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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/01/2015 TO 26/01/2015

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
2015/01/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2025	05/02/2015			Bond Future	117.7068	117.7068	117.6995	117.6995	(0.006)	0.0000	0.0000	16
2015/01/26	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2025	05/02/2015	118.99	Put	Bond Future	1,283.2400	1.2832	1,290.4600	1.2905	0.563	0	0	0
2015/01/26	2025	05/02/2015	119.01	Put	Bond Future	1,303.2400	1.3032	1,310.4600	1.3105	0.554	0	0	0
2015/01/26	2025	05/02/2015	119.00	Put	Bond Future	1,293.2400	1.2932	1,300.4600	1.3005	0.558	0	0	0
2015/01/26	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2025	07/05/2015			Bond Future	119.5607	119.5607	119.5505	119.5505	(0.009)	0.0000	0.0000	0
2015/01/26	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2025	07/05/2015	120.99	Put	Bond Future	1,429.2600	1.4293	1,439.5300	1.4395	0.719	0	0	0
2015/01/26	2025	07/05/2015	121.01	Put	Bond Future	1,449.2600	1.4493	1,459.5300	1.4595	0.709	0	0	0
2015/01/26	2025	07/05/2015	121.00	Put	Bond Future	1,439.2600	1.4393	1,449.5300	1.4495	0.714	0	0	0
2015/01/26	2030	05/02/2015			Bond Future	7.6211	103.5665	7.6407	103.3890	0.258	0.0000	0.0000	6,938
2015/01/26	2030	05/02/2015	9.25	Call	Bond Future	13,374.0200	13.3740	13,196.4900	13.1965	(1.327)	0	0	0
2015/01/26	2030	05/02/2015	9.24	Call	Bond Future	13,299.6200	13.2996	13,122.0900	13.1221	(1.335)	0	0	0
2015/01/26	2030	05/02/2015	9.26	Call	Bond Future	13,448.3300	13.4483	13,270.8000	13.2708	(1.320)	0	0	0
2015/01/26	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2030	07/05/2015			Bond Future	7.6594	105.1893	7.6800	105.0062	0.268	0.0000	0.0000	0
2015/01/26	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2030	07/05/2015	8.74	Call	Bond Future	9,041.8600	9.0419	8,858.7700	8.8588	(2.025)	0	0	0
2015/01/26	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2030	07/05/2015	8.75	Call	Bond Future	9,120.2300	9.1202	8,937.1400	8.9371	(2.008)	0	0	0
2015/01/26	2030	07/05/2015	8.76	Call	Bond Future	9,198.5000	9.1985	9,015.4100	9.0154	(1.990)	0	0	0
2015/01/26	2032	05/02/2015			Bond Future	7.8066	107.1498	7.8262	106.9612	0.251	0.0000	0.0000	15
2015/01/26	2032	05/02/2015	8.50	Call	Bond Future	6,387.0200	6.3870	6,198.4700	6.1985	(2.952)	0	0	0
2015/01/26	2032	05/02/2015	8.51	Call	Bond Future	6,474.9100	6.4749	6,286.3600	6.2864	(2.912)	0	0	0
2015/01/26	2032	05/02/2015	8.49	Call	Bond Future	6,299.0200	6.2990	6,110.4700	6.1105	(2.993)	0	0	0
2015/01/26	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2032	07/05/2015			Bond Future	7.8464	104.6740	7.8668	104.4796	0.261	0.0000	0.0000	0
2015/01/26	2032	07/05/2015	8.50	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
2015/01/26	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2032	07/05/2015	8.50	Call	Bond Future	5,962.3700	5.9624	5,767.9400	5.7679	(3.261)	0	0	0
2015/01/26	2032	07/05/2015	8.51	Call	Bond Future	6,049.6800	6.0497	5,855.2500	5.8552	(3.214)	0	0	0
2015/01/26	2032	07/05/2015	8.49	Call	Bond Future	5,874.9400	5.8749	5,680.5100	5.6805	(3.309)	0	0	0
2015/01/26	2032	06/08/2015	8.50	Call	Bond Future	5,657.3000	5.6573	5,457.8100	5.4578	(3.526)	0	0	0
2015/01/26	2032	06/08/2015			Bond Future	7.8742	106.4562	7.8955	106.2567	0.269	0.0000	0.0000	0
2015/01/26	2032	06/08/2015	8.51	Call	Bond Future	5,744.0300	5.7440	5,544.5400	5.5445	(3.473)	0	0	0
2015/01/26	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2032	06/08/2015	8.49	Call	Bond Future	5,570.4600	5.5705	5,370.9700	5.3710	(3.581)	0	0	0
2015/01/26	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	05/02/2015			Bond Future	7.9263	106.1571	7.9308	106.1078	0.058	0.0000	0.0000	36,014
2015/01/26	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	05/02/2015	9.50	Call	Bond Future	15,084.0900	15.0841	15,034.7500	15.0347	(0.327)	0	0	0
2015/01/26	2037	05/02/2015	9.51	Call	Bond Future	15,168.8300	15.1688	15,119.4900	15.1195	(0.325)	0	0	0
2015/01/26	2037	05/02/2015	9.49	Call	Bond Future	14,999.2200	14.9992	14,949.8800	14.9499	(0.329)	0	0	0
2015/01/26	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	07/05/2015			Bond Future	7.9665	107.8205	7.9715	107.7675	0.062	0.0000	0.0000	500
2015/01/26	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	07/05/2015	9.01	Call	Bond Future	10,297.7800	10.2978	10,244.8100	10.2448	(0.514)	0	0	0
2015/01/26	2037	07/05/2015	8.99	Call	Bond Future	10,115.4500	10.1154	10,062.4800	10.0625	(0.524)	0	0	0
2015/01/26	2037	07/05/2015	9.00	Call	Bond Future	10,206.6800	10.2067	10,153.7100	10.1537	(0.519)	0	0	0
2015/01/26	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	06/08/2015			Bond Future	7.9968	105.3958	8.0021	105.3401	0.066	0.0000	0.0000	0
2015/01/26	2037	06/08/2015	8.75	Call	Bond Future	7,526.8300	7.5268	7,471.0900	7.4711	(0.741)	0	0	0
2015/01/26	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2037	06/08/2015	8.76	Call	Bond Future	7,621.0600	7.6211	7,565.3200	7.5653	(0.731)	0	0	0
2015/01/26	2037	06/08/2015	8.74	Call	Bond Future	7,432.4600	7.4325	7,376.7200	7.3767	(0.750)	0	0	0
2015/01/26	2038	05/02/2015	123.00	Call	Bond Future	1,117.4000	1.1174	1,110.2100	1.1102	(0.643)	0	0	0
2015/01/26	2038	05/02/2015			Bond Future	124.1174	124.1174	124.1102	124.1102	(0.006)	0.0000	0.0000	3,741
2015/01/26	2038	05/02/2015	123.01	Call	Bond Future	1,107.4000	1.1074	1,100.2100	1.1002	(0.649)	0	0	0
2015/01/26	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2038	05/02/2015	122.99	Call	Bond Future	1,127.4000	1.1274	1,120.2100	1.1202	(0.638)	0	0	0
2015/01/26	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2038	07/05/2015	126.99	Put	Bond Future	917.6100	0.9176	928.1900	0.9282	1.153	0	0	0
2015/01/26	2038	07/05/2015			Bond Future	126.0724	126.0724	126.0618	126.0618	(0.008)	0.0000	0.0000	0
2015/01/26	2038	07/05/2015	127.00	Put	Bond Future	927.6100	0.9276	938.1900	0.9382	1.141	0	0	0
2015/01/26	2038	07/05/2015	127.01	Put	Bond Future	937.6100	0.9376	948.1900	0.9482	1.128	0	0	0
2015/01/26	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/26	2044	05/02/2015	9.00	Call	Bond Future	10,240.3500	10.2404	10,364.7600	10.3648	1.215	0	0	0
2015/01/26	2044	05/02/2015			Bond Future	8.0612	107.9161	8.0507	108.0405	(0.130)	0.0000	0.0000	6,042
2015/01/26	2044	05/02/2015	9.01	Call	Bond Future	10,340.4600	10.3405	10,464.8700	10.4649	1.203	0	0	0
2015/01/26	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2044	05/02/2015	8.99	Call	Bond Future	10,140.0600	10.1401	10,264.4700	10.2645	1.227	0	0	0
2015/01/26	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2044	07/05/2015			Bond Future	8.1015	109.6070	8.0910	109.7305	(0.130)	0.0000	0.0000	0
2015/01/26	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2044	07/05/2015	9.01	Call	Bond Future	9,845.6100	9.8456	9,969.0600	9.9691	1.254	0	0	0
2015/01/26	2044	07/05/2015	8.99	Call	Bond Future	9,645.5300	9.6455	9,768.9800	9.7690	1.280	0	0	0
2015/01/26	2044	07/05/2015	9.00	Call	Bond Future	9,745.6500	9.7457	9,869.1000	9.8691	1.267	0	0	0
2015/01/26	2044	06/08/2015	8.76	Call	Bond Future	6,912.0100	6.9120	7,035.7100	7.0357	1.790	0	0	0
2015/01/26	2044	06/08/2015			Bond Future	8.1325	107.0874	8.1219	107.2111	(0.130)	0.0000	0.0000	0
2015/01/26	2044	06/08/2015	8.74	Call	Bond Future	6,703.3900	6.7034	6,827.0900	6.8271	1.845	0	0	0
2015/01/26	2044	06/08/2015	8.75	Call	Bond Future	6,807.7900	6.8078	6,931.4900	6.9315	1.817	0	0	0
2015/01/26	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2046	05/02/2015			Bond Future	126.5774	126.5774	126.5698	126.5698	(0.006)	0.0000	0.0000	5,889
2015/01/26	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2046	05/02/2015	123.99	Call	Bond Future	2,587.3700	2.5874	2,579.7800	2.5798	(0.293)	0	0	0
2015/01/26	2046	05/02/2015	124.01	Call	Bond Future	2,567.3700	2.5674	2,559.7800	2.5598	(0.296)	0	0	0
2015/01/26	2046	05/02/2015	124.00	Call	Bond Future	2,577.3700	2.5774	2,569.7800	2.5698	(0.294)	0	0	0
2015/01/26	2046	07/05/2015			Bond Future	127.2023	127.2023	127.1916	127.1916	(0.008)	0.0000	0.0000	0
2015/01/26	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2046	07/05/2015	126.99	Call	Bond Future	212.3100	0.2123	201.5900	0.2016	(5.049)	0	0	0
2015/01/26	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2046	07/05/2015	127.00	Call	Bond Future	202.3100	0.2023	191.5900	0.1916	(5.299)	0	0	0
2015/01/26	2046	07/05/2015	127.01	Call	Bond Future	192.3100	0.1923	181.5900	0.1816	(5.574)	0	0	0
2015/01/26	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2050	05/02/2015			Bond Future	134.0992	134.0992	134.0912	134.0912	(0.006)	0.0000	0.0000	2,753
2015/01/26	2050	05/02/2015	130.01	Call	Bond Future	4,089.1500	4.0892	4,081.2300	4.0812	(0.194)	0	0	0
2015/01/26	2050	05/02/2015	129.99	Call	Bond Future	4,109.1500	4.1092	4,101.2300	4.1012	(0.193)	0	0	0
2015/01/26	2050	05/02/2015	130.00	Call	Bond Future	4,099.1500	4.0992	4,091.2300	4.0912	(0.193)	0	0	0
2015/01/26	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	2050	07/05/2015			Bond Future	136.2110	136.2110	136.2001	136.2001	(0.008)	0.0000	0.0000	0
2015/01/26	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
2015/01/26	2050	07/05/2015	135.01	Call	Bond Future	1,201.0400	1.2010	1,190.1000	1.1901	(0.911)	0	0	0
2015/01/26	2050	07/05/2015	134.99	Call	Bond Future	1,221.0400	1.2210	1,210.1000	1.2101	(0.896)	0	0	0
2015/01/26	2050	07/05/2015	135.00	Call	Bond Future	1,211.0400	1.2110	1,200.1000	1.2001	(0.903)	0	0	0
2015/01/26	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	AL12	05/02/2015			Index Future	574.7610	574.7610	574.4320	574.4320	(0.057)	0.0000	0.0000	0
2015/01/26	AL12	07/05/2015			Index Future	583.7670	583.7670	583.4130	583.4130	(0.061)	0.0000	0.0000	0
2015/01/26	AL37	05/02/2015			Index Future	462.7150	462.7150	461.9830	461.9830	(0.158)	0.0000	0.0000	116
2015/01/26	AL37	07/05/2015			Index Future	469.9650	469.9650	469.2060	469.2060	(0.162)	0.0000	0.0000	0
2015/01/26	AL7T	05/02/2015			Index Future	560.1100	560.1100	558.5860	558.5860	(0.272)	0.0000	0.0000	3
2015/01/26	AL7T	07/05/2015			Index Future	568.8870	568.8870	567.3190	567.3190	(0.276)	0.0000	0.0000	0
2015/01/26	ALBI	05/02/2015			Index Future	508.8740	508.8740	508.1480	508.1480	(0.143)	0.0000	0.0000	770
2015/01/26	ALBI	07/05/2015			Index Future	516.8470	516.8470	516.0930	516.0930	(0.146)	0.0000	0.0000	0
2015/01/26	ALBI	06/08/2015			Index Future	525.5500	525.5500	524.7690	524.7690	(0.149)	0.0000	0.0000	0
2015/01/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/01/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/26	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	EL28	05/02/2015			Bond Future	123.1182	123.1182	123.1122	123.1122	(0.005)	0.0000	0.0000	0
2015/01/26	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	EL28	05/02/2015	125.99	Put	Bond Future	2,871.7800	2.8718	2,877.8200	2.8778	0.210	0	0	0
2015/01/26	EL28	05/02/2015	126.01	Put	Bond Future	2,891.7800	2.8918	2,897.8200	2.8978	0.209	0	0	0
2015/01/26	EL28	05/02/2015	126.00	Put	Bond Future	2,881.7800	2.8818	2,887.8200	2.8878	0.210	0	0	0
2015/01/26	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	EL28	07/05/2015			Bond Future	123.5480	123.5480	123.5386	123.5386	(0.008)	0.0000	0.0000	0
2015/01/26	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	EL28	07/05/2015	124.99	Put	Bond Future	1,441.9800	1.4420	1,451.3900	1.4514	0.653	0	0	0
2015/01/26	EL28	07/05/2015	125.01	Put	Bond Future	1,461.9800	1.4620	1,471.3900	1.4714	0.644	0	0	0
2015/01/26	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	EL28	07/05/2015	125.00	Put	Bond Future	1,451.9800	1.4520	1,461.3900	1.4614	0.648	0	0	0
2015/01/26	ES33	05/02/2015	10.00	Call	Bond Future	9,546.3800	9.5464	9,469.3700	9.4694	(0.807)	0	0	0
2015/01/26	ES33	05/02/2015			Bond Future	8.7502	91.6735	8.7595	91.5965	0.106	0.0000	0.0000	6,576
2015/01/26	ES33	05/02/2015	10.01	Call	Bond Future	9,616.3400	9.6163	9,539.3300	9.5393	(0.801)	0	0	0
2015/01/26	ES33	05/02/2015	9.99	Call	Bond Future	9,476.3300	9.4763	9,399.3200	9.3993	(0.813)	0	0	0
2015/01/26	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	ES33	07/05/2015			Bond Future	8.8138	89.3226	8.8236	89.2419	0.112	0.0000	0.0000	0
2015/01/26	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	ES33	07/05/2015	9.76	Call	Bond Future	7,283.1800	7.2832	7,202.5300	7.2025	(1.107)	0	0	0
2015/01/26	ES33	07/05/2015	9.74	Call	Bond Future	7,138.7900	7.1388	7,058.1400	7.0581	(1.130)	0	0	0
2015/01/26	ES33	07/05/2015	9.75	Call	Bond Future	7,211.0300	7.2110	7,130.3800	7.1304	(1.118)	0	0	0
2015/01/26	ES33	06/08/2015			Bond Future	8.8662	90.8432	8.8765	90.7596	0.116	0.0000	0.0000	0
2015/01/26	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	ES33	06/08/2015	9.61	Call	Bond Future	5,737.4400	5.7374	5,653.8600	5.6539	(1.457)	0	0	0
2015/01/26	ES33	06/08/2015	9.59	Call	Bond Future	5,590.6400	5.5906	5,507.0600	5.5071	(1.495)	0	0	0
2015/01/26	ES33	06/08/2015	9.60	Call	Bond Future	5,664.0900	5.6641	5,580.5100	5.5805	(1.476)	0	0	0
2015/01/26	GOVI	05/02/2015	459.99	Call	GOVI	450,840.0000	45.0840	442,520.0000	44.2520	(1.845)	0	0	0
2015/01/26	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	GOVI	05/02/2015			GOVI	505.0740	505.0740	504.2420	504.2420	(0.165)	0.0000	0.0000	444
2015/01/26	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	GOVI	05/02/2015	460.00	Call	GOVI	450,740.0000	45.0740	442,420.0000	44.2420	(1.846)	0	0	0

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2015/01/26	GOVI	05/02/2015	460.01	Call	GOVI	450,640.0000	45.0640	442,320.0000	44.2320	(1.846)	0	0	0
2015/01/26	GOVI	07/05/2015	449.99	Call	GOVI	629,980.0000	62.9980	621,350.0000	62.1350	(1.370)	0	0	0
2015/01/26	GOVI	07/05/2015			GOVI	512.9880	512.9880	512.1250	512.1250	(0.168)	0.0000	0.0000	131
2015/01/26	GOVI	07/05/2015	450.00	Call	GOVI	629,880.0000	62.9880	621,250.0000	62.1250	(1.370)	0	0	0
2015/01/26	GOVI	07/05/2015	450.01	Call	GOVI	629,780.0000	62.9780	621,150.0000	62.1150	(1.370)	0	0	0
2015/01/26	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	GOVI	06/08/2015			GOVI	521.6250	521.6250	520.7340	520.7340	(0.171)	0.0000	0.0000	0
2015/01/26	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	GOVI	06/08/2015	499.99	Call	GOVI	216,350.0000	21.6350	207,440.0000	20.7440	(4.118)	0	0	0
2015/01/26	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	GOVI	06/08/2015	500.00	Call	GOVI	216,250.0000	21.6250	207,340.0000	20.7340	(4.120)	0	0	0
2015/01/26	GOVI	06/08/2015	500.01	Call	GOVI	216,150.0000	21.6150	207,240.0000	20.7240	(4.122)	0	0	0
2015/01/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/26	IGOV	05/02/2015			Index Future	223.3900	223.3900	223.2900	223.2900	(0.045)	0.0000	0.0000	1,093
2015/01/26	IGOV	07/05/2015			Index Future	226.9090	226.9090	226.7990	226.7990	(0.048)	0.0000	0.0000	82
2015/01/26	IGOV	06/08/2015			Index Future	230.7470	230.7470	230.6300	230.6300	(0.051)	0.0000	0.0000	0
2015/01/26	ILBI	05/02/2015			Index Future	605.0670	605.0670	604.8670	604.8670	(0.033)	0.0000	0.0000	159
2015/01/26	ILBI	07/05/2015			Index Future	614.8420	614.8420	614.6310	614.6310	(0.034)	0.0000	0.0000	0
2015/01/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/26	JBAF	18/02/2015			Jibar Tradeable Future	6.0300	93.9700	6.0500	93.9500	0.332	0.0000	0.0000	0
2015/01/26	JBAF	18/03/2015			Jibar Tradeable Future	5.9900	94.0100	6.0200	93.9800	0.501	0.0000	0.0000	2,850
2015/01/26	JBAF	15/04/2015			Jibar Tradeable Future	5.9400	94.0600	5.9700	94.0300	0.505	0.0000	0.0000	0
2015/01/26	JBAF	20/05/2015			Jibar Tradeable Future	5.8800	94.1200	5.9100	94.0900	0.510	0.0000	0.0000	0
2015/01/26	JBAF	17/06/2015			Jibar Tradeable Future	5.8500	94.1500	5.9000	94.1000	0.855	0.0000	0.0000	5,000
2015/01/26	JBAF	15/07/2015			Jibar Tradeable Future	5.8500	94.1500	5.9000	94.1000	0.855	0.0000	0.0000	0
2015/01/26	JBAF	16/09/2015			Jibar Tradeable Future	5.8400	94.1600	5.9100	94.0900	1.199	0.0000	0.0000	0
2015/01/26	JBAF	15/12/2015			Jibar Tradeable Future	5.9200	94.0800	5.9800	94.0200	1.014	0.0000	0.0000	0
2015/01/26	JBAF	16/03/2016			Jibar Tradeable Future	6.0500	93.9500	6.1000	93.9000	0.826	0.0000	0.0000	0
2015/01/26	JBAF	15/06/2016			Jibar Tradeable Future	6.1900	93.8100	6.2600	93.7400	1.131	0.0000	0.0000	0
2015/01/26	JBAF	21/09/2016			Jibar Tradeable Future	6.3000	93.7000	6.3800	93.6200	1.270	0.0000	0.0000	0
2015/01/26	JBAF	21/12/2016			Jibar Tradeable Future	6.4000	93.6000	6.4800	93.5200	1.250	0.0000	0.0000	0

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2015/01/26	R023	05/02/2015			Bond Future	6.8799	108.7936	6.9248	108.5111	0.652	0.0000	0.0000	8,859
2015/01/26	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R023	05/02/2015	8.75	Call	Bond Future	11,004.1700	11.0042	10,721.6300	10.7216	(2.568)	0	0	0
2015/01/26	R023	05/02/2015	8.76	Call	Bond Future	11,059.0000	11.0590	10,776.4600	10.7765	(2.555)	0	0	0
2015/01/26	R023	05/02/2015	8.74	Call	Bond Future	10,949.3000	10.9493	10,666.7600	10.6668	(2.580)	0	0	0
2015/01/26	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R023	07/05/2015	8.14	Call	Bond Future	7,294.1200	7.2941	7,006.8000	7.0068	(3.939)	0	0	0
2015/01/26	R023	07/05/2015	8.15	Put	Bond Future	17.2800	0.0173	19.7000	0.0197	14.005	0	0	0
2015/01/26	R023	07/05/2015			Bond Future	6.9015	106.5748	6.9488	106.2850	0.685	0.0000	0.0000	1,410
2015/01/26	R023	07/05/2015	8.15	Call	Bond Future	7,349.4500	7.3495	7,062.0200	7.0620	(3.911)	0	0	0
2015/01/26	R023	07/05/2015	8.16	Call	Bond Future	7,404.7900	7.4048	7,117.2500	7.1173	(3.883)	0	0	0
2015/01/26	R023	07/05/2015	8.14	Put	Bond Future	18.0700	0.0181	20.6000	0.0206	14.001	0	0	0
2015/01/26	R023	07/05/2015	8.16	Put	Bond Future	16.5300	0.0165	18.8400	0.0188	13.975	0	0	0
2015/01/26	R023	06/08/2015	9.07	Put	Bond Future	4.8000	0.0048	5.4500	0.0055	13.542	0	0	911
2015/01/26	R023	06/08/2015	8.24	Call	Bond Future	7,724.3500	7.7243	7,438.1600	7.4382	(3.705)	0	0	0
2015/01/26	R023	06/08/2015			Bond Future	6.9031	108.3887	6.9527	108.0920	0.719	0.0000	0.0000	0
2015/01/26	R023	06/08/2015	9.07	Call	Bond Future	12,031.8800	12.0319	11,735.9000	11.7359	(2.460)	0	0	0
2015/01/26	R023	06/08/2015	8.26	Put	Bond Future	83.5500	0.0836	93.4400	0.0934	11.837	0	0	0
2015/01/26	R023	06/08/2015	8.25	Put	Bond Future	86.1300	0.0861	96.3000	0.0963	11.808	0	0	0
2015/01/26	R023	06/08/2015	8.24	Put	Bond Future	88.4700	0.0885	98.9100	0.0989	11.801	0	0	0
2015/01/26	R023	06/08/2015	8.25	Call	Bond Future	7,776.4600	7.7765	7,490.0000	7.4900	(3.684)	0	0	0
2015/01/26	R023	06/08/2015	8.26	Call	Bond Future	7,828.2800	7.8283	7,541.5400	7.5415	(3.663)	0	0	0
2015/01/26	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/26	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/26	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/26	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/26	R186	05/02/2015	9.00	Call	Bond Future	15,552.5000	15.5525	15,184.3700	15.1844	(2.367)	0	0	0
2015/01/26	R186	05/02/2015			Bond Future	7.1651	127.8001	7.2049	127.4320	0.555	0.0000	0.0000	30,286
2015/01/26	R186	05/02/2015	8.75	Call	Bond Future	13,594.6700	13.5947	13,226.5400	13.2265	(2.708)	0	0	0
2015/01/26	R186	05/02/2015	8.76	Call	Bond Future	13,673.9100	13.6739	13,305.7800	13.3058	(2.692)	0	0	0
2015/01/26	R186	05/02/2015	8.74	Call	Bond Future	13,515.3600	13.5154	13,147.2300	13.1472	(2.724)	0	0	0
2015/01/26	R186	05/02/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/01/26	R186	05/02/2015	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/01/26	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R186	05/02/2015	8.45	Call	Bond Future	11,181.3600	11.1814	10,813.2300	10.8132	(3.292)	0	0	0
2015/01/26	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/26	R186	05/02/2015	8.50	Call	Bond Future	11,588.5100	11.5885	11,220.3800	11.2204	(3.177)	0	0	0
2015/01/26	R186	05/02/2015	8.00	Call	Bond Future	7,425.6900	7.4257	7,057.5600	7.0576	(4.958)	0	0	0

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2015/01/26	R186	05/02/2015	8.05	Call	Bond Future	7,851.2400		7.8512	7,483.1100	7.4831	(4.689)	0	0	0
2015/01/26	R186	05/02/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R186	07/05/2015			Bond Future	7.1944		129.8026	7.2360	129.4252	0.578	0.0000	0.0000	2,669
2015/01/26	R186	07/05/2015	8.25	Call	Bond Future	9,204.8500		9.2049	8,835.8500	8.8359	(4.009)	0	0	0
2015/01/26	R186	07/05/2015	7.80	Put	Bond Future	397.6900		0.3977	436.9600	0.4370	9.875	0	0	300
2015/01/26	R186	07/05/2015	8.24	Put	Bond Future	87.5100		0.0875	96.2400	0.0962	9.976	0	0	0
2015/01/26	R186	07/05/2015	7.45	Put	Bond Future	1,088.3700		1.0884	1,186.3700	1.1864	9.004	0	0	50
2015/01/26	R186	07/05/2015	8.26	Put	Bond Future	81.1500		0.0812	89.2300	0.0892	9.957	0	0	0
2015/01/26	R186	07/05/2015	8.25	Put	Bond Future	84.3100		0.0843	92.7000	0.0927	9.951	0	0	0
2015/01/26	R186	07/05/2015	8.26	Call	Bond Future	9,283.7000		9.2837	8,914.3900	8.9144	(3.978)	0	0	0
2015/01/26	R186	07/05/2015	7.80	Call	Bond Future	5,744.4100		5.7444	5,406.2900	5.4063	(5.886)	0	0	0
2015/01/26	R186	07/05/2015	8.24	Call	Bond Future	9,125.9600		9.1260	8,757.3000	8.7573	(4.040)	0	0	0
2015/01/26	R186	07/05/2015	7.45	Call	Bond Future	3,383.6700		3.3837	3,104.2800	3.1043	(8.257)	0	0	0
2015/01/26	R186	06/08/2015	8.90	Put	Bond Future	60.1100		0.0601	65.7300	0.0657	9.350	0	0	2,500
2015/01/26	R186	06/08/2015	8.00	Put	Bond Future	611.4200		0.6114	660.9300	0.6609	8.098	0	0	0
2015/01/26	R186	06/08/2015			Bond Future	7.2078		126.7121	7.2511	126.3261	0.601	0.0000	0.0000	0
2015/01/26	R186	06/08/2015	8.01	Call	Bond Future	7,493.3500		7.4934	7,155.9500	7.1560	(4.503)	0	0	0
2015/01/26	R186	06/08/2015	8.00	Call	Bond Future	7,423.6200		7.4236	7,087.1700	7.0872	(4.532)	0	0	0
2015/01/26	R186	06/08/2015	7.99	Call	Bond Future	7,354.0600		7.3541	7,018.5800	7.0186	(4.562)	0	0	0
2015/01/26	R186	06/08/2015	8.90	Call	Bond Future	14,012.6800		14.0127	13,632.3400	13.6323	(2.714)	0	0	0
2015/01/26	R186	06/08/2015	7.99	Put	Bond Future	624.6700		0.6247	675.1500	0.6752	8.081	0	0	0
2015/01/26	R186	06/08/2015	8.01	Put	Bond Future	598.4100		0.5984	646.9700	0.6470	8.115	0	0	0
2015/01/26	R186	05/11/2015	8.25	Put	Bond Future	651.3900		0.6514	698.6900	0.6987	7.261	0	0	0
2015/01/26	R186	05/11/2015	8.24	Call	Bond Future	9,330.1900		9.3302	8,983.2700	8.9833	(3.718)	0	0	0
2015/01/26	R186	05/11/2015			Bond Future	7.2043		128.9684	7.2494	128.5734	0.625	0.0000	0.0000	0
2015/01/26	R186	05/11/2015	9.00	Put	Bond Future	137.9900		0.1380	149.6300	0.1496	8.435	0	0	2,600
2015/01/26	R186	05/11/2015	8.24	Put	Bond Future	662.7400		0.6627	710.7800	0.7108	7.249	0	0	0
2015/01/26	R186	05/11/2015	8.26	Put	Bond Future	639.9600		0.6400	686.5300	0.6865	7.277	0	0	0
2015/01/26	R186	05/11/2015	9.00	Call	Bond Future	14,652.3500		14.6523	14,269.0300	14.2690	(2.616)	0	0	0
2015/01/26	R186	05/11/2015	8.25	Call	Bond Future	9,398.4900		9.3985	9,050.8300	9.0508	(3.699)	0	0	0
2015/01/26	R186	05/11/2015	8.26	Call	Bond Future	9,466.6400		9.4666	9,118.2500	9.1183	(3.680)	0	0	0
2015/01/26	R197	05/02/2015	288.99	Put	Bond Future	3,891.4500		3.8914	3,805.1500	3.8051	(2.218)	0	0	0
2015/01/26	R197	05/02/2015			Bond Future	285.0985		285.0985	285.1849	285.1849	0.030	0.0000	0.0000	898
2015/01/26	R197	05/02/2015	289.01	Put	Bond Future	3,911.4500		3.9114	3,825.1500	3.8251	(2.206)	0	0	0
2015/01/26	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R197	05/02/2015	289.00	Put	Bond Future	3,901.4500		3.9014	3,815.1500	3.8151	(2.212)	0	0	0
2015/01/26	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R197	07/05/2015			Bond Future	289.5889		289.5889	289.6694	289.6694	0.028	0.0000	0.0000	0
2015/01/26	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R197	07/05/2015	293.99	Put	Bond Future	4,401.1100		4.4011	4,320.5600	4.3206	(1.830)	0	0	0
2015/01/26	R197	07/05/2015	294.01	Put	Bond Future	4,421.1100		4.4211	4,340.5600	4.3406	(1.822)	0	0	0
2015/01/26	R197	07/05/2015	294.00	Put	Bond Future	4,411.1100		4.4111	4,330.5600	4.3306	(1.826)	0	0	0
2015/01/26	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R202	05/02/2015	233.01	Call	Bond Future	3,335.1800		3.3352	2,978.4300	2.9784	(10.697)	0	0	0

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2015/01/26	R202	05/02/2015			Bond Future	236.3452	236.3452	235.9884	235.9884	(0.151)	0.0000	0.0000	50,902
2015/01/26	R202	05/02/2015	232.99	Call	Bond Future	3,355.1800	3.3552	2,998.4300	2.9984	(10.633)	0	0	0
2015/01/26	R202	05/02/2015	233.00	Call	Bond Future	3,345.1800	3.3452	2,988.4300	2.9884	(10.665)	0	0	0
2015/01/26	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R202	07/05/2015			Bond Future	240.0677	240.0677	239.6995	239.6995	(0.153)	0.0000	0.0000	0
2015/01/26	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R202	07/05/2015	238.51	Call	Bond Future	1,557.7100	1.5577	1,189.5000	1.1895	(23.638)	0	0	0
2015/01/26	R202	07/05/2015	238.49	Call	Bond Future	1,577.7100	1.5777	1,209.5000	1.2095	(23.338)	0	0	0
2015/01/26	R202	07/05/2015	238.50	Call	Bond Future	1,567.7100	1.5677	1,199.5000	1.1995	(23.487)	0	0	0
2015/01/26	R203	05/02/2015	7.69	Call	Bond Future	3,603.6000	3.6036	3,480.4600	3.4805	(3.417)	0	0	55
2015/01/26	R203	05/02/2015			Bond Future	6.1769	108.2582	6.2275	108.1350	0.820	0.0000	0.0000	14,991
2015/01/26	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R203	05/02/2015	8.35	Call	Bond Future	5,126.6300	5.1266	5,003.4900	5.0035	(2.402)	0	0	0
2015/01/26	R203	05/02/2015	8.36	Call	Bond Future	5,149.4800	5.1495	5,026.3400	5.0263	(2.391)	0	0	0
2015/01/26	R203	05/02/2015	8.34	Call	Bond Future	5,103.7700	5.1038	4,980.6300	4.9806	(2.413)	0	0	0
2015/01/26	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R203	07/05/2015			Bond Future	6.1569	105.7884	6.2147	105.6605	0.939	0.0000	0.0000	2,000
2015/01/26	R203	07/05/2015	7.24	Put	Bond Future	4.7500	0.0048	6.0100	0.0060	26.526	0	0	0
2015/01/26	R203	07/05/2015	7.26	Put	Bond Future	4.2700	0.0043	5.4100	0.0054	26.698	0	0	0
2015/01/26	R203	07/05/2015	7.25	Put	Bond Future	4.5200	0.0045	5.7100	0.0057	26.327	0	0	0
2015/01/26	R203	07/05/2015	7.25	Call	Bond Future	2,389.2200	2.3892	2,262.5000	2.2625	(5.304)	0	0	0
2015/01/26	R203	07/05/2015	7.26	Call	Bond Future	2,410.4600	2.4105	2,283.6900	2.2837	(5.259)	0	0	0
2015/01/26	R203	07/05/2015	7.24	Call	Bond Future	2,367.9500	2.3679	2,241.3000	2.2413	(5.349)	0	0	0
2015/01/26	R203	06/08/2015	6.74	Call	Bond Future	1,444.4900	1.4445	1,331.9900	1.3320	(7.788)	0	0	0
2015/01/26	R203	06/08/2015	6.75	Put	Bond Future	106.5500	0.1065	125.5900	0.1256	17.870	0	0	0
2015/01/26	R203	06/08/2015			Bond Future	6.0640	107.5892	6.1303	107.4573	1.094	0.0000	0.0000	0
2015/01/26	R203	06/08/2015	6.75	Call	Bond Future	1,461.3800	1.4614	1,348.4600	1.3485	(7.727)	0	0	0
2015/01/26	R203	06/08/2015	6.76	Call	Bond Future	1,478.3200	1.4783	1,364.9800	1.3650	(7.667)	0	0	0
2015/01/26	R203	06/08/2015	6.74	Put	Bond Future	109.2500	0.1093	128.7100	0.1287	17.812	0	0	0
2015/01/26	R203	06/08/2015	6.76	Put	Bond Future	103.9100	0.1039	122.5300	0.1225	17.919	0	0	0
2015/01/26	R204	05/02/2015			Bond Future	6.4033	106.4931	6.4435	106.3533	0.627	0.0000	0.0000	10,492
2015/01/26	R204	05/02/2015	8.25	Call	Bond Future	6,200.7700	6.2008	6,060.9200	6.0609	(2.255)	0	0	0
2015/01/26	R204	05/02/2015	8.26	Call	Bond Future	6,233.1100	6.2331	6,093.2600	6.0933	(2.244)	0	0	0
2015/01/26	R204	05/02/2015	8.24	Call	Bond Future	6,168.4200	6.1684	6,028.5700	6.0286	(2.267)	0	0	0
2015/01/26	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R204	07/05/2015	7.51	Put	Bond Future	9.5000	0.0095	10.9400	0.0109	15.158	0	0	0
2015/01/26	R204	07/05/2015			Bond Future	6.4102	108.1617	6.4545	108.0168	0.690	0.0000	0.0000	3,760
2015/01/26	R204	07/05/2015	7.50	Put	Bond Future	9.9800	0.0100	11.4900	0.0115	15.130	0	0	0

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2015/01/26	R204	07/05/2015	7.49	Call	Bond Future	3,476.5900	3.4766	3,333.2700	3.3333	(4.122)	0	0	0
2015/01/26	R204	07/05/2015	7.50	Call	Bond Future	3,507.5200	3.5075	3,364.1300	3.3641	(4.088)	0	0	0
2015/01/26	R204	07/05/2015	7.51	Call	Bond Future	3,538.4600	3.5385	3,395.0000	3.3950	(4.054)	0	0	0
2015/01/26	R204	07/05/2015	7.49	Put	Bond Future	10.4900	0.0105	12.0700	0.0121	15.062	0	0	0
2015/01/26	R204	06/08/2015	7.74	Call	Bond Future	4,116.2300	4.1162	3,970.8000	3.9708	(3.533)	0	0	0
2015/01/26	R204	06/08/2015	7.75	Put	Bond Future	27.9600	0.0280	31.6300	0.0316	13.126	0	0	0
2015/01/26	R204	06/08/2015			Bond Future	6.3758	105.9647	6.4244	105.8155	0.763	0.0000	0.0000	0
2015/01/26	R204	06/08/2015	8.41	Call	Bond Future	6,025.0400	6.0250	5,876.1500	5.8762	(2.471)	0	0	0
2015/01/26	R204	06/08/2015	7.74	Put	Bond Future	28.8300	0.0288	32.6000	0.0326	13.077	0	0	0
2015/01/26	R204	06/08/2015	7.76	Put	Bond Future	27.0100	0.0270	30.5700	0.0306	13.180	0	0	0
2015/01/26	R204	06/08/2015	8.41	Put	Bond Future	2.1000	0.0021	2.4100	0.0024	14.762	0	0	699
2015/01/26	R204	06/08/2015	7.75	Call	Bond Future	4,144.5900	4.1446	3,999.0600	3.9991	(3.511)	0	0	0
2015/01/26	R204	06/08/2015	7.76	Call	Bond Future	4,172.8600	4.1729	4,027.2200	4.0272	(3.490)	0	0	0
2015/01/26	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R207	05/02/2015			Bond Future	6.5744	103.3187	6.6144	103.1499	0.609	0.0000	0.0000	35,234
2015/01/26	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R207	05/02/2015	8.50	Call	Bond Future	7,755.8300	7.7558	7,587.0300	7.5870	(2.176)	0	0	0
2015/01/26	R207	05/02/2015	8.51	Call	Bond Future	7,794.2100	7.7942	7,625.4100	7.6254	(2.166)	0	0	0
2015/01/26	R207	05/02/2015	8.49	Call	Bond Future	7,717.4300	7.7174	7,548.6300	7.5486	(2.187)	0	0	0
2015/01/26	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R207	07/05/2015			Bond Future	6.5929	104.9376	6.6362	104.7633	0.656	0.0000	0.0000	800
2015/01/26	R207	07/05/2015	8.25	Call	Bond Future	6,427.9600	6.4280	6,253.8300	6.2538	(2.709)	0	0	0
2015/01/26	R207	07/05/2015	7.73	Call	Bond Future	4,478.5100	4.4785	4,306.1200	4.3061	(3.849)	0	0	66
2015/01/26	R207	07/05/2015	8.24	Put	Bond Future	0.7600	0.0008	0.8500	0.0009	11.842	0	0	0
2015/01/26	R207	07/05/2015	8.26	Put	Bond Future	0.6700	0.0007	0.7500	0.0008	11.940	0	0	0
2015/01/26	R207	07/05/2015	7.73	Put	Bond Future	14.1300	0.0141	15.9600	0.0160	12.951	0	0	0
2015/01/26	R207	07/05/2015	8.25	Put	Bond Future	0.7100	0.0007	0.8000	0.0008	12.676	0	0	0
2015/01/26	R207	07/05/2015	8.26	Call	Bond Future	6,465.2000	6.4652	6,291.0600	6.2911	(2.693)	0	0	0
2015/01/26	R207	07/05/2015	8.24	Call	Bond Future	6,390.7200	6.3907	6,216.5900	6.2166	(2.725)	0	0	0
2015/01/26	R207	06/08/2015	7.76	Call	Bond Future	4,491.1900	4.4912	4,320.5500	4.3206	(3.799)	0	0	0
2015/01/26	R207	06/08/2015			Bond Future	6.5800	103.0798	6.6267	102.9008	0.709	0.0000	0.0000	0
2015/01/26	R207	06/08/2015	7.74	Call	Bond Future	4,422.6800	4.4227	4,252.4900	4.2525	(3.848)	0	0	0
2015/01/26	R207	06/08/2015	7.75	Call	Bond Future	4,457.0600	4.4571	4,286.6500	4.2867	(3.823)	0	0	0
2015/01/26	R207	06/08/2015	7.46	Call	Bond Future	3,479.8500	3.4799	3,318.1600	3.3182	(4.646)	0	0	70
2015/01/26	R207	06/08/2015	7.74	Put	Bond Future	79.2600	0.0793	88.0800	0.0881	11.128	0	0	0
2015/01/26	R207	06/08/2015	7.76	Put	Bond Future	74.8600	0.0749	83.2300	0.0832	11.181	0	0	0
2015/01/26	R207	06/08/2015	7.46	Put	Bond Future	164.0800	0.1641	181.4000	0.1814	10.556	0	0	0
2015/01/26	R207	06/08/2015	7.75	Put	Bond Future	77.1700	0.0772	85.7700	0.0858	11.144	0	0	0
2015/01/26	R207	05/11/2015	7.76	Call	Bond Future	4,554.4800	4.5545	4,385.6400	4.3856	(3.707)	0	0	0
2015/01/26	R207	05/11/2015			Bond Future	6.5280	104.9152	6.5783	104.7314	0.769	0.0000	0.0000	0
2015/01/26	R207	05/11/2015	7.74	Call	Bond Future	4,491.7600	4.4918	4,323.5000	4.3235	(3.746)	0	0	0
2015/01/26	R207	05/11/2015	7.75	Call	Bond Future	4,523.2600	4.5233	4,354.7200	4.3547	(3.726)	0	0	0
2015/01/26	R207	05/11/2015	7.43	Call	Bond Future	3,538.0200	3.5380	3,380.6200	3.3806	(4.449)	0	0	53
2015/01/26	R207	05/11/2015	7.74	Put	Bond Future	163.7800	0.1638	179.4000	0.1794	9.537	0	0	0
2015/01/26	R207	05/11/2015	7.43	Put	Bond Future	295.6200	0.2956	322.1000	0.3221	8.957	0	0	0
2015/01/26	R207	05/11/2015	7.76	Put	Bond Future	156.9600	0.1570	172.0000	0.1720	9.582	0	0	0
2015/01/26	R207	05/11/2015	7.75	Put	Bond Future	160.5000	0.1605	175.8400	0.1758	9.558	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
2015/01/26	R208	05/02/2015	8.51	Call	Bond Future	8,532.3000	8.5323	8,333.8800	8.3339	(2.326)	0	0	0
2015/01/26	R208	05/02/2015			Bond Future	6.6993	102.7068	6.7393	102.5084	0.596	0.0000	0.0000	51,193
2015/01/26	R208	05/02/2015	8.49	Call	Bond Future	8,443.0100	8.4430	8,244.5900	8.2446	(2.350)	0	0	0
2015/01/26	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R208	05/02/2015	8.50	Call	Bond Future	8,487.6700	8.4877	8,289.2500	8.2892	(2.338)	0	0	0
2015/01/26	R208	07/05/2015	8.01	Call	Bond Future	5,985.0900	5.9851	5,781.8900	5.7819	(3.395)	0	0	0
2015/01/26	R208	07/05/2015			Bond Future	6.7183	100.9168	6.7609	100.7125	0.634	0.0000	0.0000	1,295
2015/01/26	R208	07/05/2015	7.99	Call	Bond Future	5,896.8700	5.8969	5,693.7800	5.6938	(3.444)	0	0	0
2015/01/26	R208	07/05/2015	8.00	Call	Bond Future	5,941.0100	5.9410	5,737.8700	5.7379	(3.419)	0	0	0
2015/01/26	R208	07/05/2015	7.99	Put	Bond Future	10.1400	0.0101	11.3400	0.0113	11.834	0	0	0
2015/01/26	R208	07/05/2015	8.01	Put	Bond Future	9.1900	0.0092	10.2800	0.0103	11.861	0	0	0
2015/01/26	R208	07/05/2015	8.00	Put	Bond Future	9.6800	0.0097	10.8300	0.0108	11.880	0	0	0
2015/01/26	R208	06/08/2015			Bond Future	6.7123	102.6349	6.7576	102.4253	0.674	0.0000	0.0000	0
2015/01/26	R208	06/08/2015	8.00	Call	Bond Future	5,827.8800	5.8279	5,625.8600	5.6259	(3.466)	0	0	0
2015/01/26	R208	06/08/2015	8.01	Call	Bond Future	5,868.8500	5.8688	5,666.6200	5.6666	(3.446)	0	0	0
2015/01/26	R208	06/08/2015	8.85	Call	Bond Future	9,342.1600	9.3422	9,133.0400	9.1330	(2.238)	0	0	0
2015/01/26	R208	06/08/2015	7.99	Call	Bond Future	5,786.7000	5.7867	5,584.8800	5.5849	(3.488)	0	0	0
2015/01/26	R208	06/08/2015	8.01	Put	Bond Future	67.8400	0.0678	75.1200	0.0751	10.731	0	0	0
2015/01/26	R208	06/08/2015	8.00	Put	Bond Future	69.9800	0.0700	77.4700	0.0775	10.703	0	0	0
2015/01/26	R208	06/08/2015	7.99	Put	Bond Future	71.9500	0.0720	79.6400	0.0796	10.688	0	0	0
2015/01/26	R208	06/08/2015	8.85	Put	Bond Future	3.1400	0.0031	3.5300	0.0035	12.420	0	0	198
2015/01/26	R208	05/11/2015			Bond Future	6.6799	101.0596	6.7280	100.8447	0.720	0.0000	0.0000	0
2015/01/26	R208	05/11/2015	8.48	Call	Bond Future	7,723.8300	7.7238	7,513.8600	7.5139	(2.718)	0	0	0
2015/01/26	R208	05/11/2015	7.74	Put	Bond Future	265.4300	0.2654	288.7600	0.2888	8.790	0	0	0
2015/01/26	R208	05/11/2015	7.75	Call	Bond Future	4,912.2300	4.9122	4,720.1900	4.7202	(3.909)	0	0	0
2015/01/26	R208	05/11/2015	7.76	Call	Bond Future	4,949.4600	4.9495	4,757.0300	4.7570	(3.888)	0	0	0
2015/01/26	R208	05/11/2015	8.48	Put	Bond Future	48.3000	0.0483	53.3000	0.0533	10.352	0	0	2,200
2015/01/26	R208	05/11/2015	7.74	Call	Bond Future	4,875.0600	4.8751	4,683.4200	4.6834	(3.931)	0	0	0
2015/01/26	R208	05/11/2015	7.76	Put	Bond Future	255.3700	0.2554	277.9100	0.2779	8.826	0	0	0
2015/01/26	R208	05/11/2015	7.75	Put	Bond Future	260.3600	0.2604	283.2900	0.2833	8.807	0	0	0
2015/01/26	R209	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R209	05/02/2015			Bond Future	7.8508	85.8865	7.8604	85.8006	0.122	0.0000	0.0000	14,609
2015/01/26	R209	05/02/2015	9.25	Call	Bond Future	11,251.8300	11.2518	11,165.9300	11.1659	(0.763)	0	0	0
2015/01/26	R209	05/02/2015	9.26	Call	Bond Future	11,323.7200	11.3237	11,237.8200	11.2378	(0.759)	0	0	0
2015/01/26	R209	05/02/2015	9.24	Call	Bond Future	11,179.8300	11.1798	11,093.9300	11.0939	(0.768)	0	0	0
2015/01/26	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R209	05/02/2015	9.00	Call	Bond Future	9,417.9500	9.4179	9,332.0500	9.3321	(0.912)	0	0	0
2015/01/26	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R209	07/05/2015			Bond Future	7.8861	84.0847	7.8962	83.9952	0.128	0.0000	0.0000	0
2015/01/26	R209	07/05/2015	8.99	Put	Bond Future	111.9500	0.1120	108.0200	0.1080	(3.510)	0	0	0
2015/01/26	R209	07/05/2015	9.01	Put	Bond Future	104.5700	0.1046	100.7800	0.1008	(3.624)	0	0	0
2015/01/26	R209	07/05/2015	8.99	Call	Bond Future	9,112.9400	9.1129	9,019.4700	9.0195	(1.026)	0	0	0
2015/01/26	R209	07/05/2015	9.00	Put	Bond Future	108.3500	0.1084	104.4800	0.1045	(3.572)	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
2015/01/26	R209	07/05/2015	9.00	Call	Bond Future	9,184.0100	9.1840	9,090.6000	9.0906	(1.017)	0	0	0
2015/01/26	R209	07/05/2015	9.01	Call	Bond Future	9,254.7900	9.2548	9,161.4600	9.1615	(1.008)	0	0	0
2015/01/26	R209	06/08/2015	8.99	Put	Bond Future	443.8600	0.4439	442.6400	0.4426	(0.275)	0	0	0
2015/01/26	R209	06/08/2015			Bond Future	7.9109	85.5163	7.9214	85.4238	0.133	0.0000	0.0000	0
2015/01/26	R209	06/08/2015	9.01	Put	Bond Future	425.6200	0.4256	424.3200	0.4243	(0.305)	0	0	0
2015/01/26	R209	06/08/2015	9.90	Call	Bond Future	15,136.6100	15.1366	15,043.1100	15.0431	(0.618)	0	0	0
2015/01/26	R209	06/08/2015	9.00	Call	Bond Future	9,263.9500	9.2639	9,170.1300	9.1701	(1.013)	0	0	0
2015/01/26	R209	06/08/2015	9.01	Call	Bond Future	9,328.8900	9.3289	9,235.0300	9.2350	(1.006)	0	0	0
2015/01/26	R209	06/08/2015	8.99	Call	Bond Future	9,198.2600	9.1983	9,104.4800	9.1045	(1.020)	0	0	0
2015/01/26	R209	06/08/2015	9.00	Put	Bond Future	435.0600	0.4351	433.8000	0.4338	(0.290)	0	0	0
2015/01/26	R209	06/08/2015	9.90	Put	Bond Future	45.6500	0.0457	44.7100	0.0447	(2.059)	0	0	2,914
2015/01/26	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R210	05/02/2015			Bond Future	176.0056	176.0056	175.9946	175.9946	(0.006)	0.0000	0.0000	628
2015/01/26	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R210	05/02/2015	175.01	Call	Bond Future	995.5500	0.9956	984.5700	0.9846	(1.103)	0	0	0
2015/01/26	R210	05/02/2015	174.99	Call	Bond Future	1,015.5500	1.0156	1,004.5700	1.0046	(1.081)	0	0	0
2015/01/26	R210	05/02/2015	175.00	Call	Bond Future	1,005.5500	1.0056	994.5700	0.9946	(1.092)	0	0	0
2015/01/26	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R210	07/05/2015			Bond Future	176.7028	176.7028	176.6873	176.6873	(0.009)	0.0000	0.0000	0
2015/01/26	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R210	07/05/2015	176.99	Put	Bond Future	287.1500	0.2871	302.7200	0.3027	5.422	0	0	0
2015/01/26	R210	07/05/2015	177.01	Put	Bond Future	307.1500	0.3071	322.7200	0.3227	5.069	0	0	0
2015/01/26	R210	07/05/2015	177.00	Put	Bond Future	297.1500	0.2971	312.7200	0.3127	5.240	0	0	0
2015/01/26	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R211	05/02/2015			Bond Future	130.8219	130.8219	130.7355	130.7355	(0.066)	0.0000	0.0000	1,120
2015/01/26	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R211	05/02/2015	132.99	Put	Bond Future	2,168.1400	2.1681	2,254.4800	2.2545	3.982	0	0	0
2015/01/26	R211	05/02/2015	133.01	Put	Bond Future	2,188.1400	2.1881	2,274.4800	2.2745	3.946	0	0	0
2015/01/26	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R211	05/02/2015	133.00	Put	Bond Future	2,178.1400	2.1781	2,264.4800	2.2645	3.964	0	0	0
2015/01/26	R211	07/05/2015	134.99	Put	Bond Future	2,107.6000	2.1076	2,198.6300	2.1986	4.319	0	0	0
2015/01/26	R211	07/05/2015			Bond Future	132.8824	132.8824	132.7914	132.7914	(0.069)	0.0000	0.0000	0
2015/01/26	R211	07/05/2015	135.01	Put	Bond Future	2,127.6000	2.1276	2,218.6300	2.2186	4.279	0	0	0
2015/01/26	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R211	07/05/2015	135.00	Put	Bond Future	2,117.6000	2.1176	2,208.6300	2.2086	4.299	0	0	0
2015/01/26	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R212	05/02/2015			Bond Future	136.4112	136.4112	136.4026	136.4026	(0.006)	0.0000	0.0000	1,621
2015/01/26	R212	05/02/2015	137.99	Put	Bond Future	1,578.8100	1.5788	1,587.4000	1.5874	0.544	0	0	0
2015/01/26	R212	05/02/2015	138.01	Put	Bond Future	1,598.8100	1.5988	1,607.4000	1.6074	0.537	0	0	0
2015/01/26	R212	05/02/2015	138.00	Put	Bond Future	1,588.8100	1.5888	1,597.4000	1.5974	0.541	0	0	0
2015/01/26	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/26	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R212	07/05/2015			Bond Future	138.5597	138.5597	138.5476	138.5476	(0.009)	0.0000	0.0000	0
2015/01/26	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R212	07/05/2015	140.99	Put	Bond Future	2,430.2700	2.4303	2,442.3700	2.4424	0.498	0	0	0
2015/01/26	R212	07/05/2015	141.01	Put	Bond Future	2,450.2700	2.4503	2,462.3700	2.4624	0.494	0	0	0
2015/01/26	R212	07/05/2015	141.00	Put	Bond Future	2,440.2700	2.4403	2,452.3700	2.4524	0.496	0	0	0
2015/01/26	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R213	05/02/2015			Bond Future	7.6612	97.0981	7.6858	96.8828	0.321	0.0000	0.0000	16,582
2015/01/26	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R213	05/02/2015	9.25	Call	Bond Future	12,579.2500	12.5792	12,363.8900	12.3639	(1.712)	0	0	0
2015/01/26	R213	05/02/2015	9.26	Call	Bond Future	12,650.6000	12.6506	12,435.2400	12.4352	(1.702)	0	0	0
2015/01/26	R213	05/02/2015	9.24	Call	Bond Future	12,507.8100	12.5078	12,292.4500	12.2924	(1.722)	0	0	0
2015/01/26	R213	07/05/2015	8.74	Call	Bond Future	8,573.1000	8.5731	8,354.6900	8.3547	(2.548)	0	0	0
2015/01/26	R213	07/05/2015	8.75	Put	Bond Future	108.1000	0.1081	110.8400	0.1108	2.535	0	0	0
2015/01/26	R213	07/05/2015			Bond Future	7.6955	95.0756	7.7211	94.8544	0.333	0.0000	0.0000	0
2015/01/26	R213	07/05/2015	8.75	Call	Bond Future	8,645.0900	8.6451	8,426.5500	8.4265	(2.528)	0	0	0
2015/01/26	R213	07/05/2015	8.76	Call	Bond Future	8,717.0400	8.7170	8,498.3700	8.4984	(2.509)	0	0	0
2015/01/26	R213	07/05/2015	8.74	Put	Bond Future	111.8100	0.1118	114.6800	0.1147	2.567	0	0	0
2015/01/26	R213	07/05/2015	8.76	Put	Bond Future	104.4500	0.1045	107.0600	0.1071	2.499	0	0	0
2015/01/26	R213	06/08/2015			Bond Future	7.7181	96.6938	7.7446	96.4672	0.344	0.0000	0.0000	0
2015/01/26	R213	06/08/2015	8.49	Put	Bond Future	716.5400	0.7165	742.4500	0.7425	3.616	0	0	0
2015/01/26	R213	06/08/2015	8.51	Put	Bond Future	688.7500	0.6888	713.6500	0.7136	3.615	0	0	0
2015/01/26	R213	06/08/2015	8.49	Call	Bond Future	7,012.4400	7.0124	6,811.6800	6.8117	(2.863)	0	0	0
2015/01/26	R213	06/08/2015	8.50	Put	Bond Future	702.5200	0.7025	727.9200	0.7279	3.616	0	0	0
2015/01/26	R213	06/08/2015	8.50	Call	Bond Future	7,076.0300	7.0760	6,874.7600	6.8748	(2.844)	0	0	0
2015/01/26	R213	06/08/2015	8.51	Call	Bond Future	7,139.7700	7.1398	6,938.0000	6.9380	(2.826)	0	0	0
2015/01/26	R214	05/02/2015	9.50	Call	Bond Future	13,054.2800	13.0543	13,106.6000	13.1066	0.401	0	0	0
2015/01/26	R214	05/02/2015			Bond Future	7.9359	87.2097	7.9305	87.2620	(0.069)	0.0000	0.0000	13,207
2015/01/26	R214	05/02/2015	9.51	Call	Bond Future	13,126.8300	13.1268	13,179.1500	13.1791	0.399	0	0	0
2015/01/26	R214	05/02/2015	9.49	Call	Bond Future	12,981.6100	12.9816	13,033.9300	13.0339	0.403	0	0	0
2015/01/26	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R214	07/05/2015			Bond Future	7.9700	85.2855	7.9646	85.3364	(0.067)	0.0000	0.0000	0
2015/01/26	R214	07/05/2015	9.15	Call	Bond Future	10,194.0400	10.1940	10,235.7000	10.2357	0.409	0	0	0
2015/01/26	R214	07/05/2015	9.16	Call	Bond Future	10,267.8800	10.2679	10,309.7600	10.3098	0.408	0	0	0
2015/01/26	R214	07/05/2015	9.14	Put	Bond Future	101.3200	0.1013	91.9200	0.0919	(9.278)	0	0	0
2015/01/26	R214	07/05/2015	9.16	Put	Bond Future	94.9400	0.0949	85.9800	0.0860	(9.438)	0	0	0
2015/01/26	R214	07/05/2015	9.15	Put	Bond Future	98.0800	0.0981	88.9000	0.0889	(9.360)	0	0	0
2015/01/26	R214	07/05/2015	9.14	Call	Bond Future	10,120.1700	10.1202	10,161.6100	10.1616	0.409	0	0	0
2015/01/26	R214	06/08/2015	8.76	Put	Bond Future	881.9100	0.8819	855.6300	0.8556	(2.980)	0	0	0
2015/01/26	R214	06/08/2015			Bond Future	7.9945	86.7371	7.9892	86.7872	(0.067)	0.0000	0.0000	0
2015/01/26	R214	06/08/2015	8.75	Put	Bond Future	898.3300	0.8983	871.7600	0.8718	(2.958)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/26	R214	06/08/2015	8.74	Call	Bond Future	7,492.8400	7.4928	7,516.1200	7.5161	0.311	0	0	0
2015/01/26	R214	06/08/2015	8.75	Call	Bond Future	7,558.8300	7.5588	7,582.3900	7.5824	0.312	0	0	0
2015/01/26	R214	06/08/2015	8.76	Call	Bond Future	7,624.7900	7.6248	7,648.6400	7.6486	0.313	0	0	0
2015/01/26	R214	06/08/2015	8.74	Put	Bond Future	914.8500	0.9148	888.0000	0.8880	(2.935)	0	0	0
2015/01/26	R248	05/02/2015			Bond Future	8.0513	111.9716	8.0408	112.1009	(0.130)	0.0000	0.0000	32,841
2015/01/26	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R248	05/02/2015	9.50	Call	Bond Future	15,568.1100	15.5681	15,697.4200	15.6974	0.831	0	0	0
2015/01/26	R248	05/02/2015	9.51	Call	Bond Future	15,661.6300	15.6616	15,790.9400	15.7909	0.826	0	0	0
2015/01/26	R248	05/02/2015	9.49	Call	Bond Future	15,474.4100	15.4744	15,603.7200	15.6037	0.836	0	0	0
2015/01/26	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R248	07/05/2015			Bond Future	8.0877	109.2962	8.0772	109.4247	(0.130)	0.0000	0.0000	0
2015/01/26	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R248	07/05/2015	9.26	Call	Bond Future	12,808.8700	12.8089	12,937.4200	12.9374	1.004	0	0	0
2015/01/26	R248	07/05/2015	9.24	Call	Bond Future	12,613.0700	12.6131	12,741.6200	12.7416	1.019	0	0	0
2015/01/26	R248	07/05/2015	9.25	Call	Bond Future	12,711.0600	12.7111	12,839.6100	12.8396	1.011	0	0	0
2015/01/26	R248	06/08/2015	8.76	Call	Bond Future	7,349.0400	7.3490	7,477.8700	7.4779	1.753	0	0	0
2015/01/26	R248	06/08/2015			Bond Future	8.1147	111.1564	8.1041	111.2852	(0.131)	0.0000	0.0000	0
2015/01/26	R248	06/08/2015	8.74	Call	Bond Future	7,134.5200	7.1345	7,263.3500	7.2634	1.806	0	0	0
2015/01/26	R248	06/08/2015	8.75	Call	Bond Future	7,241.8800	7.2419	7,370.7100	7.3707	1.779	0	0	0
2015/01/26	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/26	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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