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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/01/2015 TO 13/01/2015

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
2015/01/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	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
2015/01/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2025	05/02/2015			Bond Future	118.0149	118.0149	117.8469	117.8469	(0.142)	0.0000	0.0000	16
2015/01/13	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2025	05/02/2015	118.99	Put	Bond Future	975.1000	0.9751	1,143.1000	1.1431	17.229	0	0	0
2015/01/13	2025	05/02/2015	119.01	Put	Bond Future	995.1000	0.9951	1,163.1000	1.1631	16.883	0	0	0
2015/01/13	2025	05/02/2015	119.00	Put	Bond Future	985.1000	0.9851	1,153.1000	1.1531	17.054	0	0	0
2015/01/13	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2025	07/05/2015			Bond Future	119.8865	119.8865	119.7155	119.7155	(0.143)	0.0000	0.0000	0
2015/01/13	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2025	07/05/2015	120.99	Put	Bond Future	1,103.4700	1.1035	1,274.5200	1.2745	15.501	0	0	0
2015/01/13	2025	07/05/2015	121.01	Put	Bond Future	1,123.4700	1.1235	1,294.5200	1.2945	15.225	0	0	0
2015/01/13	2025	07/05/2015	121.00	Put	Bond Future	1,113.4700	1.1135	1,284.5200	1.2845	15.362	0	0	0
2015/01/13	2030	05/02/2015			Bond Future	8.0052	100.1716	8.0450	99.8292	0.497	0.0000	0.0000	3,666
2015/01/13	2030	05/02/2015	9.25	Call	Bond Future	9,979.0900	9.9791	9,636.6800	9.6367	(3.431)	0	0	0
2015/01/13	2030	05/02/2015	9.24	Call	Bond Future	9,904.6900	9.9047	9,562.2800	9.5623	(3.457)	0	0	0
2015/01/13	2030	05/02/2015	9.26	Call	Bond Future	10,053.4000	10.0534	9,710.9900	9.7110	(3.406)	0	0	0
2015/01/13	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2030	07/05/2015			Bond Future	8.0539	101.7524	8.0950	101.4041	0.509	0.0000	0.0000	0
2015/01/13	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2030	07/05/2015	8.74	Call	Bond Future	5,604.9100	5.6049	5,256.6800	5.2567	(6.213)	0	0	0
2015/01/13	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2030	07/05/2015	8.75	Call	Bond Future	5,683.2800	5.6833	5,335.0500	5.3350	(6.127)	0	0	0
2015/01/13	2030	07/05/2015	8.76	Call	Bond Future	5,761.5500	5.7615	5,413.3200	5.4133	(6.044)	0	0	0
2015/01/13	2032	05/02/2015			Bond Future	8.1559	103.8584	8.2057	103.4016	0.611	0.0000	0.0000	15
2015/01/13	2032	05/02/2015	8.50	Call	Bond Future	3,095.6500	3.0956	2,638.8200	2.6388	(14.757)	0	0	0
2015/01/13	2032	05/02/2015	8.51	Call	Bond Future	3,183.5400	3.1835	2,726.7100	2.7267	(14.350)	0	0	0
2015/01/13	2032	05/02/2015	8.49	Call	Bond Future	3,007.6500	3.0076	2,550.8200	2.5508	(15.189)	0	0	0
2015/01/13	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2032	07/05/2015			Bond Future	8.2047	101.3422	8.2560	100.8778	0.625	0.0000	0.0000	0
2015/01/13	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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2015/01/13	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2032	07/05/2015	8.50	Call	Bond Future	2,630.5400	2.6305	2,166.1300	2.1661	(17.655)	0	0	0
2015/01/13	2032	07/05/2015	8.51	Call	Bond Future	2,717.8500	2.7179	2,253.4400	2.2534	(17.087)	0	0	0
2015/01/13	2032	07/05/2015	8.49	Call	Bond Future	2,543.1100	2.5431	2,078.7000	2.0787	(18.261)	0	0	0
2015/01/13	2032	06/08/2015	8.50	Call	Bond Future	2,280.2400	2.2802	1,806.2500	1.8063	(20.787)	0	0	0
2015/01/13	2032	06/08/2015			Bond Future	8.2416	103.0792	8.2946	102.6052	0.643	0.0000	0.0000	0
2015/01/13	2032	06/08/2015	8.51	Call	Bond Future	2,366.9700	2.3670	1,892.9800	1.8930	(20.025)	0	0	0
2015/01/13	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2032	06/08/2015	8.49	Call	Bond Future	2,193.4000	2.1934	1,719.4100	1.7194	(21.610)	0	0	0
2015/01/13	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	05/02/2015			Bond Future	8.2448	102.8009	8.2997	102.2395	0.665	0.0000	0.0000	34,604
2015/01/13	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	05/02/2015	9.50	Call	Bond Future	11,727.8200	11.7278	11,166.5100	11.1665	(4.786)	0	0	0
2015/01/13	2037	05/02/2015	9.51	Call	Bond Future	11,812.5600	11.8126	11,251.2500	11.2513	(4.752)	0	0	0
2015/01/13	2037	05/02/2015	9.49	Call	Bond Future	11,642.9500	11.6430	11,081.6400	11.0816	(4.821)	0	0	0
2015/01/13	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	07/05/2015			Bond Future	8.2926	104.4230	8.3490	103.8526	0.680	0.0000	0.0000	500
2015/01/13	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	07/05/2015	9.01	Call	Bond Future	6,900.2900	6.9003	6,329.8900	6.3299	(8.266)	0	0	0
2015/01/13	2037	07/05/2015	8.99	Call	Bond Future	6,717.9600	6.7180	6,147.5600	6.1476	(8.491)	0	0	0
2015/01/13	2037	07/05/2015	9.00	Call	Bond Future	6,809.1900	6.8092	6,238.7900	6.2388	(8.377)	0	0	0
2015/01/13	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	06/08/2015			Bond Future	8.3306	101.9524	8.3888	101.3704	0.698	0.0000	0.0000	0
2015/01/13	2037	06/08/2015	8.75	Call	Bond Future	4,083.3900	4.0834	3,501.4500	3.5014	(14.251)	0	0	0
2015/01/13	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2037	06/08/2015	8.76	Call	Bond Future	4,177.6200	4.1776	3,595.6800	3.5957	(13.930)	0	0	0
2015/01/13	2037	06/08/2015	8.74	Call	Bond Future	3,989.0200	3.9890	3,407.0800	3.4071	(14.589)	0	0	0
2015/01/13	2038	05/02/2015	123.00	Call	Bond Future	3,725.9400	3.7259	3,717.9200	3.7179	(0.215)	0	0	0
2015/01/13	2038	05/02/2015			Bond Future	126.7259	126.7259	126.7179	126.7179	(0.006)	0.0000	0.0000	3,741
2015/01/13	2038	05/02/2015	123.01	Call	Bond Future	3,715.9400	3.7159	3,707.9200	3.7079	(0.216)	0	0	0
2015/01/13	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2038	05/02/2015	122.99	Call	Bond Future	3,735.9400	3.7359	3,727.9200	3.7279	(0.215)	0	0	0
2015/01/13	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2038	07/05/2015			Bond Future	128.7357	128.7357	128.7271	128.7271	(0.007)	0.0000	0.0000	0
2015/01/13	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2038	07/05/2015	126.99	Call	Bond Future	1,745.6700	1.7457	1,737.1300	1.7371	(0.489)	0	0	0
2015/01/13	2038	07/05/2015	127.00	Call	Bond Future	1,735.6700	1.7357	1,727.1300	1.7271	(0.492)	0	0	0
2015/01/13	2038	07/05/2015	127.01	Call	Bond Future	1,725.6700	1.7257	1,717.1300	1.7171	(0.495)	0	0	0

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2015/01/13	2044	05/02/2015	9.00	Call	Bond Future	6,796.7300	6.7967	6,071.6200	6.0716	(10.669)	0	0	0
2015/01/13	2044	05/02/2015	9.01	Call	Bond Future	6,896.8400	6.8968	6,171.7300	6.1717	(10.514)	0	0	0
2015/01/13	2044	05/02/2015			Bond Future	8.3595	104.4725	8.4245	103.7473	0.777	0.0000	0.0000	6,042
2015/01/13	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2044	05/02/2015	8.99	Call	Bond Future	6,696.4400	6.6964	5,971.3300	5.9713	(10.828)	0	0	0
2015/01/13	2044	07/05/2015			Bond Future	8.4065	106.1210	8.4732	105.3841	0.793	0.0000	0.0000	0
2015/01/13	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2044	07/05/2015	9.01	Call	Bond Future	6,359.5700	6.3596	5,622.7200	5.6227	(11.586)	0	0	0
2015/01/13	2044	07/05/2015	8.99	Call	Bond Future	6,159.4900	6.1595	5,422.6400	5.4226	(11.963)	0	0	0
2015/01/13	2044	07/05/2015	9.00	Call	Bond Future	6,259.6100	6.2596	5,522.7600	5.5228	(11.772)	0	0	0
2015/01/13	2044	06/08/2015	8.76	Call	Bond Future	3,378.8100	3.3788	2,627.5300	2.6275	(22.235)	0	0	0
2015/01/13	2044	06/08/2015			Bond Future	8.4445	103.5542	8.5131	102.8030	0.813	0.0000	0.0000	0
2015/01/13	2044	06/08/2015	8.74	Call	Bond Future	3,170.1900	3.1702	2,418.9100	2.4189	(23.698)	0	0	0
2015/01/13	2044	06/08/2015	8.75	Call	Bond Future	3,274.5900	3.2746	2,523.3100	2.5233	(22.943)	0	0	0
2015/01/13	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2046	05/02/2015			Bond Future	128.0924	128.0924	128.0846	128.0846	(0.006)	0.0000	0.0000	5,889
2015/01/13	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2046	05/02/2015	123.99	Call	Bond Future	4,102.3600	4.1024	4,094.6000	4.0946	(0.189)	0	0	0
2015/01/13	2046	05/02/2015	124.01	Call	Bond Future	4,082.3600	4.0824	4,074.6000	4.0746	(0.190)	0	0	0
2015/01/13	2046	05/02/2015	124.00	Call	Bond Future	4,092.3600	4.0924	4,084.6000	4.0846	(0.190)	0	0	0
2015/01/13	2046	07/05/2015			Bond Future	128.7547	128.7547	128.7467	128.7467	(0.006)	0.0000	0.0000	0
2015/01/13	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2046	07/05/2015	126.99	Call	Bond Future	1,764.6700	1.7647	1,756.6600	1.7567	(0.454)	0	0	0
2015/01/13	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2046	07/05/2015	127.00	Call	Bond Future	1,754.6700	1.7547	1,746.6600	1.7467	(0.456)	0	0	0
2015/01/13	2046	07/05/2015	127.01	Call	Bond Future	1,744.6700	1.7447	1,736.6600	1.7367	(0.459)	0	0	0
2015/01/13	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2050	05/02/2015			Bond Future	136.2017	136.2017	136.1937	136.1937	(0.006)	0.0000	0.0000	2,753
2015/01/13	2050	05/02/2015	130.01	Call	Bond Future	6,191.7200	6.1917	6,183.6600	6.1837	(0.130)	0	0	0
2015/01/13	2050	05/02/2015	129.99	Call	Bond Future	6,211.7200	6.2117	6,203.6600	6.2037	(0.130)	0	0	0
2015/01/13	2050	05/02/2015	130.00	Call	Bond Future	6,201.7200	6.2017	6,193.6600	6.1937	(0.130)	0	0	0
2015/01/13	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	2050	07/05/2015			Bond Future	138.3616	138.3616	138.3532	138.3532	(0.006)	0.0000	0.0000	0
2015/01/13	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
2015/01/13	2050	07/05/2015	135.01	Call	Bond Future	3,351.6400	3.3516	3,343.1900	3.3432	(0.252)	0	0	0
2015/01/13	2050	07/05/2015	134.99	Call	Bond Future	3,371.6400	3.3716	3,363.1900	3.3632	(0.251)	0	0	0
2015/01/13	2050	07/05/2015	135.00	Call	Bond Future	3,361.6400	3.3616	3,353.1900	3.3532	(0.251)	0	0	0
2015/01/13	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	AL12	05/02/2015			Index Future	556.5810	556.5810	553.7600	553.7600	(0.507)	0.0000	0.0000	0
2015/01/13	AL12	07/05/2015			Index Future	565.3570	565.3570	562.4910	562.4910	(0.507)	0.0000	0.0000	0
2015/01/13	AL37	05/02/2015			Index Future	455.1870	455.1870	455.4740	455.4740	0.063	0.0000	0.0000	116
2015/01/13	AL37	07/05/2015			Index Future	462.3650	462.3650	462.6550	462.6550	0.063	0.0000	0.0000	0
2015/01/13	AL7T	05/02/2015			Index Future	544.3040	544.3040	544.4680	544.4680	0.030	0.0000	0.0000	3
2015/01/13	AL7T	07/05/2015			Index Future	552.8870	552.8870	553.0520	553.0520	0.030	0.0000	0.0000	0
2015/01/13	ALBI	05/02/2015			Index Future	496.6660	496.6660	495.8340	495.8340	(0.168)	0.0000	0.0000	770
2015/01/13	ALBI	07/05/2015			Index Future	504.4980	504.4980	503.6510	503.6510	(0.168)	0.0000	0.0000	0
2015/01/13	ALBI	06/08/2015			Index Future	513.0430	513.0430	512.1740	512.1740	(0.169)	0.0000	0.0000	0
2015/01/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/13	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	EL28	05/02/2015			Bond Future	124.8001	124.8001	124.7935	124.7935	(0.005)	0.0000	0.0000	0
2015/01/13	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	EL28	05/02/2015	125.99	Put	Bond Future	1,189.8600	1.1899	1,196.4900	1.1965	0.557	0	0	0
2015/01/13	EL28	05/02/2015	126.01	Put	Bond Future	1,209.8600	1.2099	1,216.4900	1.2165	0.548	0	0	0
2015/01/13	EL28	05/02/2015	126.00	Put	Bond Future	1,199.8600	1.1999	1,206.4900	1.2065	0.553	0	0	0
2015/01/13	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	EL28	07/05/2015	125.00	Call	Bond Future	269.7500	0.2698	262.6800	0.2627	(2.621)	0	0	0
2015/01/13	EL28	07/05/2015			Bond Future	125.2698	125.2698	125.2627	125.2627	(0.006)	0.0000	0.0000	0
2015/01/13	EL28	07/05/2015	125.01	Call	Bond Future	259.7500	0.2598	252.6800	0.2527	(2.722)	0	0	0
2015/01/13	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	EL28	07/05/2015	124.99	Call	Bond Future	279.7500	0.2798	272.6800	0.2727	(2.527)	0	0	0
2015/01/13	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	05/02/2015	10.00	Call	Bond Future	6,959.2500	6.9592	6,566.2900	6.5663	(5.647)	0	0	0
2015/01/13	ES33	05/02/2015			Bond Future	9.0681	89.0863	9.1177	88.6934	0.546	0.0000	0.0000	6,576
2015/01/13	ES33	05/02/2015	10.01	Call	Bond Future	7,029.2100	7.0292	6,636.2500	6.6363	(5.590)	0	0	0
2015/01/13	ES33	05/02/2015	9.99	Call	Bond Future	6,889.2000	6.8892	6,496.2400	6.4962	(5.704)	0	0	0
2015/01/13	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	07/05/2015			Bond Future	9.1399	86.7045	9.1910	86.3050	0.559	0.0000	0.0000	0
2015/01/13	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	07/05/2015	9.76	Call	Bond Future	4,665.0700	4.6651	4,265.6000	4.2656	(8.563)	0	0	0
2015/01/13	ES33	07/05/2015	9.74	Call	Bond Future	4,520.6800	4.5207	4,121.2100	4.1212	(8.837)	0	0	0
2015/01/13	ES33	07/05/2015	9.75	Call	Bond Future	4,592.9200	4.5929	4,193.4500	4.1935	(8.698)	0	0	0
2015/01/13	ES33	06/08/2015			Bond Future	9.2007	88.1903	9.2536	87.7826	0.574	0.0000	0.0000	0
2015/01/13	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	ES33	06/08/2015	9.61	Call	Bond Future	3,084.6200	3.0846	2,676.8700	2.6769	(13.219)	0	0	0
2015/01/13	ES33	06/08/2015	9.59	Call	Bond Future	2,937.8200	2.9378	2,530.0700	2.5301	(13.879)	0	0	0
2015/01/13	ES33	06/08/2015	9.60	Call	Bond Future	3,011.2700	3.0113	2,603.5200	2.6035	(13.541)	0	0	0
2015/01/13	GOVI	05/02/2015	459.99	Call	GOVI	336,010.0000	33.6010	330,880.0000	33.0880	(1.527)	0	0	0
2015/01/13	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	GOVI	05/02/2015			GOVI	493.5910	493.5910	493.0780	493.0780	(0.104)	0.0000	0.0000	442
2015/01/13	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	GOVI	05/02/2015	460.00	Call	GOVI	335,910.0000	33.5910	330,780.0000	33.0780	(1.527)	0	0	0

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2015/01/13	GOVI	05/02/2015	460.01	Call	GOVI	335,810.0000	33.5810	330,680.0000	33.0680	(1.528)	0	0	0
2015/01/13	GOVI	07/05/2015	449.99	Call	GOVI	513,840.0000	51.3840	508,620.0000	50.8620	(1.016)	0	0	0
2015/01/13	GOVI	07/05/2015			GOVI	501.3740	501.3740	500.8520	500.8520	(0.104)	0.0000	0.0000	131
2015/01/13	GOVI	07/05/2015	450.00	Call	GOVI	513,740.0000	51.3740	508,520.0000	50.8520	(1.016)	0	0	0
2015/01/13	GOVI	07/05/2015	450.01	Call	GOVI	513,640.0000	51.3640	508,420.0000	50.8420	(1.016)	0	0	0
2015/01/13	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	GOVI	06/08/2015			GOVI	509.8670	509.8670	509.3280	509.3280	(0.106)	0.0000	0.0000	0
2015/01/13	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	GOVI	06/08/2015	499.99	Call	GOVI	98,770.0000	9.8770	93,380.0000	9.3380	(5.457)	0	0	0
2015/01/13	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	GOVI	06/08/2015	500.00	Call	GOVI	98,670.0000	9.8670	93,280.0000	9.3280	(5.463)	0	0	0
2015/01/13	GOVI	06/08/2015	500.01	Call	GOVI	98,570.0000	9.8570	93,180.0000	9.3180	(5.468)	0	0	0
2015/01/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/13	IGOV	05/02/2015			Index Future	224.7670	224.7670	224.8230	224.8230	0.025	0.0000	0.0000	1,093
2015/01/13	IGOV	07/05/2015			Index Future	228.3290	228.3290	228.3860	228.3860	0.025	0.0000	0.0000	82
2015/01/13	IGOV	06/08/2015			Index Future	232.2150	232.2150	232.2700	232.2700	0.024	0.0000	0.0000	0
2015/01/13	ILBI	05/02/2015			Index Future	608.9260	608.9260	609.0770	609.0770	0.025	0.0000	0.0000	159
2015/01/13	ILBI	07/05/2015			Index Future	618.7900	618.7900	618.9410	618.9410	0.024	0.0000	0.0000	0
2015/01/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/13	JBAF	21/01/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/01/13	JBAF	18/02/2015			Jibar Tradeable Future	6.1400	93.8600	6.1300	93.8700	(0.163)	0.0000	0.0000	0
2015/01/13	JBAF	18/03/2015			Jibar Tradeable Future	6.1600	93.8400	6.1300	93.8700	(0.487)	0.0000	0.0000	2,850
2015/01/13	JBAF	15/04/2015			Jibar Tradeable Future	6.1800	93.8200	6.1600	93.8400	(0.324)	0.0000	0.0000	0
2015/01/13	JBAF	20/05/2015			Jibar Tradeable Future	6.2000	93.8000	6.1800	93.8200	(0.323)	0.0000	0.0000	0
2015/01/13	JBAF	17/06/2015			Jibar Tradeable Future	6.2200	93.7800	6.2000	93.8000	(0.322)	0.0000	0.0000	5,000
2015/01/13	JBAF	16/09/2015			Jibar Tradeable Future	6.2900	93.7100	6.2800	93.7200	(0.159)	0.0000	0.0000	0
2015/01/13	JBAF	15/12/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/01/13	JBAF	16/03/2016			Jibar Tradeable Future	6.5300	93.4700	6.5400	93.4600	0.153	0.0000	0.0000	0
2015/01/13	JBAF	15/06/2016			Jibar Tradeable Future	6.6400	93.3600	6.6500	93.3500	0.151	0.0000	0.0000	0
2015/01/13	JBAF	21/09/2016			Jibar Tradeable Future	6.7500	93.2500	6.7600	93.2400	0.148	0.0000	0.0000	0
2015/01/13	JBAF	21/12/2016			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0

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2015/01/13	R023	05/02/2015			Bond Future	7.3302	106.0024	7.2992	106.1911	(0.422)	0.0000	0.0000	9,167
2015/01/13	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R023	05/02/2015	8.75	Call	Bond Future	8,212.9000	8.2129	8,401.6500	8.4016	2.298	0	0	0
2015/01/13	R023	05/02/2015	8.76	Call	Bond Future	8,267.7300	8.2677	8,456.4800	8.4565	2.283	0	0	0
2015/01/13	R023	05/02/2015	8.74	Call	Bond Future	8,158.0300	8.1580	8,346.7800	8.3468	2.314	0	0	0
2015/01/13	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R023	07/05/2015	8.15	Put	Bond Future	177.0500	0.1770	156.0400	0.1560	(11.867)	0	0	0
2015/01/13	R023	07/05/2015	8.14	Call	Bond Future	4,635.0700	4.6351	4,804.9200	4.8049	3.664	0	0	0
2015/01/13	R023	07/05/2015			Bond Future	7.3690	103.7511	7.3368	103.9425	(0.437)	0.0000	0.0000	0
2015/01/13	R023	07/05/2015	8.15	Call	Bond Future	4,685.5200	4.6855	4,855.9300	4.8559	3.637	0	0	0
2015/01/13	R023	07/05/2015	8.16	Call	Bond Future	4,736.1000	4.7361	4,907.0400	4.9070	3.609	0	0	0
2015/01/13	R023	07/05/2015	8.14	Put	Bond Future	182.7200	0.1827	161.1500	0.1611	(11.805)	0	0	0
2015/01/13	R023	07/05/2015	8.16	Put	Bond Future	171.5400	0.1715	151.0600	0.1511	(11.939)	0	0	0
2015/01/13	R023	06/08/2015	9.07	Put	Bond Future	62.3500	0.0624	55.9100	0.0559	(10.329)	0	0	911
2015/01/13	R023	06/08/2015	8.24	Call	Bond Future	5,208.1200	5.2081	5,368.3000	5.3683	3.076	0	0	0
2015/01/13	R023	06/08/2015			Bond Future	7.3891	105.5286	7.3558	105.7216	(0.451)	0.0000	0.0000	0
2015/01/13	R023	06/08/2015	9.07	Call	Bond Future	9,229.4100	9.2294	9,415.9600	9.4160	2.021	0	0	0
2015/01/13	R023	06/08/2015	8.26	Put	Bond Future	415.4000	0.4154	383.6200	0.3836	(7.650)	0	0	0
2015/01/13	R023	06/08/2015	8.25	Put	Bond Future	423.7600	0.4238	391.4600	0.3915	(7.622)	0	0	0
2015/01/13	R023	06/08/2015	8.24	Put	Bond Future	432.2600	0.4323	399.4500	0.3995	(7.590)	0	0	0
2015/01/13	R023	06/08/2015	8.25	Call	Bond Future	5,254.0700	5.2541	5,414.7600	5.4148	3.058	0	0	0
2015/01/13	R023	06/08/2015	8.26	Call	Bond Future	5,300.1100	5.3001	5,461.3200	5.4613	3.042	0	0	0
2015/01/13	R157	05/02/2015	8.74	Call	Bond Future	1,073.1700	1.0732	1,073.1700	1.0732	0.000	0	0	0
2015/01/13	R157	05/02/2015	8.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/01/13	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/13	R157	05/02/2015	8.74	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/01/13	R157	05/02/2015	8.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/01/13	R157	05/02/2015	8.75	Call	Bond Future	1,078.9800	1.0790	1,078.9800	1.0790	0.000	0	0	0
2015/01/13	R157	05/02/2015	8.76	Call	Bond Future	1,084.7800	1.0848	1,084.7800	1.0848	0.000	0	0	0
2015/01/13	R186	05/02/2015	9.00	Call	Bond Future	11,747.9800	11.7480	11,707.8900	11.7079	(0.341)	0	0	0
2015/01/13	R186	05/02/2015			Bond Future	7.5842	123.9956	7.5887	123.9555	0.059	0.0000	0.0000	28,599
2015/01/13	R186	05/02/2015	8.75	Call	Bond Future	9,790.1600	9.7902	9,750.0700	9.7501	(0.409)	0	0	0
2015/01/13	R186	05/02/2015	8.76	Call	Bond Future	9,869.4000	9.8694	9,829.3100	9.8293	(0.406)	0	0	0
2015/01/13	R186	05/02/2015	8.74	Call	Bond Future	9,710.8600	9.7109	9,670.7600	9.6708	(0.413)	0	0	0
2015/01/13	R186	05/02/2015	8.00	Put	Bond Future	65.7400	0.0657	62.0400	0.0620	(5.628)	0	0	6,500
2015/01/13	R186	05/02/2015	8.05	Put	Bond Future	43.3100	0.0433	40.4000	0.0404	(6.719)	0	0	6,500
2015/01/13	R186	05/02/2015	8.45	Put	Bond Future	0.7200	0.0007	0.5900	0.0006	(18.056)	0	0	0
2015/01/13	R186	05/02/2015	8.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/01/13	R186	05/02/2015	8.50	Put	Bond Future	0.3900	0.0004	0.3200	0.0003	(17.949)	0	0	0
2015/01/13	R186	05/02/2015	8.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/01/13	R186	05/02/2015	8.45	Call	Bond Future	7,377.5600	7.3776	7,337.3400	7.3373	(0.545)	0	0	0
2015/01/13	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/13	R186	05/02/2015	8.50	Call	Bond Future	7,784.3800	7.7844	7,744.2200	7.7442	(0.516)	0	0	0
2015/01/13	R186	05/02/2015	8.00	Call	Bond Future	3,686.9100	3.6869	3,643.1200	3.6431	(1.188)	0	0	0

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2015/01/13	R186	05/02/2015	8.05	Call	Bond Future	4,090.0300		4.0900	4,047.0300	4.0470	(1.051)	0	0	0
2015/01/13	R186	05/02/2015	8.74	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2015/01/13	R186	07/05/2015			Bond Future	7.6269		125.9520	7.6316	125.9108	0.062	0.0000	0.0000	170
2015/01/13	R186	07/05/2015	8.25	Call	Bond Future	5,774.9600		5.7750	5,734.5000	5.7345	(0.701)	0	0	0
2015/01/13	R186	07/05/2015	7.80	Put	Bond Future	1,515.2800		1.5153	1,521.9600	1.5220	0.441	0	0	300
2015/01/13	R186	07/05/2015	8.24	Put	Bond Future	518.8300		0.5188	519.5700	0.5196	0.143	0	0	0
2015/01/13	R186	07/05/2015	8.26	Put	Bond Future	491.6400		0.4916	492.2600	0.4923	0.126	0	0	0
2015/01/13	R186	07/05/2015	8.25	Put	Bond Future	505.0800		0.5051	505.7600	0.5058	0.135	0	0	0
2015/01/13	R186	07/05/2015	8.26	Call	Bond Future	5,843.5300		5.8435	5,803.0100	5.8030	(0.693)	0	0	0
2015/01/13	R186	07/05/2015	8.24	Call	Bond Future	5,706.6200		5.7066	5,666.2200	5.6662	(0.708)	0	0	0
2015/01/13	R186	07/05/2015	7.80	Call	Bond Future	3,011.3400		3.0113	2,976.8800	2.9769	(1.144)	0	0	0
2015/01/13	R186	06/08/2015	8.90	Put	Bond Future	324.0500		0.3241	324.8300	0.3248	0.241	0	0	2,500
2015/01/13	R186	06/08/2015	8.00	Put	Bond Future	1,726.4500		1.7265	1,734.5600	1.7346	0.470	0	0	0
2015/01/13	R186	06/08/2015			Bond Future	7.6542		122.8098	7.6593	122.7660	0.067	0.0000	0.0000	0
2015/01/13	R186	06/08/2015	8.00	Call	Bond Future	4,636.3400		4.6363	4,600.6500	4.6006	(0.770)	0	0	0
2015/01/13	R186	06/08/2015	8.01	Call	Bond Future	4,691.2600		4.6913	4,655.4100	4.6554	(0.764)	0	0	0
2015/01/13	R186	06/08/2015	7.99	Call	Bond Future	4,582.3900		4.5824	4,546.8500	4.5469	(0.776)	0	0	0
2015/01/13	R186	06/08/2015	8.90	Call	Bond Future	10,374.3100		10.3743	10,331.2900	10.3313	(0.415)	0	0	0
2015/01/13	R186	06/08/2015	7.99	Put	Bond Future	1,755.3100		1.7553	1,763.5700	1.7636	0.471	0	0	0
2015/01/13	R186	06/08/2015	8.01	Put	Bond Future	1,698.6300		1.6986	1,706.5800	1.7066	0.468	0	0	0
2015/01/13	R186	05/11/2015	8.24	Call	Bond Future	6,376.8900		6.3769	6,338.0100	6.3380	(0.610)	0	0	0
2015/01/13	R186	05/11/2015	8.25	Put	Bond Future	1,637.0100		1.6370	1,645.1900	1.6452	0.500	0	0	0
2015/01/13	R186	05/11/2015			Bond Future	7.6639		125.0182	7.6695	124.9710	0.073	0.0000	0.0000	0
2015/01/13	R186	05/11/2015	9.00	Put	Bond Future	532.6500		0.5327	534.9500	0.5349	0.432	0	0	2,600
2015/01/13	R186	05/11/2015	8.24	Put	Bond Future	1,659.6300		1.6596	1,667.9300	1.6679	0.500	0	0	0
2015/01/13	R186	05/11/2015	8.26	Put	Bond Future	1,614.2700		1.6143	1,622.3300	1.6223	0.499	0	0	0
2015/01/13	R186	05/11/2015	9.00	Call	Bond Future	11,096.8200		11.0968	11,051.9400	11.0519	(0.404)	0	0	0
2015/01/13	R186	05/11/2015	8.25	Call	Bond Future	6,433.9200		6.4339	6,394.9200	6.3949	(0.606)	0	0	0
2015/01/13	R186	05/11/2015	8.26	Call	Bond Future	6,490.7600		6.4908	6,451.6400	6.4516	(0.603)	0	0	0
2015/01/13	R197	05/02/2015	288.99	Put	Bond Future	2,938.6000		2.9386	2,537.5100	2.5375	(13.649)	0	0	0
2015/01/13	R197	05/02/2015			Bond Future	286.0514		286.0514	286.4525	286.4525	0.140	0.0000	0.0000	898
2015/01/13	R197	05/02/2015	289.01	Put	Bond Future	2,958.6000		2.9586	2,557.5100	2.5575	(13.557)	0	0	0
2015/01/13	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R197	05/02/2015	289.00	Put	Bond Future	2,948.6000		2.9486	2,547.5100	2.5475	(13.603)	0	0	0
2015/01/13	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R197	07/05/2015			Bond Future	290.5878		290.5878	290.9944	290.9944	0.140	0.0000	0.0000	0
2015/01/13	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R197	07/05/2015	293.99	Put	Bond Future	3,402.1900		3.4022	2,995.6400	2.9956	(11.950)	0	0	0
2015/01/13	R197	07/05/2015	294.01	Put	Bond Future	3,422.1900		3.4222	3,015.6400	3.0156	(11.880)	0	0	0
2015/01/13	R197	07/05/2015	294.00	Put	Bond Future	3,412.1900		3.4122	3,005.6400	3.0056	(11.915)	0	0	0
2015/01/13	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R202	05/02/2015	233.01	Call	Bond Future	3,867.6100		3.8676	3,852.8600	3.8529	(0.381)	0	0	0
2015/01/13	R202	05/02/2015			Bond Future	236.8776		236.8776	236.8629	236.8629	(0.006)	0.0000	0.0000	50,884
2015/01/13	R202	05/02/2015	232.99	Call	Bond Future	3,887.6100		3.8876	3,872.8600	3.8729	(0.379)	0	0	0

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2015/01/13	R202	05/02/2015	233.00	Call	Bond Future	3,877.6100	3.8776	3,862.8600	3.8629	(0.380)	0	0	0
2015/01/13	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R202	07/05/2015			Bond Future	240.6345	240.6345	240.6187	240.6187	(0.007)	0.0000	0.0000	0
2015/01/13	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R202	07/05/2015	238.51	Call	Bond Future	2,124.4700	2.1245	2,108.7400	2.1087	(0.740)	0	0	0
2015/01/13	R202	07/05/2015	238.49	Call	Bond Future	2,144.4700	2.1445	2,128.7400	2.1287	(0.734)	0	0	0
2015/01/13	R202	07/05/2015	238.50	Call	Bond Future	2,134.4700	2.1345	2,118.7400	2.1187	(0.737)	0	0	0
2015/01/13	R203	05/02/2015	7.69	Call	Bond Future	2,800.1200	2.8001	2,764.0600	2.7641	(1.288)	0	0	55
2015/01/13	R203	05/02/2015			Bond Future	6.5085	107.4547	6.5235	107.4186	0.230	0.0000	0.0000	14,991
2015/01/13	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R203	05/02/2015	8.35	Call	Bond Future	4,323.1500	4.3231	4,287.0900	4.2871	(0.834)	0	0	0
2015/01/13	R203	05/02/2015	8.36	Call	Bond Future	4,346.0000	4.3460	4,309.9400	4.3099	(0.830)	0	0	0
2015/01/13	R203	05/02/2015	8.34	Call	Bond Future	4,300.2900	4.3003	4,264.2300	4.2642	(0.839)	0	0	0
2015/01/13	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R203	07/05/2015			Bond Future	6.5221	104.9839	6.5390	104.9469	0.259	0.0000	0.0000	0
2015/01/13	R203	07/05/2015	7.24	Put	Bond Future	45.7300	0.0457	48.1800	0.0482	5.358	0	0	0
2015/01/13	R203	07/05/2015	7.26	Put	Bond Future	42.3600	0.0424	44.6400	0.0446	5.382	0	0	0
2015/01/13	R203	07/05/2015	7.25	Put	Bond Future	44.0600	0.0441	46.4300	0.0464	5.379	0	0	0
2015/01/13	R203	07/05/2015	7.25	Call	Bond Future	1,624.2200	1.6242	1,589.6200	1.5896	(2.130)	0	0	0
2015/01/13	R203	07/05/2015	7.26	Call	Bond Future	1,644.0100	1.6440	1,609.3200	1.6093	(2.110)	0	0	0
2015/01/13	R203	07/05/2015	7.24	Call	Bond Future	1,604.3900	1.6044	1,569.8700	1.5699	(2.152)	0	0	0
2015/01/13	R203	06/08/2015	6.74	Call	Bond Future	871.1200	0.8711	844.5700	0.8446	(3.048)	0	0	0
2015/01/13	R203	06/08/2015	6.75	Put	Bond Future	335.5800	0.3356	348.1500	0.3481	3.746	0	0	0
2015/01/13	R203	06/08/2015			Bond Future	6.4709	106.7829	6.4908	106.7436	0.308	0.0000	0.0000	0
2015/01/13	R203	06/08/2015	6.75	Call	Bond Future	884.0500	0.8841	857.3100	0.8573	(3.025)	0	0	0
2015/01/13	R203	06/08/2015	6.76	Call	Bond Future	897.3700	0.8974	870.4400	0.8704	(3.001)	0	0	0
2015/01/13	R203	06/08/2015	6.74	Put	Bond Future	342.2400	0.3422	355.0000	0.3550	3.728	0	0	0
2015/01/13	R203	06/08/2015	6.76	Put	Bond Future	329.3200	0.3293	341.7000	0.3417	3.759	0	0	0
2015/01/13	R204	05/02/2015			Bond Future	6.7895	105.1581	6.7889	105.1599	(0.008)	0.0000	0.0000	10,492
2015/01/13	R204	05/02/2015	8.25	Call	Bond Future	4,865.7100	4.8657	4,867.5700	4.8676	0.038	0	0	0
2015/01/13	R204	05/02/2015	8.26	Call	Bond Future	4,898.0500	4.8981	4,899.9100	4.8999	0.038	0	0	0
2015/01/13	R204	05/02/2015	8.24	Call	Bond Future	4,833.3600	4.8334	4,835.2200	4.8352	0.038	0	0	0
2015/01/13	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R204	07/05/2015	7.51	Put	Bond Future	95.8000	0.0958	94.1700	0.0942	(1.701)	0	0	0
2015/01/13	R204	07/05/2015			Bond Future	6.8238	106.8172	6.8234	106.8187	(0.007)	0.0000	0.0000	100
2015/01/13	R204	07/05/2015	7.50	Put	Bond Future	99.1600	0.0992	97.5000	0.0975	(1.674)	0	0	0
2015/01/13	R204	07/05/2015	7.49	Call	Bond Future	2,224.1900	2.2242	2,224.0100	2.2240	(0.008)	0	0	0
2015/01/13	R204	07/05/2015	7.50	Call	Bond Future	2,252.1700	2.2522	2,252.0300	2.2520	(0.006)	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
2015/01/13	R204	07/05/2015	7.51	Call	Bond Future	2,280.2300	2.2802	2,280.1200	2.2801	(0.005)	0	0	0
2015/01/13	R204	07/05/2015	7.49	Put	Bond Future	102.6200	0.1026	100.9200	0.1009	(1.657)	0	0	0
2015/01/13	R204	06/08/2015	7.74	Call	Bond Future	2,893.0600	2.8931	2,891.6700	2.8917	(0.048)	0	0	0
2015/01/13	R204	06/08/2015	7.75	Put	Bond Future	157.8100	0.1578	156.5900	0.1566	(0.773)	0	0	0
2015/01/13	R204	06/08/2015			Bond Future	6.8209	104.6090	6.8210	104.6089	0.001	0.0000	0.0000	0
2015/01/13	R204	06/08/2015	8.41	Call	Bond Future	4,695.0100	4.6950	4,694.4700	4.6945	(0.012)	0	0	0
2015/01/13	R204	06/08/2015	7.74	Put	Bond Future	161.3700	0.1614	160.1300	0.1601	(0.768)	0	0	0
2015/01/13	R204	06/08/2015	7.76	Put	Bond Future	154.3300	0.1543	153.1100	0.1531	(0.791)	0	0	0
2015/01/13	R204	06/08/2015	8.41	Put	Bond Future	27.7800	0.0278	27.3900	0.0274	(1.404)	0	0	699
2015/01/13	R204	06/08/2015	7.75	Call	Bond Future	2,918.7300	2.9187	2,917.3600	2.9174	(0.047)	0	0	0
2015/01/13	R204	06/08/2015	7.76	Call	Bond Future	2,944.4700	2.9445	2,943.1000	2.9431	(0.047)	0	0	0
2015/01/13	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R207	05/02/2015			Bond Future	6.9856	101.5998	6.9697	101.6654	(0.227)	0.0000	0.0000	36,436
2015/01/13	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R207	05/02/2015	8.50	Call	Bond Future	6,037.0000	6.0370	6,102.5300	6.1025	1.085	0	0	0
2015/01/13	R207	05/02/2015	8.51	Call	Bond Future	6,075.3800	6.0754	6,140.9100	6.1409	1.079	0	0	0
2015/01/13	R207	05/02/2015	8.49	Call	Bond Future	5,998.6000	5.9986	6,064.1300	6.0641	1.092	0	0	0
2015/01/13	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R207	07/05/2015			Bond Future	7.0275	103.2028	7.0108	103.2690	(0.238)	0.0000	0.0000	0
2015/01/13	R207	07/05/2015	8.25	Call	Bond Future	4,711.9800	4.7120	4,776.2800	4.7763	1.365	0	0	0
2015/01/13	R207	07/05/2015	7.73	Call	Bond Future	2,857.7500	2.8577	2,914.7800	2.9148	1.996	0	0	66
2015/01/13	R207	07/05/2015	8.24	Put	Bond Future	20.2400	0.0202	18.2700	0.0183	(9.733)	0	0	0
2015/01/13	R207	07/05/2015	8.26	Put	Bond Future	18.6200	0.0186	16.7900	0.0168	(9.828)	0	0	0
2015/01/13	R207	07/05/2015	7.73	Put	Bond Future	128.1000	0.1281	118.9300	0.1189	(7.158)	0	0	0
2015/01/13	R207	07/05/2015	8.25	Put	Bond Future	19.4600	0.0195	17.5600	0.0176	(9.764)	0	0	0
2015/01/13	R207	07/05/2015	8.26	Call	Bond Future	4,748.4200	4.7484	4,812.7900	4.8128	1.356	0	0	0
2015/01/13	R207	07/05/2015	8.24	Call	Bond Future	4,675.4700	4.6755	4,739.7000	4.7397	1.374	0	0	0
2015/01/13	R207	06/08/2015	7.76	Call	Bond Future	3,000.0200	3.0000	3,051.3000	3.0513	1.709	0	0	0
2015/01/13	R207	06/08/2015			Bond Future	7.0409	101.3269	7.0234	101.3926	(0.248)	0.0000	0.0000	0
2015/01/13	R207	06/08/2015	7.74	Call	Bond Future	2,940.6500	2.9406	2,991.4900	2.9915	1.729	0	0	0
2015/01/13	R207	06/08/2015	7.75	Call	Bond Future	2,970.2900	2.9703	3,021.3600	3.0214	1.719	0	0	0
2015/01/13	R207	06/08/2015	7.46	Call	Bond Future	2,157.4600	2.1575	2,201.1600	2.2012	2.026	0	0	70
2015/01/13	R207	06/08/2015	7.74	Put	Bond Future	350.1000	0.3501	335.2300	0.3352	(4.247)	0	0	0
2015/01/13	R207	06/08/2015	7.76	Put	Bond Future	336.5600	0.3366	322.1300	0.3221	(4.287)	0	0	0
2015/01/13	R207	06/08/2015	7.46	Put	Bond Future	594.5600	0.5946	572.5500	0.5726	(3.702)	0	0	0
2015/01/13	R207	06/08/2015	7.75	Put	Bond Future	343.2700	0.3433	328.6300	0.3286	(4.265)	0	0	0
2015/01/13	R207	05/11/2015	7.76	Call	Bond Future	3,145.3300	3.1453	3,193.2900	3.1933	1.525	0	0	0
2015/01/13	R207	05/11/2015			Bond Future	7.0150	103.1490	6.9970	103.2136	(0.257)	0.0000	0.0000	0
2015/01/13	R207	05/11/2015	7.74	Call	Bond Future	3,091.4800	3.0915	3,139.0500	3.1390	1.539	0	0	0
2015/01/13	R207	05/11/2015	7.75	Call	Bond Future	3,118.5100	3.1185	3,166.2700	3.1663	1.532	0	0	0
2015/01/13	R207	05/11/2015	7.43	Call	Bond Future	2,302.0600	2.3021	2,343.0400	2.3430	1.780	0	0	53
2015/01/13	R207	05/11/2015	7.74	Put	Bond Future	529.7900	0.5298	512.6600	0.5127	(3.233)	0	0	0
2015/01/13	R207	05/11/2015	7.43	Put	Bond Future	825.9500	0.8259	802.2300	0.8022	(2.872)	0	0	0
2015/01/13	R207	05/11/2015	7.76	Put	Bond Future	514.1000	0.5141	497.3600	0.4974	(3.256)	0	0	0
2015/01/13	R207	05/11/2015	7.75	Put	Bond Future	522.0400	0.5220	505.1000	0.5051	(3.245)	0	0	0
2015/01/13	R208	05/02/2015	8.51	Call	Bond Future	6,444.4900	6.4445	6,570.0800	6.5701	1.949	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
2015/01/13	R208	05/02/2015			Bond Future	7.1246		100.6190	7.0987	100.7446	(0.363)	0.0000	0.0000	50,770
2015/01/13	R208	05/02/2015	8.49	Call	Bond Future	6,355.2000		6.3552	6,480.7900	6.4808	1.976	0	0	0
2015/01/13	R208	05/02/2015	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R208	05/02/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R208	05/02/2015	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R208	05/02/2015	8.50	Call	Bond Future	6,399.8600		6.3999	6,525.4500	6.5254	1.962	0	0	0
2015/01/13	R208	07/05/2015	8.01	Call	Bond Future	3,966.9100		3.9669	4,082.9500	4.0830	2.925	0	0	0
2015/01/13	R208	07/05/2015	7.99	Call	Bond Future	3,884.8300		3.8848	4,000.2100	4.0002	2.970	0	0	0
2015/01/13	R208	07/05/2015			Bond Future	7.1634		98.8071	7.1362	98.9344	(0.379)	0.0000	0.0000	0
2015/01/13	R208	07/05/2015	8.00	Call	Bond Future	3,925.8300		3.9258	4,041.5400	4.0415	2.947	0	0	0
2015/01/13	R208	07/05/2015	7.99	Put	Bond Future	107.8300		0.1078	95.9300	0.0959	(11.036)	0	0	0
2015/01/13	R208	07/05/2015	8.01	Put	Bond Future	100.7400		0.1007	89.5000	0.0895	(11.157)	0	0	0
2015/01/13	R208	07/05/2015	8.00	Put	Bond Future	104.2300		0.1042	92.6600	0.0927	(11.100)	0	0	0
2015/01/13	R208	06/08/2015			Bond Future	7.1789		100.5004	7.1506	100.6282	(0.394)	0.0000	0.0000	0
2015/01/13	R208	06/08/2015	8.00	Call	Bond Future	3,958.5400		3.9585	4,063.8600	4.0639	2.661	0	0	0
2015/01/13	R208	06/08/2015	8.01	Call	Bond Future	3,994.8400		3.9948	4,100.5200	4.1005	2.645	0	0	0
2015/01/13	R208	06/08/2015	8.85	Call	Bond Future	7,247.3600		7.2474	7,371.1700	7.3712	1.708	0	0	0
2015/01/13	R208	06/08/2015	7.99	Call	Bond Future	3,922.3300		3.9223	4,027.2800	4.0273	2.676	0	0	0
2015/01/13	R208	06/08/2015	8.01	Put	Bond Future	328.2900		0.3283	306.1500	0.3061	(6.744)	0	0	0
2015/01/13	R208	06/08/2015	8.00	Put	Bond Future	335.1000		0.3351	312.6000	0.3126	(6.714)	0	0	0
2015/01/13	R208	06/08/2015	7.99	Put	Bond Future	342.0400		0.3420	319.1700	0.3192	(6.686)	0	0	0
2015/01/13	R208	06/08/2015	8.85	Put	Bond Future	42.8000		0.0428	38.7900	0.0388	(9.369)	0	0	198
2015/01/13	R208	05/11/2015			Bond Future	7.1680		98.9046	7.1386	99.0326	(0.410)	0.0000	0.0000	0
2015/01/13	R208	05/11/2015	8.48	Call	Bond Future	5,768.1500		5.7682	5,881.2700	5.8813	1.961	0	0	0
2015/01/13	R208	05/11/2015	7.74	Put	Bond Future	798.1100		0.7981	760.2100	0.7602	(4.749)	0	0	0
2015/01/13	R208	05/11/2015	7.75	Call	Bond Future	3,283.3500		3.2833	3,373.9000	3.3739	2.758	0	0	0
2015/01/13	R208	05/11/2015	7.76	Call	Bond Future	3,314.1400		3.3141	3,405.1000	3.4051	2.745	0	0	0
2015/01/13	R208	05/11/2015	8.48	Put	Bond Future	247.6800		0.2477	232.7700	0.2328	(6.020)	0	0	2,200
2015/01/13	R208	05/11/2015	7.74	Call	Bond Future	3,252.6800		3.2527	3,342.8100	3.3428	2.771	0	0	0
2015/01/13	R208	05/11/2015	7.76	Put	Bond Future	775.1100		0.7751	738.0400	0.7380	(4.783)	0	0	0
2015/01/13	R208	05/11/2015	7.75	Put	Bond Future	786.5400		0.7865	749.0600	0.7491	(4.765)	0	0	0
2015/01/13	R209	05/02/2015	9.00	Put	Bond Future	2.0400		0.0020	2.8900	0.0029	41.667	0	0	0
2015/01/13	R209	05/02/2015			Bond Future	8.1638		83.1494	8.2137	82.7261	0.610	0.0000	0.0000	19,091
2015/01/13	R209	05/02/2015	9.25	Call	Bond Future	8,514.8700		8.5149	8,091.6600	8.0917	(4.970)	0	0	0
2015/01/13	R209	05/02/2015	9.26	Call	Bond Future	8,586.7500		8.5867	8,163.5300	8.1635	(4.929)	0	0	0
2015/01/13	R209	05/02/2015	9.24	Call	Bond Future	8,442.8900		8.4429	8,019.6800	8.0197	(5.013)	0	0	0
2015/01/13	R209	05/02/2015	9.25	Put	Bond Future	0.1400		0.0001	0.2000	0.0002	42.857	0	0	0
2015/01/13	R209	05/02/2015	9.00	Call	Bond Future	6,682.8900		6.6829	6,260.4700	6.2605	(6.321)	0	0	0
2015/01/13	R209	05/02/2015	9.24	Put	Bond Future	0.1600		0.0002	0.2200	0.0002	37.500	0	0	0
2015/01/13	R209	05/02/2015	9.26	Put	Bond Future	0.1300		0.0001	0.1800	0.0002	38.462	0	0	0
2015/01/13	R209	07/05/2015			Bond Future	8.2061		81.3137	8.2572	80.8834	0.623	0.0000	0.0000	0
2015/01/13	R209	07/05/2015	8.99	Put	Bond Future	369.7500		0.3698	421.1000	0.4211	13.888	0	0	0
2015/01/13	R209	07/05/2015	9.01	Put	Bond Future	350.6200		0.3506	399.7000	0.3997	13.998	0	0	0
2015/01/13	R209	07/05/2015	8.99	Call	Bond Future	6,599.6700		6.5997	6,220.7700	6.2208	(5.741)	0	0	0
2015/01/13	R209	07/05/2015	9.00	Put	Bond Future	360.0700		0.3601	410.2800	0.4103	13.945	0	0	0
2015/01/13	R209	07/05/2015	9.00	Call	Bond Future	6,664.6600		6.6647	6,284.6200	6.2846	(5.702)	0	0	0
2015/01/13	R209	07/05/2015	9.01	Call	Bond Future	6,729.7700		6.7298	6,348.6000	6.3486	(5.664)	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
2015/01/13	R209	06/08/2015	8.99	Put	Bond Future	978.5800	0.9786	1,067.0100	1.0670	9.037	0	0	0
2015/01/13	R209	06/08/2015			Bond Future	8.2378	82.7073	8.2905	82.2683	0.639	0.0000	0.0000	0
2015/01/13	R209	06/08/2015	9.01	Put	Bond Future	946.4300	0.9464	1,032.4900	1.0325	9.093	0	0	0
2015/01/13	R209	06/08/2015	9.90	Call	Bond Future	12,452.2100	12.4522	12,033.3900	12.0334	(3.363)	0	0	0
2015/01/13	R209	06/08/2015	9.00	Call	Bond Future	6,982.2500	6.9823	6,630.5600	6.6306	(5.037)	0	0	0
2015/01/13	R209	06/08/2015	9.01	Call	Bond Future	7,040.6700	7.0407	6,687.8000	6.6878	(5.012)	0	0	0
2015/01/13	R209	06/08/2015	8.99	Call	Bond Future	6,923.9500	6.9239	6,573.4500	6.5735	(5.062)	0	0	0
2015/01/13	R209	06/08/2015	9.00	Put	Bond Future	962.3900	0.9624	1,049.6300	1.0496	9.065	0	0	0
2015/01/13	R209	06/08/2015	9.90	Put	Bond Future	170.2800	0.1703	190.3900	0.1904	11.810	0	0	2,914
2015/01/13	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R210	05/02/2015			Bond Future	177.2346	177.2346	177.2235	177.2235	(0.006)	0.0000	0.0000	628
2015/01/13	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R210	05/02/2015	175.01	Call	Bond Future	2,224.5600	2.2246	2,213.5300	2.2135	(0.496)	0	0	0
2015/01/13	R210	05/02/2015	174.99	Call	Bond Future	2,244.5600	2.2446	2,233.5300	2.2335	(0.491)	0	0	0
2015/01/13	R210	05/02/2015	175.00	Call	Bond Future	2,234.5600	2.2346	2,223.5300	2.2235	(0.494)	0	0	0
2015/01/13	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R210	07/05/2015			Bond Future	177.9702	177.9702	177.9585	177.9585	(0.007)	0.0000	0.0000	0
2015/01/13	R210	07/05/2015	177.00	Call	Bond Future	970.2300	0.9702	958.4600	0.9585	(1.213)	0	0	0
2015/01/13	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R210	07/05/2015	177.01	Call	Bond Future	960.2300	0.9602	948.4600	0.9485	(1.226)	0	0	0
2015/01/13	R210	07/05/2015	176.99	Call	Bond Future	980.2300	0.9802	968.4600	0.9685	(1.201)	0	0	0
2015/01/13	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R211	05/02/2015			Bond Future	131.1304	131.1304	131.1204	131.1204	(0.008)	0.0000	0.0000	1,120
2015/01/13	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R211	05/02/2015	132.99	Put	Bond Future	1,859.6400	1.8596	1,869.5800	1.8696	0.535	0	0	0
2015/01/13	R211	05/02/2015	133.01	Put	Bond Future	1,879.6400	1.8796	1,889.5800	1.8896	0.529	0	0	0
2015/01/13	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R211	05/02/2015	133.00	Put	Bond Future	1,869.6400	1.8696	1,879.5800	1.8796	0.532	0	0	0
2015/01/13	R211	07/05/2015	134.99	Put	Bond Future	1,779.9500	1.7800	1,790.5100	1.7905	0.593	0	0	0
2015/01/13	R211	07/05/2015			Bond Future	133.2100	133.2100	133.1995	133.1995	(0.008)	0.0000	0.0000	0
2015/01/13	R211	07/05/2015	135.01	Put	Bond Future	1,799.9500	1.8000	1,810.5100	1.8105	0.587	0	0	0
2015/01/13	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R211	07/05/2015	135.00	Put	Bond Future	1,789.9500	1.7900	1,800.5100	1.8005	0.590	0	0	0
2015/01/13	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R212	05/02/2015			Bond Future	137.1391	137.1391	137.2184	137.2184	0.058	0.0000	0.0000	1,621
2015/01/13	R212	05/02/2015	137.99	Put	Bond Future	850.8700	0.8509	771.5900	0.7716	(9.318)	0	0	0
2015/01/13	R212	05/02/2015	138.01	Put	Bond Future	870.8700	0.8709	791.5900	0.7916	(9.104)	0	0	0
2015/01/13	R212	05/02/2015	138.00	Put	Bond Future	860.8700	0.8609	781.5900	0.7816	(9.209)	0	0	0
2015/01/13	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/13	R212	07/05/2015			Bond Future	139.3141	139.3141	139.3942	139.3942	0.057	0.0000	0.0000	0
2015/01/13	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R212	07/05/2015	140.99	Put	Bond Future	1,675.9100	1.6759	1,595.8400	1.5958	(4.778)	0	0	0
2015/01/13	R212	07/05/2015	141.01	Put	Bond Future	1,695.9100	1.6959	1,615.8400	1.6158	(4.721)	0	0	0
2015/01/13	R212	07/05/2015	141.00	Put	Bond Future	1,685.9100	1.6859	1,605.8400	1.6058	(4.749)	0	0	0
2015/01/13	R213	05/02/2015	9.26	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2015/01/13	R213	05/02/2015			Bond Future	8.0403	93.8578	8.0801	93.5274	0.494	0.0000	0.0000	20,708
2015/01/13	R213	05/02/2015	9.25	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2015/01/13	R213	05/02/2015	9.24	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2015/01/13	R213	05/02/2015	9.25	Call	Bond Future	9,339.0000	9.3390	9,008.5500	9.0086	(3.538)	0	0	0
2015/01/13	R213	05/02/2015	9.26	Call	Bond Future	9,410.3400	9.4103	9,079.9000	9.0799	(3.511)	0	0	0
2015/01/13	R213	05/02/2015	9.24	Call	Bond Future	9,267.5600	9.2676	8,937.1200	8.9371	(3.566)	0	0	0
2015/01/13	R213	07/05/2015	8.74	Call	Bond Future	5,674.3600	5.6744	5,389.2500	5.3892	(5.025)	0	0	0
2015/01/13	R213	07/05/2015	8.75	Put	Bond Future	481.4400	0.4814	531.1900	0.5312	10.334	0	0	0
2015/01/13	R213	07/05/2015			Bond Future	8.0841	91.7947	8.1251	91.4587	0.506	0.0000	0.0000	0
2015/01/13	R213	07/05/2015	8.75	Call	Bond Future	5,737.4800	5.7375	5,451.2800	5.4513	(4.988)	0	0	0
2015/01/13	R213	07/05/2015	8.76	Call	Bond Future	5,800.7700	5.8008	5,513.4900	5.5135	(4.952)	0	0	0
2015/01/13	R213	07/05/2015	8.74	Put	Bond Future	494.0200	0.4940	544.8600	0.5449	10.291	0	0	0
2015/01/13	R213	07/05/2015	8.76	Put	Bond Future	469.1300	0.4691	517.8000	0.5178	10.375	0	0	0
2015/01/13	R213	06/08/2015			Bond Future	8.1165	93.3674	8.1588	93.0242	0.521	0.0000	0.0000	0
2015/01/13	R213	06/08/2015	8.49	Put	Bond Future	1,727.3300	1.7273	1,836.8600	1.8369	6.341	0	0	0
2015/01/13	R213	06/08/2015	8.51	Put	Bond Future	1,675.0200	1.6750	1,782.0100	1.7820	6.387	0	0	0
2015/01/13	R213	06/08/2015	8.49	Call	Bond Future	4,696.8200	4.6968	4,463.1100	4.4631	(4.976)	0	0	0
2015/01/13	R213	06/08/2015	8.50	Put	Bond Future	1,701.0100	1.7010	1,809.2700	1.8093	6.364	0	0	0
2015/01/13	R213	06/08/2015	8.50	Call	Bond Future	4,748.1100	4.7481	4,513.1300	4.5131	(4.949)	0	0	0
2015/01/13	R213	06/08/2015	8.51	Call	Bond Future	4,799.6300	4.7996	4,563.3800	4.5634	(4.922)	0	0	0
2015/01/13	R214	05/02/2015	9.50	Call	Bond Future	10,143.8900	10.1439	9,605.5600	9.6056	(5.307)	0	0	0
2015/01/13	R214	05/02/2015			Bond Future	8.2491	84.2993	8.3090	83.7609	0.726	0.0000	0.0000	13,407
2015/01/13	R214	05/02/2015	9.51	Call	Bond Future	10,216.4300	10.2164	9,678.1000	9.6781	(5.269)	0	0	0
2015/01/13	R214	05/02/2015	9.49	Call	Bond Future	10,071.2200	10.0712	9,532.8900	9.5329	(5.345)	0	0	0
2015/01/13	R214	05/02/2015	9.50	Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	0
2015/01/13	R214	05/02/2015	9.49	Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	0
2015/01/13	R214	05/02/2015	9.51	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2015/01/13	R214	07/05/2015			Bond Future	8.2898	82.3384	8.3512	81.7914	0.741	0.0000	0.0000	0
2015/01/13	R214	07/05/2015	9.15	Call	Bond Future	7,491.7700	7.4918	7,003.6600	7.0037	(6.515)	0	0	0
2015/01/13	R214	07/05/2015	9.16	Call	Bond Future	7,559.8700	7.5599	7,070.4600	7.0705	(6.474)	0	0	0
2015/01/13	R214	07/05/2015	9.14	Put	Bond Future	351.9900	0.3520	412.2300	0.4122	17.114	0	0	0
2015/01/13	R214	07/05/2015	9.16	Put	Bond Future	334.0100	0.3340	391.6400	0.3916	17.254	0	0	0
2015/01/13	R214	07/05/2015	9.15	Put	Bond Future	342.8900	0.3429	401.8200	0.4018	17.186	0	0	0
2015/01/13	R214	07/05/2015	9.14	Call	Bond Future	7,423.7600	7.4238	6,936.9600	6.9370	(6.557)	0	0	0
2015/01/13	R214	06/08/2015	8.76	Put	Bond Future	1,767.8800	1.7679	1,938.5100	1.9385	9.652	0	0	0
2015/01/13	R214	06/08/2015			Bond Future	8.3210	83.7492	8.3841	83.1914	0.758	0.0000	0.0000	0
2015/01/13	R214	06/08/2015	8.75	Put	Bond Future	1,794.8200	1.7948	1,967.4100	1.9674	9.616	0	0	0
2015/01/13	R214	06/08/2015	8.74	Call	Bond Future	5,412.2200	5.4122	5,028.9900	5.0290	(7.081)	0	0	0
2015/01/13	R214	06/08/2015	8.75	Call	Bond Future	5,467.4500	5.4675	5,082.2400	5.0822	(7.046)	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
2015/01/13	R214	06/08/2015	8.76	Call	Bond Future	5,522.8900	5.5229	5,135.7200	5.1357	(7.010)	0	0	0
2015/01/13	R214	06/08/2015	8.74	Put	Bond Future	1,822.1000	1.8221	1,996.6700	1.9967	9.581	0	0	0
2015/01/13	R248	05/02/2015			Bond Future	8.3346	108.5804	8.3995	107.8291	0.779	0.0000	0.0000	41,726
2015/01/13	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R248	05/02/2015	9.50	Call	Bond Future	12,176.9600	12.1770	11,425.6900	11.4257	(6.170)	0	0	0
2015/01/13	R248	05/02/2015	9.51	Call	Bond Future	12,270.4800	12.2705	11,519.2100	11.5192	(6.123)	0	0	0
2015/01/13	R248	05/02/2015	9.49	Call	Bond Future	12,083.2600	12.0833	11,331.9900	11.3320	(6.217)	0	0	0
2015/01/13	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R248	07/05/2015			Bond Future	8.3771	105.8636	8.4438	105.1001	0.795	0.0000	0.0000	0
2015/01/13	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R248	07/05/2015	9.26	Call	Bond Future	9,376.3400	9.3763	8,612.7800	8.6128	(8.143)	0	0	0
2015/01/13	R248	07/05/2015	9.24	Call	Bond Future	9,180.5400	9.1805	8,416.9800	8.4170	(8.317)	0	0	0
2015/01/13	R248	07/05/2015	9.25	Call	Bond Future	9,278.5300	9.2785	8,514.9700	8.5150	(8.229)	0	0	0
2015/01/13	R248	06/08/2015	8.76	Call	Bond Future	3,870.0100	3.8700	3,091.8100	3.0918	(20.108)	0	0	0
2015/01/13	R248	06/08/2015			Bond Future	8.4103	107.6774	8.4788	106.8992	0.814	0.0000	0.0000	0
2015/01/13	R248	06/08/2015	8.74	Call	Bond Future	3,655.4900	3.6555	2,877.2900	2.8773	(21.289)	0	0	0
2015/01/13	R248	06/08/2015	8.75	Call	Bond Future	3,762.8500	3.7629	2,984.6500	2.9846	(20.681)	0	0	0
2015/01/13	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/13	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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