.5614	78.3949	(0.547)	0.0000	0.0000	0
2015/01/05	R209	07/05/2015	8.99	Put	Bond Future	1,095.4500	1.0955	967.8300	0.9678	(11.650)	0	0	0
2015/01/05	R209	07/05/2015	9.01	Put	Bond Future	1,051.1800	1.0512	927.1900	0.9272	(11.795)	0	0	0
2015/01/05	R209	07/05/2015	8.99	Call	Bond Future	4,032.1200	4.0321	4,279.0400	4.2790	6.124	0	0	0
2015/01/05	R209	07/05/2015	9.00	Put	Bond Future	1,073.1300	1.0731	947.3300	0.9473	(11.723)	0	0	0
2015/01/05	R209	07/05/2015	9.00	Call	Bond Future	4,084.4700	4.0845	4,333.2100	4.3332	6.090	0	0	0
2015/01/05	R209	07/05/2015	9.01	Call	Bond Future	4,137.0800	4.1371	4,387.6300	4.3876	6.056	0	0	0
2015/01/05	R209	06/08/2015	8.99	Put	Bond Future	1,956.8100	1.9568	1,807.2700	1.8073	(7.642)	0	0	0
2015/01/05	R209	06/08/2015			Bond Future	8.6500	79.3641	8.6018	79.7441	(0.557)	0.0000	0.0000	0
2015/01/05	R209	06/08/2015	9.01	Put	Bond Future	1,902.8800	1.9029	1,756.1600	1.7562	(7.710)	0	0	0
2015/01/05	R209	06/08/2015	9.90	Call	Bond Future	9,408.1400	9.4081	9,736.5800	9.7366	3.491	0	0	0
2015/01/05	R209	06/08/2015	9.00	Call	Bond Future	4,606.3700	4.6064	4,838.2800	4.8383	5.035	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
2015/01/05	R209	06/08/2015	9.01	Call	Bond Future	4,653.9400	4.6539	4,887.2600	4.8873	5.013	0	0	0
2015/01/05	R209	06/08/2015	8.99	Call	Bond Future	4,559.0000	4.5590	4,789.5000	4.7895	5.056	0	0	0
2015/01/05	R209	06/08/2015	9.00	Put	Bond Future	1,929.6900	1.9297	1,781.5600	1.7816	(7.676)	0	0	0
2015/01/05	R209	06/08/2015	9.90	Put	Bond Future	469.3900	0.4694	417.7900	0.4178	(10.993)	0	0	2,914
2015/01/05	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R210	05/02/2015			Bond Future	177.4293	177.4293	177.4158	177.4158	(0.008)	0.0000	0.0000	628
2015/01/05	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R210	05/02/2015	175.01	Call	Bond Future	2,419.2700	2.4193	2,405.8200	2.4058	(0.556)	0	0	0
2015/01/05	R210	05/02/2015	174.99	Call	Bond Future	2,439.2700	2.4393	2,425.8200	2.4258	(0.551)	0	0	0
2015/01/05	R210	05/02/2015	175.00	Call	Bond Future	2,429.2700	2.4293	2,415.8200	2.4158	(0.554)	0	0	0
2015/01/05	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R210	07/05/2015			Bond Future	178.1801	178.1801	178.1638	178.1638	(0.009)	0.0000	0.0000	0
2015/01/05	R210	07/05/2015	177.00	Call	Bond Future	1,180.1200	1.1801	1,163.8100	1.1638	(1.382)	0	0	0
2015/01/05	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R210	07/05/2015	177.01	Call	Bond Future	1,170.1200	1.1701	1,153.8100	1.1538	(1.394)	0	0	0
2015/01/05	R210	07/05/2015	176.99	Call	Bond Future	1,190.1200	1.1901	1,173.8100	1.1738	(1.370)	0	0	0
2015/01/05	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R211	05/02/2015			Bond Future	131.2937	131.2937	131.2818	131.2818	(0.009)	0.0000	0.0000	1,120
2015/01/05	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R211	05/02/2015	132.99	Put	Bond Future	1,696.3300	1.6963	1,708.1900	1.7082	0.699	0	0	0
2015/01/05	R211	05/02/2015	133.01	Put	Bond Future	1,716.3300	1.7163	1,728.1900	1.7282	0.691	0	0	0
2015/01/05	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R211	05/02/2015	133.00	Put	Bond Future	1,706.3300	1.7063	1,718.1900	1.7182	0.695	0	0	0
2015/01/05	R211	07/05/2015	134.99	Put	Bond Future	1,605.1200	1.6051	1,618.9500	1.6190	0.862	0	0	0
2015/01/05	R211	07/05/2015			Bond Future	133.3849	133.3849	133.3710	133.3710	(0.010)	0.0000	0.0000	0
2015/01/05	R211	07/05/2015	135.01	Put	Bond Future	1,625.1200	1.6251	1,638.9500	1.6390	0.851	0	0	0
2015/01/05	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R211	07/05/2015	135.00	Put	Bond Future	1,615.1200	1.6151	1,628.9500	1.6290	0.856	0	0	0
2015/01/05	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R212	05/02/2015	137.99	Put	Bond Future	2,008.4000	2.0084	2,018.6000	2.0186	0.508	0	0	0
2015/01/05	R212	05/02/2015			Bond Future	135.9816	135.9816	135.9714	135.9714	(0.008)	0.0000	0.0000	13,564
2015/01/05	R212	05/02/2015	138.01	Put	Bond Future	2,028.4000	2.0284	2,038.6000	2.0386	0.503	0	0	0
2015/01/05	R212	05/02/2015	138.00	Put	Bond Future	2,018.4000	2.0184	2,028.6000	2.0286	0.505	0	0	0
2015/01/05	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R212	07/05/2015			Bond Future	138.1475	138.1475	138.1353	138.1353	(0.009)	0.0000	0.0000	0
2015/01/05	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R212	07/05/2015	140.99	Put	Bond Future	2,842.5200	2.8425	2,854.7400	2.8547	0.430	0	0	0
2015/01/05	R212	07/05/2015	141.01	Put	Bond Future	2,862.5200	2.8625	2,874.7400	2.8747	0.427	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
2015/01/05	R212	07/05/2015	141.00	Put	Bond Future	2,852.5200	2.8525	2,864.7400	2.8647	0.428	0	0	0
2015/01/05	R213	05/02/2015	9.26	Put	Bond Future	14.4500	0.0145	6.6500	0.0067	(53.979)	0	0	0
2015/01/05	R213	05/02/2015			Bond Future	8.4491	90.5385	8.3980	90.9441	(0.605)	0.0000	0.0000	23,708
2015/01/05	R213	05/02/2015	9.25	Put	Bond Future	15.4900	0.0155	7.1900	0.0072	(53.583)	0	0	0
2015/01/05	R213	05/02/2015	9.24	Put	Bond Future	16.6000	0.0166	7.7700	0.0078	(53.193)	0	0	0
2015/01/05	R213	05/02/2015	9.25	Call	Bond Future	6,035.1500	6.0351	6,432.3700	6.4324	6.582	0	0	0
2015/01/05	R213	05/02/2015	9.26	Call	Bond Future	6,105.4600	6.1055	6,503.1800	6.5032	6.514	0	0	0
2015/01/05	R213	05/02/2015	9.24	Call	Bond Future	5,964.8200	5.9648	6,361.5100	6.3615	6.650	0	0	0
2015/01/05	R213	07/05/2015	8.74	Call	Bond Future	3,247.5500	3.2475	3,491.0700	3.4911	7.499	0	0	0
2015/01/05	R213	07/05/2015	8.75	Put	Bond Future	1,405.2800	1.4053	1,240.1100	1.2401	(11.754)	0	0	0
2015/01/05	R213	07/05/2015			Bond Future	8.5040	88.4289	8.4515	88.8397	(0.617)	0.0000	0.0000	0
2015/01/05	R213	07/05/2015	8.75	Call	Bond Future	3,295.5000	3.2955	3,541.2000	3.5412	7.456	0	0	0
2015/01/05	R213	07/05/2015	8.76	Call	Bond Future	3,343.7700	3.3438	3,591.6300	3.5916	7.413	0	0	0
2015/01/05	R213	07/05/2015	8.74	Put	Bond Future	1,433.0300	1.4330	1,265.6800	1.2657	(11.678)	0	0	0
2015/01/05	R213	07/05/2015	8.76	Put	Bond Future	1,377.9500	1.3779	1,214.9400	1.2149	(11.830)	0	0	0
2015/01/05	R213	06/08/2015			Bond Future	8.5477	89.9512	8.4938	90.3682	(0.631)	0.0000	0.0000	0
2015/01/05	R213	06/08/2015	8.49	Put	Bond Future	3,237.5800	3.2376	3,009.8200	3.0098	(7.035)	0	0	0
2015/01/05	R213	06/08/2015	8.51	Put	Bond Future	3,157.1800	3.1572	2,932.8300	2.9328	(7.106)	0	0	0
2015/01/05	R213	06/08/2015	8.49	Call	Bond Future	2,790.8900	2.7909	2,980.0900	2.9801	6.779	0	0	0
2015/01/05	R213	06/08/2015	8.50	Put	Bond Future	3,196.9200	3.1969	2,970.8600	2.9709	(7.071)	0	0	0
2015/01/05	R213	06/08/2015	8.50	Call	Bond Future	2,827.8400	2.8278	3,018.7400	3.0187	6.751	0	0	0
2015/01/05	R213	06/08/2015	8.51	Call	Bond Future	2,865.6100	2.8656	3,058.2200	3.0582	6.721	0	0	0
2015/01/05	R214	05/02/2015	9.50	Call	Bond Future	6,771.6900	6.7717	7,111.3100	7.1113	5.015	0	0	0
2015/01/05	R214	05/02/2015			Bond Future	8.6368	80.9137	8.5959	81.2600	(0.474)	0.0000	0.0000	14,311
2015/01/05	R214	05/02/2015	9.51	Call	Bond Future	6,843.3700	6.8434	7,183.3800	7.1834	4.968	0	0	0
2015/01/05	R214	05/02/2015	9.49	Call	Bond Future	6,699.9600	6.7000	7,039.1600	7.0392	5.063	0	0	0
2015/01/05	R214	05/02/2015	9.50	Put	Bond Future	13.4700	0.0135	6.7100	0.0067	(50.186)	0	0	0
2015/01/05	R214	05/02/2015	9.49	Put	Bond Future	14.4100	0.0144	7.2300	0.0072	(49.827)	0	0	0
2015/01/05	R214	05/02/2015	9.51	Put	Bond Future	12.6000	0.0126	6.2300	0.0062	(50.556)	0	0	0
2015/01/05	R214	07/05/2015			Bond Future	8.6868	78.9047	8.6450	79.2556	(0.482)	0.0000	0.0000	0
2015/01/05	R214	07/05/2015	9.15	Call	Bond Future	4,724.9600	4.7250	4,965.0000	4.9650	5.080	0	0	0
2015/01/05	R214	07/05/2015	9.16	Call	Bond Future	4,781.2700	4.7813	5,022.9100	5.0229	5.054	0	0	0
2015/01/05	R214	07/05/2015	9.14	Put	Bond Future	1,030.8500	1.0308	918.4000	0.9184	(10.908)	0	0	0
2015/01/05	R214	07/05/2015	9.16	Put	Bond Future	989.1500	0.9892	879.9200	0.8799	(11.043)	0	0	0
2015/01/05	R214	07/05/2015	9.15	Put	Bond Future	1,009.8200	1.0098	898.9900	0.8990	(10.975)	0	0	0
2015/01/05	R214	07/05/2015	9.14	Call	Bond Future	4,668.8800	4.6689	4,907.3000	4.9073	5.107	0	0	0
2015/01/05	R214	06/08/2015	8.76	Put	Bond Future	3,170.1000	3.1701	2,984.0700	2.9841	(5.868)	0	0	0
2015/01/05	R214	06/08/2015			Bond Future	8.7274	80.2632	8.6846	80.6192	(0.491)	0.0000	0.0000	0
2015/01/05	R214	06/08/2015	8.75	Put	Bond Future	3,210.3600	3.2104	3,022.9200	3.0229	(5.839)	0	0	0
2015/01/05	R214	06/08/2015	8.74	Call	Bond Future	3,355.6000	3.3556	3,522.7300	3.5227	4.981	0	0	0
2015/01/05	R214	06/08/2015	8.75	Call	Bond Future	3,396.9600	3.3970	3,565.5200	3.5655	4.962	0	0	0
2015/01/05	R214	06/08/2015	8.76	Call	Bond Future	3,439.0800	3.4391	3,609.0500	3.6090	4.942	0	0	0
2015/01/05	R214	06/08/2015	8.74	Put	Bond Future	3,251.5100	3.2515	3,062.6400	3.0626	(5.809)	0	0	0
2015/01/05	R248	05/02/2015			Bond Future	8.7176	104.2807	8.6716	104.7807	(0.528)	0.0000	0.0000	43,226
2015/01/05	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/05	R248	05/02/2015	9.50	Call	Bond Future	7,877.2400	7.8772	8,377.2000	8.3772	6.347	0	0	0
2015/01/05	R248	05/02/2015	9.51	Call	Bond Future	7,970.7600	7.9708	8,470.7200	8.4707	6.272	0	0	0
2015/01/05	R248	05/02/2015	9.49	Call	Bond Future	7,783.5400	7.7835	8,283.5000	8.2835	6.423	0	0	0
2015/01/05	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R248	07/05/2015			Bond Future	8.7697	101.5026	8.7225	102.0094	(0.538)	0.0000	0.0000	0
2015/01/05	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R248	07/05/2015	9.26	Call	Bond Future	5,015.3600	5.0154	5,522.1300	5.5221	10.104	0	0	0
2015/01/05	R248	07/05/2015	9.24	Call	Bond Future	4,819.5600	4.8196	5,326.3300	5.3263	10.515	0	0	0
2015/01/05	R248	07/05/2015	9.25	Call	Bond Future	4,917.5500	4.9175	5,424.3200	5.4243	10.305	0	0	0
2015/01/05	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R248	06/08/2015			Bond Future	8.8123	103.2503	8.7640	103.7644	(0.548)	0.0000	0.0000	0
2015/01/05	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/05	R248	06/08/2015	8.74	Put	Bond Future	771.6000	0.7716	257.4300	0.2574	(66.637)	0	0	0
2015/01/05	R248	06/08/2015	8.76	Put	Bond Future	557.0800	0.5571	42.9100	0.0429	(92.297)	0	0	0
2015/01/05	R248	06/08/2015	8.75	Put	Bond Future	664.2400	0.6642	150.0700	0.1501	(77.407)	0	0	0

Total

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