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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/01/2015 TO 29/01/2015

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
2015/01/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/29	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	2025	05/02/2015	119.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2025	05/02/2015			Bond Future	117.6645		117.6645	117.6507	117.6507	(0.012)	0.0000	0.0000	16
2015/01/29	2025	05/02/2015	118.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2025	05/02/2015	119.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2025	05/02/2015	118.99	Put	Bond Future	1,325.4900		1.3255	1,339.2900	1.3393	1.041	0	0	0
2015/01/29	2025	05/02/2015	119.01	Put	Bond Future	1,345.4900		1.3455	1,359.2900	1.3593	1.026	0	0	0
2015/01/29	2025	05/02/2015	119.00	Put	Bond Future	1,335.4900		1.3355	1,349.2900	1.3493	1.033	0	0	0
2015/01/29	2025	07/05/2015	120.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2025	07/05/2015	121.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2025	07/05/2015			Bond Future	119.5124		119.5124	119.4970	119.4970	(0.013)	0.0000	0.0000	16
2015/01/29	2025	07/05/2015	121.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2025	07/05/2015	120.99	Put	Bond Future	1,477.5700		1.4776	1,492.9700	1.4930	1.042	0	0	0
2015/01/29	2025	07/05/2015	121.01	Put	Bond Future	1,497.5700		1.4976	1,512.9700	1.5130	1.028	0	0	0
2015/01/29	2025	07/05/2015	121.00	Put	Bond Future	1,487.5700		1.4876	1,502.9700	1.5030	1.035	0	0	0
2015/01/29	2025	06/08/2015	120.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2025	06/08/2015			Bond Future	121.5115		121.5115	121.4953	121.4953	(0.013)	0.0000	0.0000	0
2015/01/29	2025	06/08/2015	121.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2025	06/08/2015	120.99	Call	Bond Future	521.5100		0.5215	505.2900	0.5053	(3.110)	0	0	0
2015/01/29	2025	06/08/2015	121.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2025	06/08/2015	121.00	Call	Bond Future	511.5100		0.5115	495.2900	0.4953	(3.171)	0	0	0
2015/01/29	2025	06/08/2015	121.01	Call	Bond Future	501.5100		0.5015	485.2900	0.4853	(3.234)	0	0	0
2015/01/29	2030	05/02/2015			Bond Future	7.4885		104.7756	7.4129	105.4740	(1.010)	0.0000	0.0000	6,703
2015/01/29	2030	05/02/2015	9.25	Call	Bond Future	14,583.1400		14.5831	15,281.4600	15.2815	4.789	0	0	0
2015/01/29	2030	05/02/2015	9.24	Call	Bond Future	14,508.7400		14.5087	15,207.0600	15.2071	4.813	0	0	0
2015/01/29	2030	05/02/2015	9.26	Call	Bond Future	14,657.4500		14.6574	15,355.7700	15.3558	4.764	0	0	0
2015/01/29	2030	05/02/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2030	05/02/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2030	05/02/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2030	07/05/2015			Bond Future	7.5234		106.4126	7.4457	107.1204	(1.033)	0.0000	0.0000	470
2015/01/29	2030	07/05/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2030	07/05/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2030	07/05/2015	8.74	Call	Bond Future	10,265.1200		10.2651	10,972.9100	10.9729	6.895	0	0	0
2015/01/29	2030	07/05/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2030	07/05/2015	8.75	Call	Bond Future	10,343.4900		10.3435	11,051.2800	11.0513	6.843	0	0	0
2015/01/29	2030	07/05/2015	8.76	Call	Bond Future	10,421.7600		10.4218	11,129.5500	11.1295	6.791	0	0	0
2015/01/29	2030	06/08/2015	7.74	Call	Bond Future	1,713.5700		1.7136	2,432.8100	2.4328	41.973	0	0	0
2015/01/29	2030	06/08/2015	7.76	Call	Bond Future	1,888.3100		1.8883	2,607.5500	2.6075	38.089	0	0	0
2015/01/29	2030	06/08/2015			Bond Future	7.5463		104.2093	7.4664	104.9286	(1.060)	0.0000	0.0000	0
2015/01/29	2030	06/08/2015	7.75	Call	Bond Future	1,800.9900		1.8010	2,520.2300	2.5202	39.936	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
2015/01/29	2030	06/08/2015	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2030	06/08/2015	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2030	06/08/2015	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	05/02/2015			Bond Future	7.6737	108.4422	7.5931	109.2380	(1.051)	0.0000	0.0000	15
2015/01/29	2032	05/02/2015	8.50	Call	Bond Future	7,679.4800	7.6795	8,475.3000	8.4753	10.363	0	0	0
2015/01/29	2032	05/02/2015	8.51	Call	Bond Future	7,767.3700	7.7674	8,563.1900	8.5632	10.246	0	0	0
2015/01/29	2032	05/02/2015	8.49	Call	Bond Future	7,591.4800	7.5915	8,387.3000	8.3873	10.483	0	0	0
2015/01/29	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	07/05/2015			Bond Future	7.7103	105.9817	7.6275	106.7885	(1.074)	0.0000	0.0000	0
2015/01/29	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	07/05/2015	8.50	Call	Bond Future	7,270.0400	7.2700	8,076.8100	8.0768	11.097	0	0	0
2015/01/29	2032	07/05/2015	8.51	Call	Bond Future	7,357.3500	7.3574	8,164.1200	8.1641	10.965	0	0	0
2015/01/29	2032	07/05/2015	8.49	Call	Bond Future	7,182.6100	7.1826	7,989.3800	7.9894	11.232	0	0	0
2015/01/29	2032	06/08/2015	8.50	Call	Bond Future	6,981.9400	6.9819	7,801.9200	7.8019	11.744	0	0	0
2015/01/29	2032	06/08/2015			Bond Future	7.7348	107.7809	7.6498	108.6008	(1.100)	0.0000	0.0000	0
2015/01/29	2032	06/08/2015	8.51	Call	Bond Future	7,068.6700	7.0687	7,888.6500	7.8887	11.600	0	0	0
2015/01/29	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	06/08/2015	8.49	Call	Bond Future	6,895.1000	6.8951	7,715.0800	7.7151	11.892	0	0	0
2015/01/29	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	05/11/2015			Bond Future	7.7471	105.5342	7.6598	106.3676	(1.126)	0.0000	0.0000	0
2015/01/29	2032	05/11/2015	8.00	Call	Bond Future	2,363.1000	2.3631	3,196.5500	3.1965	35.269	0	0	0
2015/01/29	2032	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2032	05/11/2015	8.01	Call	Bond Future	2,454.9600	2.4550	3,288.4100	3.2884	33.950	0	0	0
2015/01/29	2032	05/11/2015	7.99	Call	Bond Future	2,271.1200	2.2711	3,104.5700	3.1046	36.698	0	0	0
2015/01/29	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	05/02/2015			Bond Future	7.7636	107.9371	7.6829	108.8361	(1.038)	0.0000	0.0000	35,104
2015/01/29	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	05/02/2015	9.50	Call	Bond Future	16,864.0900	16.8641	17,763.0800	17.7631	5.331	0	0	0
2015/01/29	2037	05/02/2015	9.51	Call	Bond Future	16,948.8300	16.9488	17,847.8200	17.8478	5.304	0	0	0
2015/01/29	2037	05/02/2015	9.49	Call	Bond Future	16,779.2200	16.7792	17,678.2100	17.6782	5.358	0	0	0
2015/01/29	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	07/05/2015			Bond Future	7.8000	109.6235	7.7174	110.5349	(1.059)	0.0000	0.0000	1,140
2015/01/29	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	07/05/2015	9.01	Call	Bond Future	12,100.8000	12.1008	13,012.2000	13.0122	7.532	0	0	0
2015/01/29	2037	07/05/2015	8.99	Call	Bond Future	11,918.4700	11.9185	12,829.8700	12.8299	7.647	0	0	0
2015/01/29	2037	07/05/2015	9.00	Call	Bond Future	12,009.7000	12.0097	12,921.1000	12.9211	7.589	0	0	0
2015/01/29	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	06/08/2015			Bond Future	7.8263	107.2242	7.7416	108.1505	(1.082)	0.0000	0.0000	0

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2015/01/29	2037	06/08/2015	8.75	Call	Bond Future	9,355.2200	9.3552	10,281.5000	10.2815	9.901	0	0	0
2015/01/29	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	06/08/2015	8.76	Call	Bond Future	9,449.4500	9.4495	10,375.7300	10.3757	9.802	0	0	0
2015/01/29	2037	06/08/2015	8.74	Call	Bond Future	9,260.8500	9.2609	10,187.1300	10.1871	10.002	0	0	0
2015/01/29	2037	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	05/11/2015			Bond Future	7.8383	109.1267	7.7516	110.0684	(1.106)	0.0000	0.0000	0
2015/01/29	2037	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2037	05/11/2015	7.99	Call	Bond Future	1,618.7300	1.6187	2,560.4400	2.5604	58.176	0	0	0
2015/01/29	2037	05/11/2015	8.00	Call	Bond Future	1,724.1100	1.7241	2,665.8200	2.6658	54.620	0	0	0
2015/01/29	2037	05/11/2015	8.01	Call	Bond Future	1,829.3200	1.8293	2,771.0300	2.7710	51.479	0	0	0
2015/01/29	2038	05/02/2015	123.00	Call	Bond Future	1,074.2600	1.0743	1,059.8800	1.0599	(1.339)	0	0	0
2015/01/29	2038	05/02/2015			Bond Future	124.0743	124.0743	124.0599	124.0599	(0.012)	0.0000	0.0000	3,649
2015/01/29	2038	05/02/2015	123.01	Call	Bond Future	1,064.2600	1.0643	1,049.8800	1.0499	(1.351)	0	0	0
2015/01/29	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2038	05/02/2015	122.99	Call	Bond Future	1,084.2600	1.0843	1,069.8800	1.0699	(1.326)	0	0	0
2015/01/29	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2038	07/05/2015	126.99	Put	Bond Future	967.1100	0.9671	983.0800	0.9831	1.651	0	0	0
2015/01/29	2038	07/05/2015			Bond Future	126.0229	126.0229	126.0069	126.0069	(0.013)	0.0000	0.0000	118
2015/01/29	2038	07/05/2015	127.00	Put	Bond Future	977.1100	0.9771	993.0800	0.9931	1.634	0	0	0
2015/01/29	2038	07/05/2015	127.01	Put	Bond Future	987.1100	0.9871	1,003.0800	1.0031	1.618	0	0	0
2015/01/29	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2038	06/08/2015	128.01	Call	Bond Future	118.1000	0.1181	101.2700	0.1013	(14.251)	0	0	0
2015/01/29	2038	06/08/2015			Bond Future	128.1281	128.1281	128.1113	128.1113	(0.013)	0.0000	0.0000	0
2015/01/29	2038	06/08/2015	127.99	Call	Bond Future	138.1000	0.1381	121.2700	0.1213	(12.187)	0	0	0
2015/01/29	2038	06/08/2015	128.00	Call	Bond Future	128.1000	0.1281	111.2700	0.1113	(13.138)	0	0	0
2015/01/29	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	05/02/2015	9.00	Call	Bond Future	12,628.9200	12.6289	13,565.1000	13.5651	7.413	0	0	0
2015/01/29	2044	05/02/2015			Bond Future	7.8635	110.3046	7.7879	111.2408	(0.961)	0.0000	0.0000	6,042
2015/01/29	2044	05/02/2015	9.01	Call	Bond Future	12,729.0300	12.7290	13,665.2100	13.6652	7.355	0	0	0
2015/01/29	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	05/02/2015	8.99	Call	Bond Future	12,528.6300	12.5286	13,464.8100	13.4648	7.472	0	0	0
2015/01/29	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	07/05/2015			Bond Future	7.8991	112.0279	7.8218	112.9772	(0.979)	0.0000	0.0000	3,650
2015/01/29	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	07/05/2015	9.01	Call	Bond Future	12,266.5200	12.2665	13,215.8200	13.2158	7.739	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
2015/01/29	2044	07/05/2015	8.99	Call	Bond Future	12,066.4400		12.0664	13,015.7400	13.0157	7.867	0	0	0
2015/01/29	2044	07/05/2015	9.00	Call	Bond Future	12,166.5600		12.1666	13,115.8600	13.1159	7.803	0	0	0
2015/01/29	2044	06/08/2015	8.76	Call	Bond Future	9,368.7900		9.3688	10,333.5400	10.3335	10.297	0	0	0
2015/01/29	2044	06/08/2015			Bond Future	7.9256		109.5442	7.8464	110.5090	(0.999)	0.0000	0.0000	0
2015/01/29	2044	06/08/2015	8.74	Call	Bond Future	9,160.1700		9.1602	10,124.9200	10.1249	10.532	0	0	0
2015/01/29	2044	06/08/2015	8.75	Call	Bond Future	9,264.5700		9.2646	10,229.3200	10.2293	10.413	0	0	0
2015/01/29	2044	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	05/11/2015			Bond Future	7.9387		111.4879	7.8578	112.4688	(1.019)	0.0000	0.0000	0
2015/01/29	2044	05/11/2015	8.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	05/11/2015	8.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	05/11/2015	8.24	Call	Bond Future	3,528.8700		3.5289	4,509.7300	4.5097	27.795	0	0	0
2015/01/29	2044	05/11/2015	8.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2044	05/11/2015	8.25	Call	Bond Future	3,642.7600		3.6428	4,623.6200	4.6236	26.926	0	0	0
2015/01/29	2044	05/11/2015	8.26	Call	Bond Future	3,756.4300		3.7564	4,737.2900	4.7373	26.111	0	0	0
2015/01/29	2046	05/02/2015			Bond Future	126.5333		126.5333	126.5187	126.5187	(0.012)	0.0000	0.0000	5,740
2015/01/29	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2046	05/02/2015	123.99	Call	Bond Future	2,543.2700		2.5433	2,528.6600	2.5287	(0.574)	0	0	0
2015/01/29	2046	05/02/2015	124.01	Call	Bond Future	2,523.2700		2.5233	2,508.6600	2.5087	(0.579)	0	0	0
2015/01/29	2046	05/02/2015	124.00	Call	Bond Future	2,533.2700		2.5333	2,518.6600	2.5187	(0.577)	0	0	0
2015/01/29	2046	07/05/2015			Bond Future	127.1518		127.1518	127.1355	127.1355	(0.013)	0.0000	0.0000	5,889
2015/01/29	2046	07/05/2015	126.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2046	07/05/2015	127.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2046	07/05/2015	126.99	Call	Bond Future	161.8400		0.1618	145.4900	0.1455	(10.103)	0	0	0
2015/01/29	2046	07/05/2015	127.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2046	07/05/2015	127.00	Call	Bond Future	151.8400		0.1518	135.4900	0.1355	(10.768)	0	0	0
2015/01/29	2046	07/05/2015	127.01	Call	Bond Future	141.8400		0.1418	125.4900	0.1255	(11.527)	0	0	0
2015/01/29	2046	06/08/2015	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2046	06/08/2015			Bond Future	129.3197		129.3197	129.3025	129.3025	(0.013)	0.0000	0.0000	0
2015/01/29	2046	06/08/2015	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2046	06/08/2015	129.01	Call	Bond Future	309.6600		0.3097	292.4500	0.2925	(5.558)	0	0	0
2015/01/29	2046	06/08/2015	128.99	Call	Bond Future	329.6600		0.3297	312.4500	0.3125	(5.221)	0	0	0
2015/01/29	2046	06/08/2015	129.00	Call	Bond Future	319.6600		0.3197	302.4500	0.3025	(5.384)	0	0	0
2015/01/29	2046	06/08/2015	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2050	05/02/2015			Bond Future	134.0533		134.0533	134.0382	134.0382	(0.011)	0.0000	0.0000	2,465
2015/01/29	2050	05/02/2015	130.01	Call	Bond Future	4,043.3100		4.0433	4,028.1500	4.0281	(0.375)	0	0	0
2015/01/29	2050	05/02/2015	129.99	Call	Bond Future	4,063.3100		4.0633	4,048.1500	4.0481	(0.373)	0	0	0
2015/01/29	2050	05/02/2015	130.00	Call	Bond Future	4,053.3100		4.0533	4,038.1500	4.0381	(0.374)	0	0	0
2015/01/29	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2050	07/05/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2050	07/05/2015			Bond Future	136.1587		136.1587	136.1415	136.1415	(0.013)	0.0000	0.0000	2,465

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2015/01/29	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2050	07/05/2015	135.01	Call	Bond Future	1,148.7000	1.1487	1,131.4800	1.1315	(1.499)	0	0	0
2015/01/29	2050	07/05/2015	134.99	Call	Bond Future	1,168.7000	1.1687	1,151.4800	1.1515	(1.473)	0	0	0
2015/01/29	2050	07/05/2015	135.00	Call	Bond Future	1,158.7000	1.1587	1,141.4800	1.1415	(1.486)	0	0	0
2015/01/29	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2050	06/08/2015			Bond Future	136.9932	136.9932	136.9752	136.9752	(0.013)	0.0000	0.0000	0
2015/01/29	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	14.8000	0.0148	100.000	0	0	0
2015/01/29	2050	06/08/2015	137.01	Put	Bond Future	16.7700	0.0168	34.8000	0.0348	107.513	0	0	0
2015/01/29	2050	06/08/2015	137.00	Put	Bond Future	6.7700	0.0068	24.8000	0.0248	266.322	0	0	0
2015/01/29	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	2050	06/08/2015	136.99	Call	Bond Future	3.2300	0.0032	0.0000	0.0000	(100.000)	0	0	0
2015/01/29	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	AL12	05/02/2015			Index Future	583.8590	583.8590	588.4410	588.4410	0.785	0.0000	0.0000	0
2015/01/29	AL12	07/05/2015			Index Future	592.9800	592.9800	597.6260	597.6260	0.784	0.0000	0.0000	0
2015/01/29	AL37	05/02/2015			Index Future	462.9200	462.9200	463.9830	463.9830	0.230	0.0000	0.0000	4
2015/01/29	AL37	07/05/2015			Index Future	470.1530	470.1530	471.2260	471.2260	0.228	0.0000	0.0000	116
2015/01/29	AL37	06/08/2015			Index Future	478.0460	478.0460	479.1350	479.1350	0.228	0.0000	0.0000	0
2015/01/29	AL7T	05/02/2015			Index Future	562.4580	562.4580	564.3510	564.3510	0.337	0.0000	0.0000	2
2015/01/29	AL7T	07/05/2015			Index Future	571.2460	571.2460	573.1600	573.1600	0.335	0.0000	0.0000	3
2015/01/29	AL7T	06/08/2015			Index Future	580.8370	580.8370	582.7800	582.7800	0.335	0.0000	0.0000	0
2015/01/29	ALBI	05/02/2015			Index Future	512.4560	512.4560	514.7540	514.7540	0.448	0.0000	0.0000	721
2015/01/29	ALBI	07/05/2015			Index Future	520.4620	520.4620	522.7890	522.7890	0.447	0.0000	0.0000	48
2015/01/29	ALBI	06/08/2015			Index Future	529.2000	529.2000	531.5640	531.5640	0.447	0.0000	0.0000	0
2015/01/29	ALBI	05/11/2015			Index Future	538.6660	538.6660	541.0670	541.0670	0.446	0.0000	0.0000	0
2015/01/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C023	28/02/2023			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
2015/01/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C223	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/29	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/29	EL28	05/02/2015	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	EL28	05/02/2015			Bond Future	122.9435		122.9435	123.0681	123.0681	0.101	0.0000	0.0000	0
2015/01/29	EL28	05/02/2015	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	EL28	05/02/2015	125.99	Put	Bond Future	3,046.5100		3.0465	2,921.9400	2.9219	(4.089)	0	0	0
2015/01/29	EL28	05/02/2015	126.01	Put	Bond Future	3,066.5100		3.0665	2,941.9400	2.9419	(4.062)	0	0	0
2015/01/29	EL28	05/02/2015	126.00	Put	Bond Future	3,056.5100		3.0565	2,931.9400	2.9319	(4.076)	0	0	0
2015/01/29	EL28	05/02/2015	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	EL28	07/05/2015	125.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	EL28	07/05/2015			Bond Future	123.3648		123.3648	123.4898	123.4898	0.101	0.0000	0.0000	0
2015/01/29	EL28	07/05/2015	125.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	EL28	07/05/2015	124.99	Put	Bond Future	1,625.2300		1.6252	1,500.2300	1.5002	(7.691)	0	0	0
2015/01/29	EL28	07/05/2015	125.01	Put	Bond Future	1,645.2300		1.6452	1,520.2300	1.5202	(7.598)	0	0	0
2015/01/29	EL28	07/05/2015	124.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	EL28	07/05/2015	125.00	Put	Bond Future	1,635.2300		1.6352	1,510.2300	1.5102	(7.644)	0	0	0
2015/01/29	EL28	06/08/2015	125.00	Call	Bond Future	468.3800		0.4684	594.9500	0.5949	27.023	0	0	0
2015/01/29	EL28	06/08/2015			Bond Future	125.4684		125.4684	125.5950	125.5950	0.101	0.0000	0.0000	0
2015/01/29	EL28	06/08/2015	125.01	Call	Bond Future	458.3800		0.4584	584.9500	0.5849	27.612	0	0	0
2015/01/29	EL28	06/08/2015	124.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	EL28	06/08/2015	125.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	EL28	06/08/2015	124.99	Call	Bond Future	478.3800		0.4784	604.9500	0.6049	26.458	0	0	0
2015/01/29	EL28	06/08/2015	125.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	05/02/2015	10.00	Call	Bond Future	10,802.0600		10.8021	11,450.6000	11.4506	6.004	0	0	0
2015/01/29	ES33	05/02/2015			Bond Future	8.6009		92.9291	8.5250	93.5777	(0.883)	0.0000	0.0000	6,576
2015/01/29	ES33	05/02/2015	10.01	Call	Bond Future	10,872.0200		10.8720	11,520.5600	11.5206	5.965	0	0	0
2015/01/29	ES33	05/02/2015	9.99	Call	Bond Future	10,732.0100		10.7320	11,380.5500	11.3806	6.043	0	0	0
2015/01/29	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	07/05/2015			Bond Future	8.6606		90.5936	8.5826	91.2511	(0.900)	0.0000	0.0000	6,576
2015/01/29	ES33	07/05/2015	9.74	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/29	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	07/05/2015	9.76	Call	Bond Future	8,554.2400	8.5542	9,211.7600	9.2118	7.686	0	0	0
2015/01/29	ES33	07/05/2015	9.74	Call	Bond Future	8,409.8500	8.4099	9,067.3700	9.0674	7.818	0	0	0
2015/01/29	ES33	07/05/2015	9.75	Call	Bond Future	8,482.0900	8.4821	9,139.6100	9.1396	7.752	0	0	0
2015/01/29	ES33	06/08/2015			Bond Future	8.7091	92.1315	8.6289	92.7995	(0.920)	0.0000	0.0000	0
2015/01/29	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	06/08/2015	9.61	Call	Bond Future	7,025.7200	7.0257	7,693.8100	7.6938	9.509	0	0	0
2015/01/29	ES33	06/08/2015	9.59	Call	Bond Future	6,878.9200	6.8789	7,547.0100	7.5470	9.712	0	0	0
2015/01/29	ES33	06/08/2015	9.60	Call	Bond Future	6,952.3700	6.9524	7,620.4600	7.6205	9.610	0	0	0
2015/01/29	ES33	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	05/11/2015			Bond Future	8.7470	89.9746	8.6647	90.6536	(0.941)	0.0000	0.0000	0
2015/01/29	ES33	05/11/2015	9.00	Call	Bond Future	2,041.2100	2.0412	2,720.2400	2.7202	33.266	0	0	0
2015/01/29	ES33	05/11/2015	8.99	Call	Bond Future	1,961.8800	1.9619	2,640.9100	2.6409	34.611	0	0	0
2015/01/29	ES33	05/11/2015	9.01	Call	Bond Future	2,120.4400	2.1204	2,799.4700	2.7995	32.023	0	0	0
2015/01/29	ES33	05/11/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	ES33	05/11/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	05/02/2015	459.99	Call	GOVI	477,260.0000	47.7260	496,810.0000	49.6810	4.096	0	0	0
2015/01/29	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	05/02/2015			GOVI	507.7160	507.7160	509.6710	509.6710	0.385	0.0000	0.0000	292
2015/01/29	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	05/02/2015	460.00	Call	GOVI	477,160.0000	47.7160	496,710.0000	49.6710	4.097	0	0	0
2015/01/29	GOVI	05/02/2015	460.01	Call	GOVI	477,060.0000	47.7060	496,610.0000	49.6610	4.098	0	0	0
2015/01/29	GOVI	07/05/2015	449.99	Call	GOVI	656,580.0000	65.6580	676,370.0000	67.6370	3.014	0	0	0
2015/01/29	GOVI	07/05/2015			GOVI	515.6480	515.6480	517.6270	517.6270	0.384	0.0000	0.0000	281
2015/01/29	GOVI	07/05/2015	450.00	Call	GOVI	656,480.0000	65.6480	676,270.0000	67.6270	3.015	0	0	0
2015/01/29	GOVI	07/05/2015	450.01	Call	GOVI	656,380.0000	65.6380	676,170.0000	67.6170	3.015	0	0	0
2015/01/29	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	06/08/2015			GOVI	524.3060	524.3060	526.3150	526.3150	0.383	0.0000	0.0000	0
2015/01/29	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	06/08/2015	499.99	Call	GOVI	243,160.0000	24.3160	263,250.0000	26.3250	8.262	0	0	0
2015/01/29	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	06/08/2015	500.00	Call	GOVI	243,060.0000	24.3060	263,150.0000	26.3150	8.265	0	0	0
2015/01/29	GOVI	06/08/2015	500.01	Call	GOVI	242,960.0000	24.2960	263,050.0000	26.3050	8.269	0	0	0
2015/01/29	GOVI	05/11/2015	530.00	Call	GOVI	36,840.0000	3.6840	57,240.0000	5.7240	55.375	0	0	0
2015/01/29	GOVI	05/11/2015			GOVI	533.6840	533.6840	535.7240	535.7240	0.382	0.0000	0.0000	0
2015/01/29	GOVI	05/11/2015	530.01	Call	GOVI	36,740.0000	3.6740	57,140.0000	5.7140	55.525	0	0	0
2015/01/29	GOVI	05/11/2015	529.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	05/11/2015	530.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	GOVI	05/11/2015	529.99	Call	GOVI	36,940.0000	3.6940	57,340.0000	5.7340	55.225	0	0	0
2015/01/29	GOVI	05/11/2015	530.00	Put	GOVI	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
2015/01/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/29	IGOV	05/02/2015			Index Future	223.2100	223.2100	223.1780	223.1780	(0.014)	0.0000	0.0000	535
2015/01/29	IGOV	07/05/2015			Index Future	226.7140	226.7140	226.6800	226.6800	(0.015)	0.0000	0.0000	640
2015/01/29	IGOV	06/08/2015			Index Future	230.5390	230.5390	230.5030	230.5030	(0.016)	0.0000	0.0000	0
2015/01/29	IGOV	05/11/2015			Index Future	234.6790	234.6790	234.6420	234.6420	(0.016)	0.0000	0.0000	0
2015/01/29	ILBI	05/02/2015			Index Future	604.4980	604.4980	604.4110	604.4110	(0.014)	0.0000	0.0000	159
2015/01/29	ILBI	07/05/2015			Index Future	614.2510	614.2510	614.1600	614.1600	(0.015)	0.0000	0.0000	0
2015/01/29	ILBI	06/08/2015			Index Future	624.4250	624.4250	624.3320	624.3320	(0.015)	0.0000	0.0000	0
2015/01/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/29	JBAF	18/02/2015			Jibar Tradeable Future	6.0600	93.9400	6.0500	93.9500	(0.165)	0.0000	0.0000	0
2015/01/29	JBAF	18/03/2015			Jibar Tradeable Future	5.9800	94.0200	5.9700	94.0300	(0.167)	0.0000	0.0000	2,850
2015/01/29	JBAF	15/04/2015			Jibar Tradeable Future	5.9400	94.0600	5.9300	94.0700	(0.168)	0.0000	0.0000	0
2015/01/29	JBAF	20/05/2015			Jibar Tradeable Future	5.8900	94.1100	5.8800	94.1200	(0.170)	0.0000	0.0000	0
2015/01/29	JBAF	17/06/2015			Jibar Tradeable Future	5.8800	94.1200	5.8700	94.1300	(0.170)	0.0000	0.0000	5,000
2015/01/29	JBAF	15/07/2015			Jibar Tradeable Future	5.8700	94.1300	5.8600	94.1400	(0.170)	0.0000	0.0000	0
2015/01/29	JBAF	16/09/2015			Jibar Tradeable Future	5.8900	94.1100	5.8800	94.1200	(0.170)	0.0000	0.0000	0
2015/01/29	JBAF	15/12/2015			Jibar Tradeable Future	5.9600	94.0400	5.9500	94.0500	(0.168)	0.0000	0.0000	0
2015/01/29	JBAF	16/03/2016			Jibar Tradeable Future	6.0800	93.9200	6.0700	93.9300	(0.164)	0.0000	0.0000	0
2015/01/29	JBAF	15/06/2016			Jibar Tradeable Future	6.2400	93.7600	6.2300	93.7700	(0.160)	0.0000	0.0000	0
2015/01/29	JBAF	21/09/2016			Jibar Tradeable Future	6.3700	93.6300	6.3600	93.6400	(0.157)	0.0000	0.0000	0
2015/01/29	JBAF	21/12/2016			Jibar Tradeable Future	6.4700	93.5300	6.4600	93.5400	(0.155)	0.0000	0.0000	0
2015/01/29	R023	05/02/2015			Bond Future	6.8479	108.9956	6.7874	109.3792	(0.884)	0.0000	0.0000	7,423
2015/01/29	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R023	05/02/2015	8.75	Call	Bond Future	11,206.1600	11.2062	11,589.7500	11.5897	3.423	0	0	0
2015/01/29	R023	05/02/2015	8.76	Call	Bond Future	11,260.9900	11.2610	11,644.5800	11.6446	3.406	0	0	0
2015/01/29	R023	05/02/2015	8.74	Call	Bond Future	11,151.2900	11.1513	11,534.8800	11.5349	3.440	0	0	0
2015/01/29	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R023	07/05/2015	8.14	Call	Bond Future	7,488.9700	7.4890	7,873.1500	7.8732	5.130	0	0	0
2015/01/29	R023	07/05/2015	8.15	Put	Bond Future	12.1800	0.0122	8.3400	0.0083	(31.527)	0	0	0
2015/01/29	R023	07/05/2015			Bond Future	6.8690	106.7750	6.8061	107.1631	(0.916)	0.0000	0.0000	7,142
2015/01/29	R023	07/05/2015	8.15	Call	Bond Future	7,544.5000	7.5445	7,928.8500	7.9288	5.094	0	0	0
2015/01/29	R023	07/05/2015	8.16	Call	Bond Future	7,600.0300	7.6000	7,984.5400	7.9845	5.059	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
2015/01/29	R023	07/05/2015	8.14	Put	Bond Future	12.7700	0.0128	8.7600	0.0088	(31.402)	0	0	0
2015/01/29	R023	07/05/2015	8.16	Put	Bond Future	11.6200	0.0116	7.9400	0.0079	(31.670)	0	0	0
2015/01/29	R023	06/08/2015	9.07	Put	Bond Future	3.6700	0.0037	2.6900	0.0027	(26.703)	0	0	911
2015/01/29	R023	06/08/2015	8.24	Call	Bond Future	7,908.8900	7.9089	8,288.0400	8.2880	4.794	0	0	0
2015/01/29	R023	06/08/2015			Bond Future	6.8700	108.5870	6.8044	108.9811	(0.954)	0.0000	0.0000	0
2015/01/29	R023	06/08/2015	9.07	Call	Bond Future	12,229.0700	12.2291	12,622.2100	12.6222	3.215	0	0	0
2015/01/29	R023	06/08/2015	8.26	Put	Bond Future	70.4000	0.0704	56.2000	0.0562	(20.170)	0	0	0
2015/01/29	R023	06/08/2015	8.25	Put	Bond Future	72.6500	0.0726	58.0500	0.0580	(20.096)	0	0	0
2015/01/29	R023	06/08/2015	8.24	Put	Bond Future	74.6900	0.0747	59.7200	0.0597	(20.043)	0	0	0
2015/01/29	R023	06/08/2015	8.25	Call	Bond Future	7,961.3000	7.9613	8,340.8200	8.3408	4.767	0	0	0
2015/01/29	R023	06/08/2015	8.26	Call	Bond Future	8,013.4500	8.0135	8,393.3700	8.3934	4.741	0	0	0
2015/01/29	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/29	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/29	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/29	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/29	R186	05/02/2015	9.00	Call	Bond Future	16,223.6900	16.2237	16,649.3000	16.6493	2.623	0	0	0
2015/01/29	R186	05/02/2015			Bond Future	7.0929	128.4713	7.0475	128.8969	(0.641)	0.0000	0.0000	26,397
2015/01/29	R186	05/02/2015	8.75	Call	Bond Future	14,265.8600	14.2659	14,691.4700	14.6915	2.983	0	0	0
2015/01/29	R186	05/02/2015	8.76	Call	Bond Future	14,345.1000	14.3451	14,770.7100	14.7707	2.967	0	0	0
2015/01/29	R186	05/02/2015	8.74	Call	Bond Future	14,186.5500	14.1865	14,612.1600	14.6122	3.000	0	0	0
2015/01/29	R186	05/02/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/01/29	R186	05/02/2015	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/01/29	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R186	05/02/2015	8.45	Call	Bond Future	11,852.5500	11.8526	12,278.1600	12.2782	3.591	0	0	0
2015/01/29	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/29	R186	05/02/2015	8.50	Call	Bond Future	12,259.7000	12.2597	12,685.3100	12.6853	3.472	0	0	0
2015/01/29	R186	05/02/2015	8.00	Call	Bond Future	8,096.8800	8.0969	8,522.4900	8.5225	5.256	0	0	0
2015/01/29	R186	05/02/2015	8.05	Call	Bond Future	8,522.4300	8.5224	8,948.0400	8.9480	4.994	0	0	0
2015/01/29	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R186	07/05/2015	7.40	Call	Bond Future	3,501.1500	3.5012	3,800.6600	3.8007	8.555	0	0	0
2015/01/29	R186	07/05/2015			Bond Future	7.1203	130.4784	7.0734	130.9090	(0.659)	7.1192	7.1192	15,365
2015/01/29	R186	07/05/2015	8.25	Call	Bond Future	9,849.6700	9.8497	10,268.5900	10.2686	4.253	0	0	0
2015/01/29	R186	07/05/2015	7.50	Put	Bond Future	732.0900	0.7321	626.4900	0.6265	(14.424)	0	0	4,350
2015/01/29	R186	07/05/2015	7.80	Put	Bond Future	284.4000	0.2844	235.0400	0.2350	(17.356)	0	0	300
2015/01/29	R186	07/05/2015	8.24	Put	Bond Future	55.4800	0.0555	43.4600	0.0435	(21.665)	0	0	0
2015/01/29	R186	07/05/2015	7.45	Put	Bond Future	846.4800	0.8465	728.5400	0.7285	(13.933)	0	0	4,400
2015/01/29	R186	07/05/2015	8.26	Put	Bond Future	51.1500	0.0512	39.9600	0.0400	(21.877)	0	0	0
2015/01/29	R186	07/05/2015	8.25	Put	Bond Future	53.3000	0.0533	41.6900	0.0417	(21.782)	0	0	0
2015/01/29	R186	07/05/2015	7.50	Call	Bond Future	4,145.5400	4.1455	4,470.4700	4.4705	7.838	0	0	0
2015/01/29	R186	07/05/2015	7.40	Put	Bond Future	974.5000	0.9745	843.4800	0.8435	(13.445)	0	0	4,350

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
2015/01/29	R186	07/05/2015	8.26	Call	Bond Future	9,929.5300	9.9295	10,348.8700	10.3489	4.223	0	0	0
2015/01/29	R186	07/05/2015	7.80	Call	Bond Future	6,306.9500	6.3070	6,688.1200	6.6881	6.044	0	0	0
2015/01/29	R186	07/05/2015	8.24	Call	Bond Future	9,769.7600	9.7698	10,188.2700	10.1883	4.284	0	0	0
2015/01/29	R186	07/05/2015	7.45	Call	Bond Future	3,817.6100	3.8176	4,130.2000	4.1302	8.188	0	0	0
2015/01/29	R186	06/08/2015	8.90	Put	Bond Future	43.0300	0.0430	35.8200	0.0358	(16.756)	0	0	2,500
2015/01/29	R186	06/08/2015	8.00	Put	Bond Future	491.1000	0.4911	431.8500	0.4319	(12.065)	0	0	0
2015/01/29	R186	06/08/2015			Bond Future	7.1318	127.3932	7.0833	127.8303	(0.680)	0.0000	0.0000	0
2015/01/29	R186	06/08/2015	8.00	Call	Bond Future	7,984.3900	7.9844	8,362.2800	8.3623	4.733	0	0	0
2015/01/29	R186	06/08/2015	8.01	Call	Bond Future	8,056.1600	8.0562	8,435.1500	8.4351	4.704	0	0	0
2015/01/29	R186	06/08/2015	7.99	Call	Bond Future	7,912.7600	7.9128	8,289.5400	8.2895	4.762	0	0	0
2015/01/29	R186	06/08/2015	8.90	Call	Bond Future	14,676.6900	14.6767	15,106.6200	15.1066	2.929	0	0	0
2015/01/29	R186	06/08/2015	7.99	Put	Bond Future	502.2800	0.5023	441.9200	0.4419	(12.017)	0	0	0
2015/01/29	R186	06/08/2015	8.01	Put	Bond Future	480.1300	0.4801	421.9800	0.4220	(12.111)	0	0	0
2015/01/29	R186	05/11/2015	8.24	Call	Bond Future	9,906.1500	9.9062	10,293.6900	10.2937	3.912	0	0	0
2015/01/29	R186	05/11/2015	8.25	Put	Bond Future	544.4400	0.5444	489.1700	0.4892	(10.152)	0	0	0
2015/01/29	R186	05/11/2015			Bond Future	7.1267	129.6528	7.0767	130.0965	(0.702)	0.0000	0.0000	0
2015/01/29	R186	05/11/2015	9.00	Put	Bond Future	108.5600	0.1086	94.6000	0.0946	(12.859)	0	0	2,600
2015/01/29	R186	05/11/2015	8.24	Put	Bond Future	554.2900	0.5543	498.1700	0.4982	(10.125)	0	0	0
2015/01/29	R186	05/11/2015	8.26	Put	Bond Future	534.5300	0.5345	480.0900	0.4801	(10.185)	0	0	0
2015/01/29	R186	05/11/2015	9.00	Call	Bond Future	15,307.3300	15.3073	15,737.0300	15.7370	2.807	0	0	0
2015/01/29	R186	05/11/2015	8.25	Call	Bond Future	9,975.9500	9.9760	10,364.3400	10.3643	3.893	0	0	0
2015/01/29	R186	05/11/2015	8.26	Call	Bond Future	10,045.6200	10.0456	10,434.8400	10.4348	3.875	0	0	0
2015/01/29	R197	05/02/2015	288.99	Put	Bond Future	3,890.0000	3.8900	3,923.4400	3.9234	0.860	0	0	0
2015/01/29	R197	05/02/2015			Bond Future	285.1000	285.1000	285.0666	285.0666	(0.012)	0.0000	0.0000	888
2015/01/29	R197	05/02/2015	289.01	Put	Bond Future	3,910.0000	3.9100	3,943.4400	3.9434	0.855	0	0	0
2015/01/29	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R197	05/02/2015	289.00	Put	Bond Future	3,900.0000	3.9000	3,933.4400	3.9334	0.857	0	0	0
2015/01/29	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R197	07/05/2015			Bond Future	289.5776	289.5776	289.5401	289.5401	(0.013)	0.0000	0.0000	0
2015/01/29	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R197	07/05/2015	293.99	Put	Bond Future	4,412.4400	4.4124	4,449.8800	4.4499	0.849	0	0	0
2015/01/29	R197	07/05/2015	294.01	Put	Bond Future	4,432.4400	4.4324	4,469.8800	4.4699	0.845	0	0	0
2015/01/29	R197	07/05/2015	294.00	Put	Bond Future	4,422.4400	4.4224	4,459.8800	4.4599	0.847	0	0	0
2015/01/29	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R197	06/08/2015	288.00	Call	Bond Future	360.8100	0.3608	321.4400	0.3214	(10.912)	0	0	0
2015/01/29	R197	06/08/2015			Bond Future	288.3608	288.3608	288.3214	288.3214	(0.014)	0.0000	0.0000	0
2015/01/29	R197	06/08/2015	288.01	Call	Bond Future	350.8100	0.3508	311.4400	0.3114	(11.223)	0	0	0
2015/01/29	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R197	06/08/2015	287.99	Call	Bond Future	370.8100	0.3708	331.4400	0.3314	(10.617)	0	0	0
2015/01/29	R202	05/02/2015	233.01	Call	Bond Future	2,907.5000	2.9075	2,879.2000	2.8792	(0.973)	0	0	0
2015/01/29	R202	05/02/2015			Bond Future	235.9175	235.9175	235.8892	235.8892	(0.012)	0.0000	0.0000	2,143
2015/01/29	R202	05/02/2015	232.99	Call	Bond Future	2,927.5000	2.9275	2,899.2000	2.8992	(0.967)	0	0	0

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2015/01/29	R202	05/02/2015	233.00	Call	Bond Future	2,917.5000		2.9175	2,889.2000	2.8892	(0.970)	0	0	0
2015/01/29	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R202	07/05/2015			Bond Future	239.6223		239.6223	239.5910	239.5910	(0.013)	0.0000	0.0000	48,841
2015/01/29	R202	07/05/2015	238.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R202	07/05/2015	238.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R202	07/05/2015	238.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R202	07/05/2015	238.51	Call	Bond Future	1,112.2700		1.1123	1,080.9800	1.0810	(2.813)	0	0	0
2015/01/29	R202	07/05/2015	238.49	Call	Bond Future	1,132.2700		1.1323	1,100.9800	1.1010	(2.763)	0	0	0
2015/01/29	R202	07/05/2015	238.50	Call	Bond Future	1,122.2700		1.1223	1,090.9800	1.0910	(2.788)	0	0	0
2015/01/29	R202	06/08/2015			Bond Future	240.4389		240.4389	240.4060	240.4060	(0.014)	0.0000	0.0000	0
2015/01/29	R202	06/08/2015	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R202	06/08/2015	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R202	06/08/2015	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R202	06/08/2015	240.01	Call	Bond Future	428.9000		0.4289	396.0500	0.3960	(7.659)	0	0	0
2015/01/29	R202	06/08/2015	239.99	Call	Bond Future	448.9000		0.4489	416.0500	0.4160	(7.318)	0	0	0
2015/01/29	R202	06/08/2015	240.00	Call	Bond Future	438.9000		0.4389	406.0500	0.4060	(7.485)	0	0	0
2015/01/29	R203	05/02/2015	7.69	Call	Bond Future	3,519.2700		3.5193	3,605.6200	3.6056	2.454	0	0	55
2015/01/29	R203	05/02/2015			Bond Future	6.2115		108.1739	6.1760	108.2602	(0.571)	0.0000	0.0000	14,991
2015/01/29	R203	05/02/2015	8.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R203	05/02/2015	8.35	Call	Bond Future	5,042.3000		5.0423	5,128.6500	5.1287	1.713	0	0	0
2015/01/29	R203	05/02/2015	8.36	Call	Bond Future	5,065.1500		5.0651	5,151.5000	5.1515	1.705	0	0	0
2015/01/29	R203	05/02/2015	8.34	Call	Bond Future	5,019.4400		5.0194	5,105.7900	5.1058	1.720	0	0	0
2015/01/29	R203	05/02/2015	7.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R203	05/02/2015	8.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R203	05/02/2015	8.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R203	07/05/2015			Bond Future	6.1978		105.6978	6.1588	105.7841	(0.629)	0.0000	0.0000	2,070
2015/01/29	R203	07/05/2015	7.24	Put	Bond Future	5.0700		0.0051	3.8400	0.0038	(24.260)	0	0	0
2015/01/29	R203	07/05/2015	7.26	Put	Bond Future	4.5400		0.0045	3.4400	0.0034	(24.229)	0	0	0
2015/01/29	R203	07/05/2015	7.25	Put	Bond Future	4.8100		0.0048	3.6400	0.0036	(24.324)	0	0	0
2015/01/29	R203	07/05/2015	7.25	Call	Bond Future	2,298.9500		2.2990	2,384.0600	2,3841	3.702	0	0	0
2015/01/29	R203	07/05/2015	7.26	Call	Bond Future	2,320.1700		2.3202	2,405.3500	2,4053	3.671	0	0	0
2015/01/29	R203	07/05/2015	7.24	Call	Bond Future	2,277.7100		2.2777	2,362.7600	2,3628	3.734	0	0	0
2015/01/29	R203	06/08/2015	6.74	Call	Bond Future	1,358.8000		1.3588	1,430.9600	1,4310	5.311	0	0	0
2015/01/29	R203	06/08/2015	6.75	Put	Bond Future	117.9000		0.1179	103.2300	0.1032	(12.443)	0	0	0
2015/01/29	R203	06/08/2015			Bond Future	6.1129		107.4919	6.0691	107.5791	(0.716)	0.0000	0.0000	0
2015/01/29	R203	06/08/2015	6.75	Call	Bond Future	1,375.4100		1.3754	1,447.8800	1,4479	5.269	0	0	0
2015/01/29	R203	06/08/2015	6.76	Call	Bond Future	1,392.0800		1.3921	1,464.8500	1,4649	5.227	0	0	0
2015/01/29	R203	06/08/2015	6.74	Put	Bond Future	120.8800		0.1209	105.9000	0.1059	(12.392)	0	0	0
2015/01/29	R203	06/08/2015	6.76	Put	Bond Future	114.9900		0.1150	100.6200	0.1006	(12.497)	0	0	0
2015/01/29	R203	05/11/2015	5.99	Call	Bond Future	76.9700		0.0770	164.6700	0.1647	113.940	0	0	0
2015/01/29	R203	05/11/2015	6.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R203	05/11/2015			Bond Future	5.9465		105.2283	5.8970	105.3159	(0.832)	0.0000	0.0000	0
2015/01/29	R203	05/11/2015	6.00	Call	Bond Future	94.6600		0.0947	182.3600	0.1824	92.647	0	0	0
2015/01/29	R203	05/11/2015	6.01	Call	Bond Future	112.3500		0.1123	200.0500	0.2000	78.060	0	0	0
2015/01/29	R203	05/11/2015	5.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/29	R203	05/11/2015	6.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R204	05/02/2015			Bond Future	6.4071	106.4799	6.3666	106.6211	(0.632)	0.0000	0.0000	10,492
2015/01/29	R204	05/02/2015	8.25	Call	Bond Future	6,187.5600	6.1876	6,328.7300	6.3287	2.282	0	0	0
2015/01/29	R204	05/02/2015	8.26	Call	Bond Future	6,219.9000	6.2199	6,361.0700	6.3611	2.270	0	0	0
2015/01/29	R204	05/02/2015	8.24	Call	Bond Future	6,155.2100	6.1552	6,296.3800	6.2964	2.294	0	0	0
2015/01/29	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R204	07/05/2015	7.51	Put	Bond Future	8.2300	0.0082	6.1800	0.0062	(24.909)	0	0	0
2015/01/29	R204	07/05/2015			Bond Future	6.4158	108.1434	6.3725	108.2854	(0.675)	0.0000	0.0000	3,760
2015/01/29	R204	07/05/2015	7.50	Put	Bond Future	8.6700	0.0087	6.5100	0.0065	(24.913)	0	0	0
2015/01/29	R204	07/05/2015	7.49	Call	Bond Future	3,456.9000	3.4569	3,596.6200	3.5966	4.042	0	0	0
2015/01/29	R204	07/05/2015	7.50	Call	Bond Future	3,487.8900	3.4879	3,627.7000	3.6277	4.008	0	0	0
2015/01/29	R204	07/05/2015	7.51	Call	Bond Future	3,518.8700	3.5189	3,658.7900	3.6588	3.976	0	0	0
2015/01/29	R204	07/05/2015	7.49	Put	Bond Future	9.1200	0.0091	6.8700	0.0069	(24.671)	0	0	0
2015/01/29	R204	06/08/2015	7.74	Call	Bond Future	4,091.1000	4.0911	4,230.3100	4.2303	3.403	0	0	0
2015/01/29	R204	06/08/2015	7.75	Put	Bond Future	26.6600	0.0267	22.2300	0.0222	(16.617)	0	0	0
2015/01/29	R204	06/08/2015			Bond Future	6.3835	105.9409	6.3367	106.0847	(0.733)	0.0000	0.0000	0
2015/01/29	R204	06/08/2015	8.41	Call	Bond Future	6,001.0600	6.0011	6,144.4100	6.1444	2.389	0	0	0
2015/01/29	R204	06/08/2015	7.74	Put	Bond Future	27.4900	0.0275	22.9400	0.0229	(16.551)	0	0	0
2015/01/29	R204	06/08/2015	7.76	Put	Bond Future	25.7400	0.0257	21.4400	0.0214	(16.706)	0	0	0
2015/01/29	R204	06/08/2015	8.41	Put	Bond Future	1.9100	0.0019	1.5000	0.0015	(21.466)	0	0	699
2015/01/29	R204	06/08/2015	7.75	Call	Bond Future	4,119.5000	4.1195	4,258.8300	4.2588	3.382	0	0	0
2015/01/29	R204	06/08/2015	7.76	Call	Bond Future	4,147.8000	4.1478	4,287.2600	4.2873	3.362	0	0	0
2015/01/29	R204	05/11/2015			Bond Future	6.3036	107.8198	6.2529	107.9651	(0.803)	0.0000	0.0000	0
2015/01/29	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R204	05/11/2015	6.24	Put	Bond Future	182.4900	0.1825	37.1600	0.0372	(79.637)	0	0	0
2015/01/29	R204	05/11/2015	6.26	Put	Bond Future	125.0100	0.1250	0.0000	0.0000	(100.000)	0	0	0
2015/01/29	R204	05/11/2015	6.25	Put	Bond Future	153.7500	0.1538	8.4200	0.0084	(94.524)	0	0	0
2015/01/29	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	20.3200	0.0203	100.000	0	0	0
2015/01/29	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R207	05/02/2015			Bond Future	6.5526	103.4107	6.4870	103.6886	(1.002)	0.0000	0.0000	35,234
2015/01/29	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R207	05/02/2015	8.50	Call	Bond Future	7,847.8200	7.8478	8,125.7500	8.1258	3.541	0	0	0
2015/01/29	R207	05/02/2015	8.51	Call	Bond Future	7,886.2000	7.8862	8,164.1300	8.1641	3.524	0	0	0
2015/01/29	R207	05/02/2015	8.49	Call	Bond Future	7,809.4200	7.8094	8,087.3500	8.0874	3.559	0	0	0
2015/01/29	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R207	07/05/2015			Bond Future	6.5710	105.0262	6.5015	105.3071	(1.057)	0.0000	0.0000	960
2015/01/29	R207	07/05/2015	8.25	Call	Bond Future	6,516.3600	6.5164	6,797.0500	6.7971	4.307	0	0	0
2015/01/29	R207	07/05/2015	7.73	Call	Bond Future	4,563.6500	4.5637	4,840.9000	4.8409	6.075	0	0	66
2015/01/29	R207	07/05/2015	8.24	Put	Bond Future	0.4900	0.0005	0.2800	0.0003	(42.857)	0	0	0
2015/01/29	R207	07/05/2015	8.26	Put	Bond Future	0.4200	0.0004	0.2400	0.0002	(42.857)	0	0	0
2015/01/29	R207	07/05/2015	7.73	Put	Bond Future	10.6100	0.0106	6.9800	0.0070	(34.213)	0	0	0
2015/01/29	R207	07/05/2015	8.25	Put	Bond Future	0.4500	0.0005	0.2600	0.0003	(42.222)	0	0	0
2015/01/29	R207	07/05/2015	8.26	Call	Bond Future	6,553.6100	6.5536	6,834.3100	6.8343	4.283	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
2015/01/29	R207	07/05/2015	8.24	Call	Bond Future	6,479.1100		6.4791	6,759.7800	6.7598	4.332	0	0	0
2015/01/29	R207	06/08/2015	7.76	Call	Bond Future	4,567.2800		4.5673	4,837.8100	4.8378	5.923	0	0	0
2015/01/29	R207	06/08/2015			Bond Future	6.5579		103.1649	6.4839	103.4500	(1.128)	0.0000	0.0000	0
2015/01/29	R207	06/08/2015	7.74	Call	Bond Future	4,498.3600		4.4984	4,768.1200	4.7681	5.997	0	0	0
2015/01/29	R207	06/08/2015	7.75	Call	Bond Future	4,532.9300		4.5329	4,803.0600	4.8031	5.959	0	0	0
2015/01/29	R207	06/08/2015	7.46	Call	Bond Future	3,548.4600		3.5485	3,804.1600	3.8042	7.206	0	0	70
2015/01/29	R207	06/08/2015	7.74	Put	Bond Future	69.7900		0.0698	54.5300	0.0545	(21.866)	0	0	0
2015/01/29	R207	06/08/2015	7.76	Put	Bond Future	65.8000		0.0658	51.3100	0.0513	(22.021)	0	0	0
2015/01/29	R207	06/08/2015	7.46	Put	Bond Future	147.5400		0.1475	118.2200	0.1182	(19.873)	0	0	0
2015/01/29	R207	06/08/2015	7.75	Put	Bond Future	67.8900		0.0679	53.0000	0.0530	(21.933)	0	0	0
2015/01/29	R207	05/11/2015	7.76	Call	Bond Future	4,621.6100		4.6216	4,885.9200	4.8859	5.719	0	0	0
2015/01/29	R207	05/11/2015			Bond Future	6.5064		104.9948	6.4277	105.2839	(1.209)	0.0000	0.0000	0
2015/01/29	R207	05/11/2015	7.74	Call	Bond Future	4,558.4800		4.5585	4,821.8500	4.8219	5.778	0	0	0
2015/01/29	R207	05/11/2015	7.75	Call	Bond Future	4,590.1800		4.5902	4,854.0000	4.8540	5.747	0	0	0
2015/01/29	R207	05/11/2015	7.43	Call	Bond Future	3,597.7300		3.5977	3,843.7600	3.8438	6.838	0	0	53
2015/01/29	R207	05/11/2015	7.74	Put	Bond Future	150.9900		0.1510	125.2000	0.1252	(17.081)	0	0	0
2015/01/29	R207	05/11/2015	7.43	Put	Bond Future	275.8200		0.2758	232.6900	0.2327	(15.637)	0	0	0
2015/01/29	R207	05/11/2015	7.76	Put	Bond Future	144.5800		0.1446	119.7300	0.1197	(17.188)	0	0	0
2015/01/29	R207	05/11/2015	7.75	Put	Bond Future	147.9100		0.1479	122.5700	0.1226	(17.132)	0	0	0
2015/01/29	R208	05/02/2015	8.51	Call	Bond Future	8,590.5000		8.5905	8,892.4100	8.8924	3.514	0	0	0
2015/01/29	R208	05/02/2015			Bond Future	6.6876		102.7650	6.6271	103.0669	(0.906)	0.0000	0.0000	51,193
2015/01/29	R208	05/02/2015	8.49	Call	Bond Future	8,501.2100		8.5012	8,803.1200	8.8031	3.551	0	0	0
2015/01/29	R208	05/02/2015	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R208	05/02/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R208	05/02/2015	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R208	05/02/2015	8.50	Call	Bond Future	8,545.8700		8.5459	8,847.7800	8.8478	3.533	0	0	0
2015/01/29	R208	07/05/2015	8.01	Call	Bond Future	6,037.3700		6.0374	6,340.3100	6.3403	5.018	0	0	0
2015/01/29	R208	07/05/2015			Bond Future	6.7070		100.9712	6.6436	101.2765	(0.946)	0.0000	0.0000	3,045
2015/01/29	R208	07/05/2015	7.99	Call	Bond Future	5,948.9700		5.9490	6,251.6700	6.2517	5.088	0	0	0
2015/01/29	R208	07/05/2015	8.00	Call	Bond Future	5,993.2000		5.9932	6,296.0200	6.2960	5.053	0	0	0
2015/01/29	R208	07/05/2015	7.99	Put	Bond Future	7.8700		0.0079	5.2900	0.0053	(32.783)	0	0	0
2015/01/29	R208	07/05/2015	8.01	Put	Bond Future	7.1000		0.0071	4.7600	0.0048	(32.958)	0	0	0
2015/01/29	R208	07/05/2015	8.00	Put	Bond Future	7.5000		0.0075	5.0400	0.0050	(32.800)	0	0	0
2015/01/29	R208	06/08/2015			Bond Future	6.7014		102.6852	6.6347	102.9951	(0.995)	0.0000	0.0000	0
2015/01/29	R208	06/08/2015	8.00	Call	Bond Future	5,871.5900		5.8716	6,168.5000	6.1685	5.057	0	0	0
2015/01/29	R208	06/08/2015	8.01	Call	Bond Future	5,912.7100		5.9127	6,209.9800	6.2100	5.028	0	0	0
2015/01/29	R208	06/08/2015	8.85	Call	Bond Future	9,391.9900		9.3920	9,701.1700	9.7012	3.292	0	0	0
2015/01/29	R208	06/08/2015	7.99	Call	Bond Future	5,830.2700		5.8303	6,126.8400	6.1268	5.087	0	0	0
2015/01/29	R208	06/08/2015	8.01	Put	Bond Future	61.3500		0.0613	48.7200	0.0487	(20.587)	0	0	0
2015/01/29	R208	06/08/2015	8.00	Put	Bond Future	63.3400		0.0633	50.3500	0.0504	(20.508)	0	0	0
2015/01/29	R208	06/08/2015	8.85	Put	Bond Future	2.6200		0.0026	1.9000	0.0019	(27.481)	0	0	198
2015/01/29	R208	06/08/2015	7.99	Put	Bond Future	65.1700		0.0652	51.8400	0.0518	(20.454)	0	0	0
2015/01/29	R208	05/11/2015			Bond Future	6.6700		101.1039	6.5999	101.4183	(1.051)	0.0000	0.0000	0
2015/01/29	R208	05/11/2015	8.48	Call	Bond Future	7,764.3900		7.7644	8,070.5300	8.0705	3.943	0	0	0
2015/01/29	R208	05/11/2015	7.74	Put	Bond Future	252.4800		0.2525	215.3300	0.2153	(14.714)	0	0	0
2015/01/29	R208	05/11/2015	7.75	Call	Bond Future	4,943.6600		4.9437	5,221.5400	5.2215	5.621	0	0	0
2015/01/29	R208	05/11/2015	7.76	Call	Bond Future	4,981.0600		4.9811	5,259.5500	5.2596	5.591	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
2015/01/29	R208	05/11/2015	8.48	Put	Bond Future	44.6500	0.0446	36.3700	0.0364	(18.544)	0	0	2,200
2015/01/29	R208	05/11/2015	7.74	Call	Bond Future	4,906.3200	4.9063	5,183.5900	5.1836	5.651	0	0	0
2015/01/29	R208	05/11/2015	7.76	Put	Bond Future	242.7600	0.2428	206.8300	0.2068	(14.801)	0	0	0
2015/01/29	R208	05/11/2015	7.75	Put	Bond Future	247.5800	0.2476	211.0400	0.2110	(14.759)	0	0	0
2015/01/29	R209	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R209	05/02/2015			Bond Future	7.7033	87.2250	7.6277	87.9227	(0.981)	0.0000	0.0000	14,065
2015/01/29	R209	05/02/2015	9.25	Call	Bond Future	12,590.3200	12.5903	13,288.0400	13.2880	5.542	0	0	0
2015/01/29	R209	05/02/2015	9.26	Call	Bond Future	12,662.2100	12.6622	13,359.9300	13.3599	5.510	0	0	0
2015/01/29	R209	05/02/2015	9.24	Call	Bond Future	12,518.3200	12.5183	13,216.0400	13.2160	5.574	0	0	0
2015/01/29	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R209	05/02/2015	9.00	Call	Bond Future	10,756.4400	10.7564	11,454.1600	11.4542	6.487	0	0	0
2015/01/29	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R209	07/05/2015			Bond Future	7.7353	85.4402	7.6580	86.1476	(0.999)	0.0000	0.0000	520
2015/01/29	R209	07/05/2015	8.99	Put	Bond Future	54.4800	0.0545	38.0400	0.0380	(30.176)	0	0	0
2015/01/29	R209	07/05/2015	9.01	Put	Bond Future	50.4900	0.0505	35.1400	0.0351	(30.402)	0	0	0
2015/01/29	R209	07/05/2015	8.99	Call	Bond Future	10,410.9400	10.4109	11,101.8900	11.1019	6.637	0	0	0
2015/01/29	R209	07/05/2015	9.00	Put	Bond Future	52.5400	0.0525	36.6300	0.0366	(30.282)	0	0	0
2015/01/29	R209	07/05/2015	9.00	Call	Bond Future	10,483.6700	10.4837	11,175.1500	11.1752	6.596	0	0	0
2015/01/29	R209	07/05/2015	9.01	Call	Bond Future	10,556.1800	10.5562	11,248.2200	11.2482	6.556	0	0	0
2015/01/29	R209	06/08/2015	8.99	Put	Bond Future	295.9500	0.2959	240.5900	0.2406	(18.706)	0	0	0
2015/01/29	R209	06/08/2015			Bond Future	7.7569	86.8906	7.6778	87.6096	(1.020)	0.0000	0.0000	0
2015/01/29	R209	06/08/2015	9.01	Put	Bond Future	282.8500	0.2829	229.6000	0.2296	(18.826)	0	0	0
2015/01/29	R209	06/08/2015	9.90	Call	Bond Future	16,490.7400	16.4907	17,203.4000	17.2034	4.322	0	0	0
2015/01/29	R209	06/08/2015	9.00	Call	Bond Future	10,492.8200	10.4928	11,157.5100	11.1575	6.335	0	0	0
2015/01/29	R209	06/08/2015	9.01	Call	Bond Future	10,560.4000	10.5604	11,226.1700	11.2262	6.304	0	0	0
2015/01/29	R209	06/08/2015	8.99	Call	Bond Future	10,424.6300	10.4246	11,088.2900	11.0883	6.366	0	0	0
2015/01/29	R209	06/08/2015	9.00	Put	Bond Future	289.6500	0.2896	235.3200	0.2353	(18.757)	0	0	0
2015/01/29	R209	06/08/2015	9.90	Put	Bond Future	25.5000	0.0255	19.1400	0.0191	(24.941)	0	0	2,914
2015/01/29	R209	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R209	05/11/2015			Bond Future	7.7679	85.2813	7.6870	86.0122	(1.041)	0.0000	0.0000	0
2015/01/29	R209	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R209	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R209	05/11/2015	7.99	Call	Bond Future	1,960.4000	1.9604	2,691.3100	2.6913	37.284	0	0	0
2015/01/29	R209	05/11/2015	8.00	Call	Bond Future	2,047.0700	2.0471	2,777.9800	2.7780	35.705	0	0	0
2015/01/29	R209	05/11/2015	8.01	Call	Bond Future	2,133.6000	2.1336	2,864.5100	2.8645	34.257	0	0	0
2015/01/29	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R210	05/02/2015			Bond Future	175.7455	175.7455	175.9207	175.9207	0.100	0.0000	0.0000	618
2015/01/29	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R210	05/02/2015	175.01	Call	Bond Future	735.5000	0.7355	910.7100	0.9107	23.822	0	0	0
2015/01/29	R210	05/02/2015	174.99	Call	Bond Future	755.5000	0.7555	930.7100	0.9307	23.191	0	0	0
2015/01/29	R210	05/02/2015	175.00	Call	Bond Future	745.5000	0.7455	920.7100	0.9207	23.502	0	0	0
2015/01/29	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R210	07/05/2015			Bond Future	176.4306	176.4306	176.6065	176.6065	0.100	0.0000	0.0000	0
2015/01/29	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R210	07/05/2015	176.99	Put	Bond Future	559.3600	0.5594	383.4500	0.3834	(31.448)	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
2015/01/29	R210	07/05/2015	177.01	Put	Bond Future	579.3600	0.5794	403.4500	0.4034	(30.363)	0	0	0
2015/01/29	R210	07/05/2015	177.00	Put	Bond Future	569.3600	0.5694	393.4500	0.3934	(30.896)	0	0	0
2015/01/29	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R210	06/08/2015	179.01	Call	Bond Future	428.6000	0.4286	606.7100	0.6067	41.556	0	0	0
2015/01/29	R210	06/08/2015			Bond Future	179.4386	179.4386	179.6167	179.6167	0.099	0.0000	0.0000	0
2015/01/29	R210	06/08/2015	178.99	Call	Bond Future	448.6000	0.4486	626.7100	0.6267	39.704	0	0	0
2015/01/29	R210	06/08/2015	179.00	Call	Bond Future	438.6000	0.4386	616.7100	0.6167	40.609	0	0	0
2015/01/29	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R211	05/02/2015			Bond Future	130.6398	130.6398	130.3696	130.3696	(0.207)	0.0000	0.0000	1,120
2015/01/29	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R211	05/02/2015	132.99	Put	Bond Future	2,350.2000	2.3502	2,620.3700	2.6204	11.496	0	0	0
2015/01/29	R211	05/02/2015	133.01	Put	Bond Future	2,370.2000	2.3702	2,640.3700	2.6404	11.399	0	0	0
2015/01/29	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R211	05/02/2015	133.00	Put	Bond Future	2,360.2000	2.3602	2,630.3700	2.6304	11.447	0	0	0
2015/01/29	R211	07/05/2015	134.99	Put	Bond Future	2,298.5100	2.2985	2,574.4800	2.5745	12.006	0	0	0
2015/01/29	R211	07/05/2015			Bond Future	132.6915	132.6915	132.4155	132.4155	(0.208)	0.0000	0.0000	0
2015/01/29	R211	07/05/2015	135.01	Put	Bond Future	2,318.5100	2.3185	2,594.4800	2.5945	11.903	0	0	0
2015/01/29	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R211	07/05/2015	135.00	Put	Bond Future	2,308.5100	2.3085	2,584.4800	2.5845	11.954	0	0	0
2015/01/29	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R211	06/08/2015			Bond Future	134.9003	134.9003	134.6191	134.6191	(0.208)	0.0000	0.0000	0
2015/01/29	R211	06/08/2015	134.99	Put	Bond Future	89.6500	0.0896	370.9100	0.3709	313.731	0	0	0
2015/01/29	R211	06/08/2015	135.01	Put	Bond Future	109.6500	0.1096	390.9100	0.3909	256.507	0	0	0
2015/01/29	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R211	06/08/2015	135.00	Put	Bond Future	99.6500	0.0996	380.9100	0.3809	282.248	0	0	0
2015/01/29	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	05/02/2015			Bond Future	136.1873	136.1873	136.1278	136.1278	(0.044)	0.0000	0.0000	1,621
2015/01/29	R212	05/02/2015	137.99	Put	Bond Future	1,802.7400	1.8027	1,862.2100	1.8622	3.299	0	0	0
2015/01/29	R212	05/02/2015	138.01	Put	Bond Future	1,822.7400	1.8227	1,882.2100	1.8822	3.263	0	0	0
2015/01/29	R212	05/02/2015	138.00	Put	Bond Future	1,812.7400	1.8127	1,872.2100	1.8722	3.281	0	0	0
2015/01/29	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	07/05/2015			Bond Future	138.3261	138.3261	138.2640	138.2640	(0.045)	0.0000	0.0000	0
2015/01/29	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	07/05/2015	140.99	Put	Bond Future	2,663.9300	2.6639	2,726.0000	2.7260	2.330	0	0	0
2015/01/29	R212	07/05/2015	141.01	Put	Bond Future	2,683.9300	2.6839	2,746.0000	2.7460	2.313	0	0	0
2015/01/29	R212	07/05/2015	141.00	Put	Bond Future	2,673.9300	2.6739	2,736.0000	2.7360	2.321	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
2015/01/29	R212	06/08/2015	141.01	Put	Bond Future	384.1700	0.3842	447.9300	0.4479	16.597	0	0	0
2015/01/29	R212	06/08/2015			Bond Future	140.6258	140.6258	140.5621	140.5621	(0.045)	0.0000	0.0000	0
2015/01/29	R212	06/08/2015	141.00	Put	Bond Future	374.1700	0.3742	437.9300	0.4379	17.040	0	0	0
2015/01/29	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R212	06/08/2015	140.99	Put	Bond Future	364.1700	0.3642	427.9300	0.4279	17.508	0	0	0
2015/01/29	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R213	05/02/2015			Bond Future	7.5335	98.2256	7.4529	98.9473	(1.070)	0.0000	0.0000	16,282
2015/01/29	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R213	05/02/2015	9.25	Call	Bond Future	13,706.7300	13.7067	14,428.3700	14.4284	5.265	0	0	0
2015/01/29	R213	05/02/2015	9.26	Call	Bond Future	13,778.0800	13.7781	14,499.7200	14.4997	5.238	0	0	0
2015/01/29	R213	05/02/2015	9.24	Call	Bond Future	13,635.2900	13.6353	14,356.9300	14.3569	5.292	0	0	0
2015/01/29	R213	07/05/2015	8.74	Call	Bond Future	9,660.3500	9.6603	10,373.2300	10.3732	7.379	0	0	0
2015/01/29	R213	07/05/2015	8.75	Put	Bond Future	56.1700	0.0562	38.0300	0.0380	(32.295)	0	0	0
2015/01/29	R213	07/05/2015			Bond Future	7.5648	96.2164	7.4821	96.9480	(1.093)	0.0000	0.0000	300
2015/01/29	R213	07/05/2015	8.75	Call	Bond Future	9,733.9200	9.7339	10,447.4200	10.4474	7.330	0	0	0
2015/01/29	R213	07/05/2015	8.76	Call	Bond Future	9,807.4300	9.8074	10,521.5500	10.5215	7.281	0	0	0
2015/01/29	R213	07/05/2015	8.74	Put	Bond Future	58.3000	0.0583	39.5400	0.0395	(32.178)	0	0	0
2015/01/29	R213	07/05/2015	8.76	Put	Bond Future	54.0800	0.0541	36.5600	0.0366	(32.396)	0	0	0
2015/01/29	R213	06/08/2015			Bond Future	7.5843	97.8493	7.4994	98.5927	(1.119)	0.0000	0.0000	0
2015/01/29	R213	06/08/2015	8.49	Put	Bond Future	514.7900	0.5148	418.3900	0.4184	(18.726)	0	0	0
2015/01/29	R213	06/08/2015	8.51	Put	Bond Future	493.4000	0.4934	400.3800	0.4004	(18.853)	0	0	0
2015/01/29	R213	06/08/2015	8.49	Call	Bond Future	7,966.1700	7.9662	8,613.1800	8.6132	8.122	0	0	0
2015/01/29	R213	06/08/2015	8.50	Put	Bond Future	503.9900	0.5040	409.2900	0.4093	(18.790)	0	0	0
2015/01/29	R213	06/08/2015	8.50	Call	Bond Future	8,032.9800	8.0330	8,681.6900	8.6817	8.076	0	0	0
2015/01/29	R213	06/08/2015	8.51	Call	Bond Future	8,099.9000	8.0999	8,750.2900	8.7503	8.030	0	0	0
2015/01/29	R213	05/11/2015	7.76	Call	Bond Future	1,418.3900	1.4184	2,174.1500	2.1741	53.283	0	0	0
2015/01/29	R213	05/11/2015			Bond Future	7.5939	96.0362	7.5068	96.7919	(1.147)	0.0000	0.0000	0
2015/01/29	R213	05/11/2015	7.74	Call	Bond Future	1,249.1600	1.2492	2,004.9200	2.0049	60.501	0	0	0
2015/01/29	R213	05/11/2015	7.75	Call	Bond Future	1,333.8300	1.3338	2,089.5900	2.0896	56.661	0	0	0
2015/01/29	R213	05/11/2015	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R213	05/11/2015	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R213	05/11/2015	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R214	05/02/2015	9.50	Call	Bond Future	14,730.8300	14.7308	15,481.2000	15.4812	5.094	0	0	0
2015/01/29	R214	05/02/2015			Bond Future	7.7633	88.8863	7.6877	89.6366	(0.973)	0.0000	0.0000	11,277
2015/01/29	R214	05/02/2015	9.51	Call	Bond Future	14,803.3800	14.8034	15,553.7500	15.5538	5.069	0	0	0
2015/01/29	R214	05/02/2015	9.49	Call	Bond Future	14,658.1600	14.6582	15,408.5300	15.4085	5.119	0	0	0
2015/01/29	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R214	07/05/2015			Bond Future	7.7937	86.9843	7.7165	87.7452	(0.991)	0.0000	0.0000	4,290
2015/01/29	R214	07/05/2015	9.15	Call	Bond Future	11,836.7000	11.8367	12,584.5700	12.5846	6.318	0	0	0
2015/01/29	R214	07/05/2015	9.16	Call	Bond Future	11,912.1800	11.9122	12,660.4700	12.6605	6.282	0	0	0
2015/01/29	R214	07/05/2015	9.14	Put	Bond Future	43.5600	0.0436	30.0500	0.0300	(31.015)	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
2015/01/29	R214	07/05/2015	9.16	Put	Bond Future	40.5000	0.0405	27.8500	0.0279	(31.235)	0	0	0
2015/01/29	R214	07/05/2015	9.15	Put	Bond Future	42.0000	0.0420	28.9300	0.0289	(31.119)	0	0	0
2015/01/29	R214	07/05/2015	9.14	Call	Bond Future	11,761.1500	11.7612	12,508.5800	12.5086	6.355	0	0	0
2015/01/29	R214	06/08/2015	8.76	Put	Bond Future	582.8800	0.5829	483.2100	0.4832	(17.100)	0	0	0
2015/01/29	R214	06/08/2015			Bond Future	7.8144	88.4605	7.7355	89.2338	(1.010)	0.0000	0.0000	0
2015/01/29	R214	06/08/2015	8.75	Put	Bond Future	594.7200	0.5947	493.3700	0.4934	(17.042)	0	0	0
2015/01/29	R214	06/08/2015	8.74	Call	Bond Future	8,908.0300	8.9080	9,578.3100	9.5783	7.524	0	0	0
2015/01/29	R214	06/08/2015	8.75	Call	Bond Future	8,978.6200	8.9786	9,650.6100	9.6506	7.484	0	0	0
2015/01/29	R214	06/08/2015	8.76	Call	Bond Future	9,049.1600	9.0492	9,722.8300	9.7228	7.445	0	0	0
2015/01/29	R214	06/08/2015	8.74	Put	Bond Future	606.6400	0.6066	503.5800	0.5036	(16.989)	0	0	0
2015/01/29	R214	05/11/2015			Bond Future	7.8271	86.7344	7.7465	87.5206	(1.030)	0.0000	0.0000	0
2015/01/29	R214	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R214	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R214	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R214	05/11/2015	7.99	Call	Bond Future	1,554.4900	1.5545	2,340.6800	2.3407	50.575	0	0	0
2015/01/29	R214	05/11/2015	8.00	Call	Bond Future	1,648.4700	1.6485	2,434.6600	2.4347	47.692	0	0	0
2015/01/29	R214	05/11/2015	8.01	Call	Bond Future	1,742.2800	1.7423	2,528.4700	2.5285	45.124	0	0	0
2015/01/29	R248	05/02/2015			Bond Future	7.8534	114.4534	7.7779	115.4273	(0.962)	0.0000	0.0000	28,090
2015/01/29	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	05/02/2015	9.50	Call	Bond Future	18,049.9500	18.0499	19,023.8300	19.0238	5.395	0	0	0
2015/01/29	R248	05/02/2015	9.51	Call	Bond Future	18,143.4700	18.1435	19,117.3500	19.1173	5.368	0	0	0
2015/01/29	R248	05/02/2015	9.49	Call	Bond Future	17,956.2500	17.9563	18,930.1300	18.9301	5.424	0	0	0
2015/01/29	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	07/05/2015			Bond Future	7.8855	111.8117	7.8082	112.7995	(0.980)	0.0000	0.0000	8,980
2015/01/29	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	07/05/2015	9.26	Call	Bond Future	15,324.4400	15.3244	16,312.1700	16.3122	6.445	0	0	0
2015/01/29	R248	07/05/2015	9.24	Call	Bond Future	15,128.6400	15.1286	16,116.3700	16.1164	6.529	0	0	0
2015/01/29	R248	07/05/2015	9.25	Call	Bond Future	15,226.6300	15.2266	16,214.3600	16.2144	6.487	0	0	0
2015/01/29	R248	06/08/2015	8.76	Call	Bond Future	9,901.9200	9.9019	10,905.7200	10.9057	10.137	0	0	0
2015/01/29	R248	06/08/2015			Bond Future	7.9081	113.7093	7.8290	114.7131	(0.999)	0.0000	0.0000	0
2015/01/29	R248	06/08/2015	8.74	Call	Bond Future	9,687.4000	9.6874	10,691.2000	10.6912	10.362	0	0	0
2015/01/29	R248	06/08/2015	8.75	Call	Bond Future	9,794.7600	9.7948	10,798.5600	10.7986	10.248	0	0	0
2015/01/29	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	05/11/2015			Bond Future	7.9226	111.2907	7.8419	112.3111	(1.019)	0.0000	0.0000	0
2015/01/29	R248	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/29	R248	05/11/2015	8.01	Call	Bond Future	1,087.2500	1.0872	2,107.7300	2.1077	93.859	0	0	0
2015/01/29	R248	05/11/2015	7.99	Call	Bond Future	840.0800	0.8401	1,860.5600	1.8606	121.474	0	0	0
2015/01/29	R248	05/11/2015	8.00	Call	Bond Future	963.7900	0.9638	1,984.2700	1.9843	105.882	0	0	0
2015/01/29	R248	05/11/2015	7.99	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
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Total												462658
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