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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/01/2015 TO 14/01/2015

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
2015/01/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	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
2015/01/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2025	05/02/2015			Bond Future	117.8469	117.8469	117.7718	117.7718	(0.064)	0.0000	0.0000	16
2015/01/14	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2025	05/02/2015	118.99	Put	Bond Future	1,143.1000	1.1431	1,218.2400	1.2182	6.573	0	0	0
2015/01/14	2025	05/02/2015	119.01	Put	Bond Future	1,163.1000	1.1631	1,238.2400	1.2382	6.460	0	0	0
2015/01/14	2025	05/02/2015	119.00	Put	Bond Future	1,153.1000	1.1531	1,228.2400	1.2282	6.516	0	0	0
2015/01/14	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2025	07/05/2015			Bond Future	119.7155	119.7155	119.6372	119.6372	(0.065)	0.0000	0.0000	0
2015/01/14	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2025	07/05/2015	120.99	Put	Bond Future	1,274.5200	1.2745	1,352.8100	1.3528	6.143	0	0	0
2015/01/14	2025	07/05/2015	121.01	Put	Bond Future	1,294.5200	1.2945	1,372.8100	1.3728	6.048	0	0	0
2015/01/14	2025	07/05/2015	121.00	Put	Bond Future	1,284.5200	1.2845	1,362.8100	1.3628	6.095	0	0	0
2015/01/14	2030	05/02/2015			Bond Future	8.0450	99.8292	7.9475	100.6716	(1.212)	0.0000	0.0000	3,666
2015/01/14	2030	05/02/2015	9.25	Call	Bond Future	9,636.6800	9.6367	10,479.1100	10.4791	8.742	0	0	0
2015/01/14	2030	05/02/2015	9.24	Call	Bond Future	9,562.2800	9.5623	10,404.7100	10.4047	8.810	0	0	0
2015/01/14	2030	05/02/2015	9.26	Call	Bond Future	9,710.9900	9.7110	10,553.4200	10.5534	8.675	0	0	0
2015/01/14	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2030	07/05/2015			Bond Future	8.0950	101.4041	7.9947	102.2580	(1.238)	0.0000	0.0000	0
2015/01/14	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2030	07/05/2015	8.74	Call	Bond Future	5,256.6800	5.2567	6,110.5500	6.1105	16.244	0	0	0
2015/01/14	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2030	07/05/2015	8.75	Call	Bond Future	5,335.0500	5.3350	6,188.9200	6.1889	16.005	0	0	0
2015/01/14	2030	07/05/2015	8.76	Call	Bond Future	5,413.3200	5.4133	6,267.1900	6.2672	15.773	0	0	0
2015/01/14	2032	05/02/2015			Bond Future	8.2057	103.4016	8.1031	104.3460	(1.250)	0.0000	0.0000	15
2015/01/14	2032	05/02/2015	8.50	Call	Bond Future	2,638.8200	2.6388	3,583.3200	3.5833	35.793	0	0	0
2015/01/14	2032	05/02/2015	8.51	Call	Bond Future	2,726.7100	2.7267	3,671.2100	3.6712	34.639	0	0	0
2015/01/14	2032	05/02/2015	8.49	Call	Bond Future	2,550.8200	2.5508	3,495.3200	3.4953	37.027	0	0	0
2015/01/14	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2032	07/05/2015			Bond Future	8.2560	100.8778	8.1506	101.8354	(1.277)	0.0000	0.0000	0
2015/01/14	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/14	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2032	07/05/2015	8.50	Call	Bond Future	2,166.1300	2.1661	3,123.6900	3.1237	44.206	0	0	0
2015/01/14	2032	07/05/2015	8.51	Call	Bond Future	2,253.4400	2.2534	3,211.0000	3.2110	42.493	0	0	0
2015/01/14	2032	07/05/2015	8.49	Call	Bond Future	2,078.7000	2.0787	3,036.2600	3.0363	46.065	0	0	0
2015/01/14	2032	06/08/2015	8.50	Call	Bond Future	1,806.2500	1.8063	2,779.3800	2.7794	53.876	0	0	0
2015/01/14	2032	06/08/2015			Bond Future	8.2946	102.6052	8.1862	103.5783	(1.307)	0.0000	0.0000	0
2015/01/14	2032	06/08/2015	8.51	Call	Bond Future	1,892.9800	1.8930	2,866.1100	2.8661	51.407	0	0	0
2015/01/14	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2032	06/08/2015	8.49	Call	Bond Future	1,719.4100	1.7194	2,692.5400	2.6925	56.597	0	0	0
2015/01/14	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	05/02/2015			Bond Future	8.2997	102.2395	8.2023	103.2392	(1.173)	0.0000	0.0000	34,604
2015/01/14	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	05/02/2015	9.50	Call	Bond Future	11,166.5100	11.1665	12,166.1700	12.1662	8.952	0	0	0
2015/01/14	2037	05/02/2015	9.51	Call	Bond Future	11,251.2500	11.2513	12,250.9100	12.2509	8.885	0	0	0
2015/01/14	2037	05/02/2015	9.49	Call	Bond Future	11,081.6400	11.0816	12,081.3000	12.0813	9.021	0	0	0
2015/01/14	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	07/05/2015			Bond Future	8.3490	103.8526	8.2491	104.8660	(1.196)	0.0000	0.0000	500
2015/01/14	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	07/05/2015	9.01	Call	Bond Future	6,329.8900	6.3299	7,343.3200	7.3433	16.010	0	0	0
2015/01/14	2037	07/05/2015	8.99	Call	Bond Future	6,147.5600	6.1476	7,160.9900	7.1610	16.485	0	0	0
2015/01/14	2037	07/05/2015	9.00	Call	Bond Future	6,238.7900	6.2388	7,252.2200	7.2522	16.244	0	0	0
2015/01/14	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	06/08/2015			Bond Future	8.3888	101.3704	8.2862	102.4004	(1.223)	0.0000	0.0000	0
2015/01/14	2037	06/08/2015	8.75	Call	Bond Future	3,501.4500	3.5014	4,531.4200	4.5314	29.416	0	0	0
2015/01/14	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2037	06/08/2015	8.76	Call	Bond Future	3,595.6800	3.5957	4,625.6500	4.6256	28.645	0	0	0
2015/01/14	2037	06/08/2015	8.74	Call	Bond Future	3,407.0800	3.4071	4,437.0500	4.4370	30.230	0	0	0
2015/01/14	2038	05/02/2015	123.00	Call	Bond Future	3,717.9200	3.7179	3,463.7000	3.4637	(6.838)	0	0	0
2015/01/14	2038	05/02/2015			Bond Future	126.7179	126.7179	126.4637	126.4637	(0.201)	0.0000	0.0000	3,741
2015/01/14	2038	05/02/2015	123.01	Call	Bond Future	3,707.9200	3.7079	3,453.7000	3.4537	(6.856)	0	0	0
2015/01/14	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2038	05/02/2015	122.99	Call	Bond Future	3,727.9200	3.7279	3,473.7000	3.4737	(6.819)	0	0	0
2015/01/14	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2038	07/05/2015			Bond Future	128.7271	128.7271	128.4668	128.4668	(0.202)	0.0000	0.0000	0
2015/01/14	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2038	07/05/2015	126.99	Call	Bond Future	1,737.1300	1.7371	1,476.8000	1.4768	(14.986)	0	0	0
2015/01/14	2038	07/05/2015	127.00	Call	Bond Future	1,727.1300	1.7271	1,466.8000	1.4668	(15.073)	0	0	0
2015/01/14	2038	07/05/2015	127.01	Call	Bond Future	1,717.1300	1.7171	1,456.8000	1.4568	(15.161)	0	0	0

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2015/01/14	2044	05/02/2015	9.00	Call	Bond Future	6,071.6200	6.0716	7,104.9500	7.1050	17.019	0	0	0
2015/01/14	2044	05/02/2015			Bond Future	8.4245	103.7473	8.3322	104.7807	(1.096)	0.0000	0.0000	6,042
2015/01/14	2044	05/02/2015	9.01	Call	Bond Future	6,171.7300	6.1717	7,205.0600	7.2051	16.743	0	0	0
2015/01/14	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2044	05/02/2015	8.99	Call	Bond Future	5,971.3300	5.9713	7,004.6600	7.0047	17.305	0	0	0
2015/01/14	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2044	07/05/2015			Bond Future	8.4732	105.3841	8.3786	106.4319	(1.116)	0.0000	0.0000	0
2015/01/14	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2044	07/05/2015	9.01	Call	Bond Future	5,622.7200	5.6227	6,670.4700	6.6705	18.634	0	0	0
2015/01/14	2044	07/05/2015	8.99	Call	Bond Future	5,422.6400	5.4226	6,470.3900	6.4704	19.322	0	0	0
2015/01/14	2044	07/05/2015	9.00	Call	Bond Future	5,522.7600	5.5228	6,570.5100	6.5705	18.971	0	0	0
2015/01/14	2044	06/08/2015	8.76	Call	Bond Future	2,627.5300	2.6275	3,692.3600	3.6924	40.526	0	0	0
2015/01/14	2044	06/08/2015			Bond Future	8.5131	102.8030	8.4161	103.8678	(1.140)	0.0000	0.0000	0
2015/01/14	2044	06/08/2015	8.74	Call	Bond Future	2,418.9100	2.4189	3,483.7400	3.4837	44.021	0	0	0
2015/01/14	2044	06/08/2015	8.75	Call	Bond Future	2,523.3100	2.5233	3,588.1400	3.5881	42.200	0	0	0
2015/01/14	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2046	05/02/2015			Bond Future	128.0846	128.0846	128.0618	128.0618	(0.018)	0.0000	0.0000	5,889
2015/01/14	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2046	05/02/2015	123.99	Call	Bond Future	4,094.6000	4.0946	4,071.8000	4.0718	(0.557)	0	0	0
2015/01/14	2046	05/02/2015	124.01	Call	Bond Future	4,074.6000	4.0746	4,051.8000	4.0518	(0.560)	0	0	0
2015/01/14	2046	05/02/2015	124.00	Call	Bond Future	4,084.6000	4.0846	4,061.8000	4.0618	(0.558)	0	0	0
2015/01/14	2046	07/05/2015			Bond Future	128.7467	128.7467	128.7215	128.7215	(0.020)	0.0000	0.0000	0
2015/01/14	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2046	07/05/2015	126.99	Call	Bond Future	1,756.6600	1.7567	1,731.4700	1.7315	(1.434)	0	0	0
2015/01/14	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2046	07/05/2015	127.00	Call	Bond Future	1,746.6600	1.7467	1,721.4700	1.7215	(1.442)	0	0	0
2015/01/14	2046	07/05/2015	127.01	Call	Bond Future	1,736.6600	1.7367	1,711.4700	1.7115	(1.450)	0	0	0
2015/01/14	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2050	05/02/2015			Bond Future	136.1937	136.1937	136.5076	136.5076	0.231	0.0000	0.0000	2,753
2015/01/14	2050	05/02/2015	130.01	Call	Bond Future	6,183.6600	6.1837	6,497.6300	6.4976	5.077	0	0	0
2015/01/14	2050	05/02/2015	129.99	Call	Bond Future	6,203.6600	6.2037	6,517.6300	6.5176	5.061	0	0	0
2015/01/14	2050	05/02/2015	130.00	Call	Bond Future	6,193.6600	6.1937	6,507.6300	6.5076	5.069	0	0	0
2015/01/14	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	2050	07/05/2015			Bond Future	138.3532	138.3532	138.6697	138.6697	0.229	0.0000	0.0000	0
2015/01/14	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
2015/01/14	2050	07/05/2015	135.01	Call	Bond Future	3,343.1900	3.3432	3,659.6800	3.6597	9.467	0	0	0
2015/01/14	2050	07/05/2015	134.99	Call	Bond Future	3,363.1900	3.3632	3,679.6800	3.6797	9.410	0	0	0
2015/01/14	2050	07/05/2015	135.00	Call	Bond Future	3,353.1900	3.3532	3,669.6800	3.6697	9.438	0	0	0
2015/01/14	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	AL12	05/02/2015			Index Future	553.7600	553.7600	558.9040	558.9040	0.929	0.0000	0.0000	0
2015/01/14	AL12	07/05/2015			Index Future	562.4910	562.4910	567.7110	567.7110	0.928	0.0000	0.0000	0
2015/01/14	AL37	05/02/2015			Index Future	455.4740	455.4740	457.2970	457.2970	0.400	0.0000	0.0000	116
2015/01/14	AL37	07/05/2015			Index Future	462.6550	462.6550	464.5020	464.5020	0.399	0.0000	0.0000	0
2015/01/14	AL7T	05/02/2015			Index Future	544.4680	544.4680	548.3350	548.3350	0.710	0.0000	0.0000	3
2015/01/14	AL7T	07/05/2015			Index Future	553.0520	553.0520	556.9750	556.9750	0.709	0.0000	0.0000	0
2015/01/14	ALBI	05/02/2015			Index Future	495.8340	495.8340	499.0450	499.0450	0.648	0.0000	0.0000	770
2015/01/14	ALBI	07/05/2015			Index Future	503.6510	503.6510	506.9080	506.9080	0.647	0.0000	0.0000	0
2015/01/14	ALBI	06/08/2015			Index Future	512.1740	512.1740	515.4870	515.4870	0.647	0.0000	0.0000	0
2015/01/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	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
2015/01/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/14	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	EL28	05/02/2015			Bond Future	124.7935	124.7935	123.7268	123.7268	(0.855)	0.0000	0.0000	0
2015/01/14	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	EL28	05/02/2015	125.99	Put	Bond Future	1,196.4900	1.1965	2,263.2100	2.2632	89.154	0	0	0
2015/01/14	EL28	05/02/2015	126.01	Put	Bond Future	1,216.4900	1.2165	2,283.2100	2.2832	87.688	0	0	0
2015/01/14	EL28	05/02/2015	126.00	Put	Bond Future	1,206.4900	1.2065	2,273.2100	2.2732	88.415	0	0	0
2015/01/14	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	EL28	07/05/2015	125.00	Call	Bond Future	262.6800	0.2627	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	EL28	07/05/2015			Bond Future	125.2627	125.2627	124.1770	124.1770	(0.867)	0.0000	0.0000	0
2015/01/14	EL28	07/05/2015	125.01	Call	Bond Future	252.6800	0.2527	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	812.9600	0.8130	100.000	0	0	0
2015/01/14	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	832.9600	0.8330	100.000	0	0	0
2015/01/14	EL28	07/05/2015	124.99	Call	Bond Future	272.6800	0.2727	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	822.9600	0.8230	100.000	0	0	0
2015/01/14	ES33	05/02/2015	10.00	Call	Bond Future	6,566.2900	6.5663	7,390.1300	7.3901	12.547	0	0	0
2015/01/14	ES33	05/02/2015			Bond Future	9.1177	88.6934	9.0142	89.5172	(1.135)	0.0000	0.0000	6,576
2015/01/14	ES33	05/02/2015	10.01	Call	Bond Future	6,636.2500	6.6363	7,460.0900	7.4601	12.414	0	0	0
2015/01/14	ES33	05/02/2015	9.99	Call	Bond Future	6,496.2400	6.4962	7,320.0800	7.3201	12.682	0	0	0
2015/01/14	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	ES33	07/05/2015			Bond Future	9.1910	86.3050	9.0846	87.1402	(1.158)	0.0000	0.0000	0
2015/01/14	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	ES33	07/05/2015	9.76	Call	Bond Future	4,265.6000	4.2656	5,100.8000	5.1008	19.580	0	0	0
2015/01/14	ES33	07/05/2015	9.74	Call	Bond Future	4,121.2100	4.1212	4,956.4100	4.9564	20.266	0	0	0
2015/01/14	ES33	07/05/2015	9.75	Call	Bond Future	4,193.4500	4.1935	5,028.6500	5.0287	19.917	0	0	0
2015/01/14	ES33	06/08/2015			Bond Future	9.2536	87.7826	9.1440	88.6314	(1.183)	0.0000	0.0000	0
2015/01/14	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	ES33	06/08/2015	9.61	Call	Bond Future	2,676.8700	2.6769	3,525.6800	3.5257	31.709	0	0	0
2015/01/14	ES33	06/08/2015	9.59	Call	Bond Future	2,530.0700	2.5301	3,378.8800	3.3789	33.549	0	0	0
2015/01/14	ES33	06/08/2015	9.60	Call	Bond Future	2,603.5200	2.6035	3,452.3300	3.4523	32.602	0	0	0
2015/01/14	GOVI	05/02/2015	459.99	Call	GOVI	330,880.0000	33.0880	360,820.0000	36.0820	9.049	0	0	0
2015/01/14	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	GOVI	05/02/2015			GOVI	493.0780	493.0780	496.0720	496.0720	0.607	0.0000	0.0000	440
2015/01/14	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	GOVI	05/02/2015	460.00	Call	GOVI	330,780.0000	33.0780	360,720.0000	36.0720	9.051	0	0	0

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2015/01/14	GOVI	05/02/2015	460.01	Call	GOVI	330,680.0000	33.0680	360,620.0000	36.0620	9.054	0	0	0
2015/01/14	GOVI	07/05/2015	449.99	Call	GOVI	508,620.0000	50.8620	538,980.0000	53.8980	5.969	0	0	0
2015/01/14	GOVI	07/05/2015			GOVI	500.8520	500.8520	503.8880	503.8880	0.606	0.0000	0.0000	131
2015/01/14	GOVI	07/05/2015	450.00	Call	GOVI	508,520.0000	50.8520	538,880.0000	53.8880	5.970	0	0	0
2015/01/14	GOVI	07/05/2015	450.01	Call	GOVI	508,420.0000	50.8420	538,780.0000	53.8780	5.971	0	0	0
2015/01/14	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	GOVI	06/08/2015			GOVI	509.3280	509.3280	512.4160	512.4160	0.606	0.0000	0.0000	0
2015/01/14	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	GOVI	06/08/2015	499.99	Call	GOVI	93,380.0000	9.3380	124,260.0000	12.4260	33.069	0	0	0
2015/01/14	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	GOVI	06/08/2015	500.00	Call	GOVI	93,280.0000	9.3280	124,160.0000	12.4160	33.105	0	0	0
2015/01/14	GOVI	06/08/2015	500.01	Call	GOVI	93,180.0000	9.3180	124,060.0000	12.4060	33.140	0	0	0
2015/01/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/14	IGOV	05/02/2015			Index Future	224.8230	224.8230	224.5770	224.5770	(0.109)	0.0000	0.0000	1,093
2015/01/14	IGOV	07/05/2015			Index Future	228.3860	228.3860	228.1340	228.1340	(0.110)	0.0000	0.0000	82
2015/01/14	IGOV	06/08/2015			Index Future	232.2700	232.2700	232.0140	232.0140	(0.110)	0.0000	0.0000	0
2015/01/14	ILBI	05/02/2015			Index Future	609.0770	609.0770	608.3280	608.3280	(0.123)	0.0000	0.0000	159
2015/01/14	ILBI	07/05/2015			Index Future	618.9410	618.9410	618.1780	618.1780	(0.123)	0.0000	0.0000	0
2015/01/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/14	JBAF	21/01/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/01/14	JBAF	18/02/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	93.9000	93.9000	0
2015/01/14	JBAF	18/03/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	2,850
2015/01/14	JBAF	15/04/2015			Jibar Tradeable Future	6.1600	93.8400	6.1400	93.8600	(0.325)	0.0000	0.0000	0
2015/01/14	JBAF	20/05/2015			Jibar Tradeable Future	6.1800	93.8200	6.2000	93.8000	0.324	0.0000	0.0000	0
2015/01/14	JBAF	17/06/2015			Jibar Tradeable Future	6.2000	93.8000	6.2300	93.7700	0.484	0.0000	0.0000	5,000
2015/01/14	JBAF	16/09/2015			Jibar Tradeable Future	6.2800	93.7200	6.2400	93.7600	(0.637)	0.0000	0.0000	0
2015/01/14	JBAF	15/12/2015			Jibar Tradeable Future	6.4100	93.5900	6.3600	93.6400	(0.780)	0.0000	0.0000	0
2015/01/14	JBAF	16/03/2016			Jibar Tradeable Future	6.5400	93.4600	6.4800	93.5200	(0.917)	0.0000	0.0000	0
2015/01/14	JBAF	15/06/2016			Jibar Tradeable Future	6.6500	93.3500	6.5800	93.4200	(1.053)	0.0000	0.0000	0
2015/01/14	JBAF	21/09/2016			Jibar Tradeable Future	6.7600	93.2400	6.6900	93.3100	(1.036)	0.0000	0.0000	0
2015/01/14	JBAF	21/12/2016			Jibar Tradeable Future	6.8600	93.1400	6.7900	93.2100	(1.020)	0.0000	0.0000	0

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2015/01/14	R023	05/02/2015			Bond Future	7.2992	106.1911	7.1965	106.8213	(1.408)	0.0000	0.0000	8,864
2015/01/14	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R023	05/02/2015	8.75	Call	Bond Future	8,401.6500	8.4016	9,031.8400	9.0318	7.501	0	0	0
2015/01/14	R023	05/02/2015	8.76	Call	Bond Future	8,456.4800	8.4565	9,086.6700	9.0867	7.452	0	0	0
2015/01/14	R023	05/02/2015	8.74	Call	Bond Future	8,346.7800	8.3468	8,976.9700	8.9770	7.550	0	0	0
2015/01/14	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R023	07/05/2015	8.15	Put	Bond Future	156.0400	0.1560	103.7300	0.1037	(33.523)	0	0	0
2015/01/14	R023	07/05/2015	8.14	Call	Bond Future	4,804.9200	4.8049	5,389.3200	5.3893	12.163	0	0	0
2015/01/14	R023	07/05/2015			Bond Future	7.3368	103.9425	7.2300	104.5807	(1.456)	0.0000	0.0000	0
2015/01/14	R023	07/05/2015	8.15	Call	Bond Future	4,855.9300	4.8559	5,441.8100	5.4418	12.065	0	0	0
2015/01/14	R023	07/05/2015	8.16	Call	Bond Future	4,907.0400	4.9070	5,494.3900	5.4944	11.970	0	0	0
2015/01/14	R023	07/05/2015	8.14	Put	Bond Future	161.1500	0.1611	107.3600	0.1074	(33.379)	0	0	0
2015/01/14	R023	07/05/2015	8.16	Put	Bond Future	151.0600	0.1511	100.2200	0.1002	(33.656)	0	0	0
2015/01/14	R023	06/08/2015	9.07	Put	Bond Future	55.9100	0.0559	25.3600	0.0254	(54.641)	0	0	911
2015/01/14	R023	06/08/2015	8.24	Call	Bond Future	5,368.3000	5.3683	5,889.9900	5.8900	9.718	0	0	0
2015/01/14	R023	06/08/2015			Bond Future	7.3558	105.7216	7.2444	106.3699	(1.514)	0.0000	0.0000	0
2015/01/14	R023	06/08/2015	9.07	Call	Bond Future	9,415.9600	9.4160	10,033.6300	10.0336	6.560	0	0	0
2015/01/14	R023	06/08/2015	8.26	Put	Bond Future	383.6200	0.3836	260.4600	0.2605	(32.105)	0	0	0
2015/01/14	R023	06/08/2015	8.25	Put	Bond Future	391.4600	0.3915	266.9300	0.2669	(31.812)	0	0	0
2015/01/14	R023	06/08/2015	8.24	Put	Bond Future	399.4500	0.3995	272.9200	0.2729	(31.676)	0	0	0
2015/01/14	R023	06/08/2015	8.25	Call	Bond Future	5,414.7600	5.4148	5,938.4500	5.9385	9.672	0	0	0
2015/01/14	R023	06/08/2015	8.26	Call	Bond Future	5,461.3200	5.4613	5,986.3800	5.9864	9.614	0	0	0
2015/01/14	R157	05/02/2015	8.74	Call	Bond Future	1,073.1700	1.0732	1,073.1600	1.0732	(0.001)	0	0	0
2015/01/14	R157	05/02/2015	8.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/14	R157	05/02/2015	8.74	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	R157	05/02/2015	8.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	R157	05/02/2015	8.75	Call	Bond Future	1,078.9800	1.0790	1,078.9700	1.0790	(0.001)	0	0	0
2015/01/14	R157	05/02/2015	8.76	Call	Bond Future	1,084.7800	1.0848	1,084.7700	1.0848	(0.001)	0	0	0
2015/01/14	R186	05/02/2015	9.00	Call	Bond Future	11,707.8900	11.7079	12,668.5900	12.6686	8.206	0	0	0
2015/01/14	R186	05/02/2015			Bond Future	7.5887	123.9555	7.4812	124.9162	(1.417)	0.0000	0.0000	28,245
2015/01/14	R186	05/02/2015	8.75	Call	Bond Future	9,750.0700	9.7501	10,710.7600	10.7108	9.853	0	0	0
2015/01/14	R186	05/02/2015	8.76	Call	Bond Future	9,829.3100	9.8293	10,790.0000	10.7900	9.774	0	0	0
2015/01/14	R186	05/02/2015	8.74	Call	Bond Future	9,670.7600	9.6708	10,631.4500	10.6314	9.934	0	0	0
2015/01/14	R186	05/02/2015	8.00	Put	Bond Future	62.0400	0.0620	21.0700	0.0211	(66.038)	0	0	6,500
2015/01/14	R186	05/02/2015	8.05	Put	Bond Future	40.4000	0.0404	12.9600	0.0130	(67.921)	0	0	6,500
2015/01/14	R186	05/02/2015	8.45	Put	Bond Future	0.5900	0.0006	0.1300	0.0001	(77.966)	0	0	0
2015/01/14	R186	05/02/2015	8.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	R186	05/02/2015	8.50	Put	Bond Future	0.3200	0.0003	0.0600	0.0001	(81.250)	0	0	0
2015/01/14	R186	05/02/2015	8.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	R186	05/02/2015	8.45	Call	Bond Future	7,337.3400	7.3373	8,297.5800	8.2976	13.087	0	0	0
2015/01/14	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/14	R186	05/02/2015	8.50	Call	Bond Future	7,744.2200	7.7442	8,704.6600	8.7047	12.402	0	0	0
2015/01/14	R186	05/02/2015	8.00	Call	Bond Future	3,643.1200	3.6431	4,562.8500	4.5629	25.246	0	0	0

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2015/01/14	R186	05/02/2015	8.05	Call	Bond Future	4,047.0300	4.0470	4,980.2900	4.9803	23.060	0	0	0
2015/01/14	R186	05/02/2015	8.74	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	R186	07/05/2015			Bond Future	7.6316	125.9108	7.5205	126.8844	(1.456)	0.0000	0.0000	170
2015/01/14	R186	07/05/2015	8.25	Call	Bond Future	5,734.5000	5.7345	6,536.8100	6.5368	13.991	0	0	0
2015/01/14	R186	07/05/2015	7.80	Put	Bond Future	1,521.9600	1.5220	1,126.7400	1.1267	(25.968)	0	0	300
2015/01/14	R186	07/05/2015	8.24	Put	Bond Future	519.5700	0.5196	344.5700	0.3446	(33.682)	0	0	0
2015/01/14	R186	07/05/2015	8.26	Put	Bond Future	492.2600	0.4923	324.7300	0.3247	(34.033)	0	0	0
2015/01/14	R186	07/05/2015	8.25	Put	Bond Future	505.7600	0.5058	334.5200	0.3345	(33.858)	0	0	0
2015/01/14	R186	07/05/2015	8.26	Call	Bond Future	5,803.0100	5.8030	6,609.0300	6.6090	13.890	0	0	0
2015/01/14	R186	07/05/2015	8.24	Call	Bond Future	5,666.2200	5.6662	6,464.7700	6.4648	14.093	0	0	0
2015/01/14	R186	07/05/2015	7.80	Call	Bond Future	2,976.8800	2.9769	3,555.2100	3.5552	19.427	0	0	0
2015/01/14	R186	06/08/2015	8.90	Put	Bond Future	324.8300	0.3248	199.2600	0.1993	(38.657)	0	0	2,500
2015/01/14	R186	06/08/2015	8.00	Put	Bond Future	1,734.5600	1.7346	1,316.4800	1.3165	(24.103)	0	0	0
2015/01/14	R186	06/08/2015			Bond Future	7.6593	122.7660	7.5443	123.7551	(1.502)	0.0000	0.0000	0
2015/01/14	R186	06/08/2015	8.00	Call	Bond Future	4,600.6500	4.6006	5,171.6700	5.1717	12.412	0	0	0
2015/01/14	R186	06/08/2015	8.01	Call	Bond Future	4,655.4100	4.6554	5,230.6700	5.2307	12.357	0	0	0
2015/01/14	R186	06/08/2015	7.99	Call	Bond Future	4,546.8500	4.5469	5,112.6300	5.1126	12.443	0	0	0
2015/01/14	R186	06/08/2015	8.90	Call	Bond Future	10,331.2900	10.3313	11,194.8200	11.1948	8.358	0	0	0
2015/01/14	R186	06/08/2015	7.99	Put	Bond Future	1,763.5700	1.7636	1,340.2500	1.3403	(24.004)	0	0	0
2015/01/14	R186	06/08/2015	8.01	Put	Bond Future	1,706.5800	1.7066	1,292.7400	1.2927	(24.250)	0	0	0
2015/01/14	R186	05/11/2015	8.24	Call	Bond Future	6,338.0100	6.3380	6,953.1300	6.9531	9.705	0	0	0
2015/01/14	R186	05/11/2015	8.25	Put	Bond Future	1,645.1900	1.6452	1,261.8400	1.2618	(23.301)	0	0	0
2015/01/14	R186	05/11/2015			Bond Future	7.6695	124.9710	7.5509	125.9731	(1.546)	0.0000	0.0000	0
2015/01/14	R186	05/11/2015	9.00	Put	Bond Future	534.9500	0.5349	350.1800	0.3502	(34.540)	0	0	2,600
2015/01/14	R186	05/11/2015	8.24	Put	Bond Future	1,667.9300	1.6679	1,280.9400	1.2809	(23.202)	0	0	0
2015/01/14	R186	05/11/2015	8.26	Put	Bond Future	1,622.3300	1.6223	1,242.6400	1.2426	(23.404)	0	0	0
2015/01/14	R186	05/11/2015	9.00	Call	Bond Future	11,051.9400	11.0519	11,869.2800	11.8693	7.395	0	0	0
2015/01/14	R186	05/11/2015	8.25	Call	Bond Future	6,394.9200	6.3949	7,013.6800	7.0137	9.676	0	0	0
2015/01/14	R186	05/11/2015	8.26	Call	Bond Future	6,451.6400	6.4516	7,074.0600	7.0741	9.647	0	0	0
2015/01/14	R197	05/02/2015	288.99	Put	Bond Future	2,537.5100	2.5375	3,425.5400	3.4255	34.996	0	0	0
2015/01/14	R197	05/02/2015			Bond Future	286.4525	286.4525	285.5645	285.5645	(0.310)	0.0000	0.0000	898
2015/01/14	R197	05/02/2015	289.01	Put	Bond Future	2,557.5100	2.5575	3,445.5400	3.4455	34.722	0	0	0
2015/01/14	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R197	05/02/2015	289.00	Put	Bond Future	2,547.5100	2.5475	3,435.5400	3.4355	34.859	0	0	0
2015/01/14	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R197	07/05/2015			Bond Future	290.9944	290.9944	290.0876	290.0876	(0.312)	0.0000	0.0000	0
2015/01/14	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R197	07/05/2015	293.99	Put	Bond Future	2,995.6400	2.9956	3,902.3700	3.9024	30.268	0	0	0
2015/01/14	R197	07/05/2015	294.01	Put	Bond Future	3,015.6400	3.0156	3,922.3700	3.9224	30.068	0	0	0
2015/01/14	R197	07/05/2015	294.00	Put	Bond Future	3,005.6400	3.0056	3,912.3700	3.9124	30.168	0	0	0
2015/01/14	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R202	05/02/2015	233.01	Call	Bond Future	3,852.8600	3.8529	3,809.3500	3.8094	(1.129)	0	0	0
2015/01/14	R202	05/02/2015			Bond Future	236.8629	236.8629	236.8194	236.8194	(0.018)	0.0000	0.0000	50,884
2015/01/14	R202	05/02/2015	232.99	Call	Bond Future	3,872.8600	3.8729	3,829.3500	3.8294	(1.123)	0	0	0

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2015/01/14	R202	05/02/2015	233.00	Call	Bond Future	3,862.8600	3.8629	3,819.3500	3.8194	(1.126)	0	0	0
2015/01/14	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R202	07/05/2015			Bond Future	240.6187	240.6187	240.5702	240.5702	(0.020)	0.0000	0.0000	0
2015/01/14	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R202	07/05/2015	238.51	Call	Bond Future	2,108.7400	2.1087	2,060.2000	2.0602	(2.302)	0	0	0
2015/01/14	R202	07/05/2015	238.49	Call	Bond Future	2,128.7400	2.1287	2,080.2000	2.0802	(2.280)	0	0	0
2015/01/14	R202	07/05/2015	238.50	Call	Bond Future	2,118.7400	2.1187	2,070.2000	2.0702	(2.291)	0	0	0
2015/01/14	R203	05/02/2015	7.69	Call	Bond Future	2,764.0600	2.7641	2,978.4800	2.9785	7.757	0	0	55
2015/01/14	R203	05/02/2015			Bond Future	6.5235	107.4186	6.4346	107.6331	(1.362)	0.0000	0.0000	14,991
2015/01/14	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R203	05/02/2015	8.35	Call	Bond Future	4,287.0900	4.2871	4,501.5100	4.5015	5.002	0	0	0
2015/01/14	R203	05/02/2015	8.36	Call	Bond Future	4,309.9400	4.3099	4,524.3600	4.5244	4.975	0	0	0
2015/01/14	R203	05/02/2015	8.34	Call	Bond Future	4,264.2300	4.2642	4,478.6500	4.4787	5.028	0	0	0
2015/01/14	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R203	07/05/2015			Bond Future	6.5390	104.9469	6.4406	105.1627	(1.505)	0.0000	0.0000	0
2015/01/14	R203	07/05/2015	7.24	Put	Bond Future	48.1800	0.0482	29.7200	0.0297	(38.315)	0	0	0
2015/01/14	R203	07/05/2015	7.26	Put	Bond Future	44.6400	0.0446	27.4200	0.0274	(38.575)	0	0	0
2015/01/14	R203	07/05/2015	7.25	Put	Bond Future	46.4300	0.0464	28.5500	0.0286	(38.510)	0	0	0
2015/01/14	R203	07/05/2015	7.25	Call	Bond Future	1,589.6200	1.5896	1,787.5900	1.7876	12.454	0	0	0
2015/01/14	R203	07/05/2015	7.26	Call	Bond Future	1,609.3200	1.6093	1,807.9500	1.8079	12.342	0	0	0
2015/01/14	R203	07/05/2015	7.24	Call	Bond Future	1,569.8700	1.5699	1,767.2600	1.7673	12.574	0	0	0
2015/01/14	R203	06/08/2015	6.74	Call	Bond Future	844.5700	0.8446	966.2900	0.9663	14.412	0	0	0
2015/01/14	R203	06/08/2015	6.75	Put	Bond Future	348.1500	0.3481	252.7400	0.2527	(27.405)	0	0	0
2015/01/14	R203	06/08/2015			Bond Future	6.4908	106.7436	6.3800	106.9622	(1.707)	0.0000	0.0000	0
2015/01/14	R203	06/08/2015	6.75	Call	Bond Future	857.3100	0.8573	980.5500	0.9806	14.375	0	0	0
2015/01/14	R203	06/08/2015	6.76	Call	Bond Future	870.4400	0.8704	994.8900	0.9949	14.297	0	0	0
2015/01/14	R203	06/08/2015	6.74	Put	Bond Future	355.0000	0.3550	258.0700	0.2581	(27.304)	0	0	0
2015/01/14	R203	06/08/2015	6.76	Put	Bond Future	341.7000	0.3417	247.5000	0.2475	(27.568)	0	0	0
2015/01/14	R204	05/02/2015			Bond Future	6.7889	105.1599	6.6956	105.4805	(1.374)	0.0000	0.0000	10,492
2015/01/14	R204	05/02/2015	8.25	Call	Bond Future	4,867.5700	4.8676	5,188.1900	5.1882	6.587	0	0	0
2015/01/14	R204	05/02/2015	8.26	Call	Bond Future	4,899.9100	4.8999	5,220.5300	5.2205	6.543	0	0	0
2015/01/14	R204	05/02/2015	8.24	Call	Bond Future	4,835.2200	4.8352	5,155.8400	5.1558	6.631	0	0	0
2015/01/14	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R204	07/05/2015	7.51	Put	Bond Future	94.1700	0.0942	59.6300	0.0596	(36.678)	0	0	0
2015/01/14	R204	07/05/2015	7.50	Put	Bond Future	97.5000	0.0975	61.9200	0.0619	(36.492)	0	0	0
2015/01/14	R204	07/05/2015			Bond Future	6.8234	106.8187	6.7232	107.1425	(1.468)	0.0000	0.0000	100
2015/01/14	R204	07/05/2015	7.49	Call	Bond Future	2,224.0100	2.2240	2,511.1300	2.5111	12.910	0	0	0
2015/01/14	R204	07/05/2015	7.50	Call	Bond Future	2,252.0300	2.2520	2,540.2100	2.5402	12.796	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
2015/01/14	R204	07/05/2015	7.51	Call	Bond Future	2,280.1200	2.2801	2,569.3400	2.5693	12.684	0	0	0
2015/01/14	R204	07/05/2015	7.49	Put	Bond Future	100.9200	0.1009	64.2800	0.0643	(36.306)	0	0	0
2015/01/14	R204	06/08/2015	7.74	Call	Bond Future	2,891.6700	2.8917	3,161.0100	3.1610	9.314	0	0	0
2015/01/14	R204	06/08/2015	7.75	Put	Bond Future	156.5900	0.1566	98.5100	0.0985	(37.090)	0	0	0
2015/01/14	R204	06/08/2015			Bond Future	6.8210	104.6089	6.7125	104.9373	(1.591)	0.0000	0.0000	0
2015/01/14	R204	06/08/2015	8.41	Call	Bond Future	4,694.4700	4.6945	5,007.6000	5.0076	6.670	0	0	0
2015/01/14	R204	06/08/2015	7.74	Put	Bond Future	160.1300	0.1601	101.0100	0.1010	(36.920)	0	0	0
2015/01/14	R204	06/08/2015	7.76	Put	Bond Future	153.1100	0.1531	95.8200	0.0958	(37.418)	0	0	0
2015/01/14	R204	06/08/2015	8.41	Put	Bond Future	27.3900	0.0274	12.0600	0.0121	(55.969)	0	0	699
2015/01/14	R204	06/08/2015	7.75	Call	Bond Future	2,917.3600	2.9174	3,187.7400	3.1877	9.268	0	0	0
2015/01/14	R204	06/08/2015	7.76	Call	Bond Future	2,943.1000	2.9431	3,214.2700	3.2143	9.214	0	0	0
2015/01/14	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R207	05/02/2015			Bond Future	6.9697	101.6654	6.8665	102.0939	(1.481)	0.0000	0.0000	36,436
2015/01/14	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R207	05/02/2015	8.50	Call	Bond Future	6,102.5300	6.1025	6,531.0600	6.5311	7.022	0	0	0
2015/01/14	R207	05/02/2015	8.51	Call	Bond Future	6,140.9100	6.1409	6,569.4400	6.5694	6.978	0	0	0
2015/01/14	R207	05/02/2015	8.49	Call	Bond Future	6,064.1300	6.0641	6,492.6600	6.4927	7.067	0	0	0
2015/01/14	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R207	07/05/2015			Bond Future	7.0108	103.2690	6.9014	103.7025	(1.560)	0.0000	0.0000	0
2015/01/14	R207	07/05/2015	8.25	Call	Bond Future	4,776.2800	4.7763	5,199.9100	5.1999	8.869	0	0	0
2015/01/14	R207	07/05/2015	7.73	Call	Bond Future	2,914.7800	2.9148	3,301.0200	3.3010	13.251	0	0	66
2015/01/14	R207	07/05/2015	8.24	Put	Bond Future	18.2700	0.0183	8.1400	0.0081	(55.446)	0	0	0
2015/01/14	R207	07/05/2015	8.26	Put	Bond Future	16.7900	0.0168	7.3600	0.0074	(56.164)	0	0	0
2015/01/14	R207	07/05/2015	7.73	Put	Bond Future	118.9300	0.1189	71.7200	0.0717	(39.696)	0	0	0
2015/01/14	R207	07/05/2015	8.25	Put	Bond Future	17.5600	0.0176	7.7400	0.0077	(55.923)	0	0	0
2015/01/14	R207	07/05/2015	8.26	Call	Bond Future	4,812.7900	4.8128	5,236.8100	5.2368	8.810	0	0	0
2015/01/14	R207	07/05/2015	8.24	Call	Bond Future	4,739.7000	4.7397	5,163.0200	5.1630	8.931	0	0	0
2015/01/14	R207	06/08/2015	7.76	Call	Bond Future	3,051.3000	3.0513	3,376.4800	3.3765	10.657	0	0	0
2015/01/14	R207	06/08/2015			Bond Future	7.0234	101.3926	6.9069	101.8326	(1.659)	0.0000	0.0000	0
2015/01/14	R207	06/08/2015	7.74	Call	Bond Future	2,991.4900	2.9915	3,313.1500	3.3131	10.753	0	0	0
2015/01/14	R207	06/08/2015	7.75	Call	Bond Future	3,021.3600	3.0214	3,344.7800	3.3448	10.704	0	0	0
2015/01/14	R207	06/08/2015	7.46	Call	Bond Future	2,201.1600	2.2012	2,466.8100	2.4668	12.069	0	0	70
2015/01/14	R207	06/08/2015	7.74	Put	Bond Future	335.2300	0.3352	216.8800	0.2169	(35.304)	0	0	0
2015/01/14	R207	06/08/2015	7.76	Put	Bond Future	322.1300	0.3221	207.3000	0.2073	(35.647)	0	0	0
2015/01/14	R207	06/08/2015	7.46	Put	Bond Future	572.5500	0.5726	398.1900	0.3982	(30.453)	0	0	0
2015/01/14	R207	06/08/2015	7.75	Put	Bond Future	328.6300	0.3286	212.0400	0.2120	(35.478)	0	0	0
2015/01/14	R207	05/11/2015	7.76	Call	Bond Future	3,193.2900	3.1933	3,485.4900	3.4855	9.150	0	0	0
2015/01/14	R207	05/11/2015			Bond Future	6.9970	103.2136	6.8737	103.6577	(1.762)	0.0000	0.0000	0
2015/01/14	R207	05/11/2015	7.74	Call	Bond Future	3,139.0500	3.1390	3,427.9400	3.4279	9.203	0	0	0
2015/01/14	R207	05/11/2015	7.75	Call	Bond Future	3,166.2700	3.1663	3,456.8000	3.4568	9.176	0	0	0
2015/01/14	R207	05/11/2015	7.43	Call	Bond Future	2,343.0400	2.3430	2,576.3800	2.5764	9.959	0	0	53
2015/01/14	R207	05/11/2015	7.74	Put	Bond Future	512.6600	0.5127	357.5300	0.3575	(30.260)	0	0	0
2015/01/14	R207	05/11/2015	7.43	Put	Bond Future	802.2300	0.8022	591.5500	0.5916	(26.262)	0	0	0
2015/01/14	R207	05/11/2015	7.76	Put	Bond Future	497.3600	0.4974	345.5400	0.3455	(30.525)	0	0	0
2015/01/14	R207	05/11/2015	7.75	Put	Bond Future	505.1000	0.5051	351.6100	0.3516	(30.388)	0	0	0
2015/01/14	R208	05/02/2015	8.51	Call	Bond Future	6,570.0800	6.5701	7,071.0300	7.0710	7.625	0	0	0

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2015/01/14	R208	05/02/2015			Bond Future			100.7446	6.9958	101.2456	(1.449)	0.0000	0.0000	50,443
2015/01/14	R208	05/02/2015	8.49	Call	Bond Future	6,480.7900		6.4808	6,981.7400	6.9817	7.730	0	0	0
2015/01/14	R208	05/02/2015	8.51	Put	Bond Future			0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R208	05/02/2015	8.50	Put	Bond Future			0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R208	05/02/2015	8.49	Put	Bond Future			0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R208	05/02/2015	8.50	Call	Bond Future	6,525.4500		6.5254	7,026.4000	7.0264	7.677	0	0	0
2015/01/14	R208	07/05/2015	8.01	Call	Bond Future	4,082.9500		4.0830	4,552.8800	4.5529	11.510	0	0	0
2015/01/14	R208	07/05/2015			Bond Future	7.1362		98.9344	7.0284	99.4414	(1.511)	0.0000	0.0000	0
2015/01/14	R208	07/05/2015	7.99	Call	Bond Future	4,000.2100		4.0002	4,467.8000	4.4678	11.689	0	0	0
2015/01/14	R208	07/05/2015	8.00	Call	Bond Future	4,041.5400		4.0415	4,510.2900	4.5103	11.598	0	0	0
2015/01/14	R208	07/05/2015	7.99	Put	Bond Future	95.9300		0.0959	56.5400	0.0565	(41.061)	0	0	0
2015/01/14	R208	07/05/2015	8.01	Put	Bond Future	89.5000		0.0895	52.4500	0.0525	(41.397)	0	0	0
2015/01/14	R208	07/05/2015	8.00	Put	Bond Future	92.6600		0.0927	54.4300	0.0544	(41.258)	0	0	0
2015/01/14	R208	06/08/2015			Bond Future	7.1506		100.6282	7.0371	101.1431	(1.587)	0.0000	0.0000	0
2015/01/14	R208	06/08/2015	8.00	Call	Bond Future	4,063.8600		4.0639	4,465.0200	4.4650	9.871	0	0	0
2015/01/14	R208	06/08/2015	8.01	Call	Bond Future	4,100.5200		4.1005	4,503.5000	4.5035	9.828	0	0	0
2015/01/14	R208	06/08/2015	8.85	Call	Bond Future	7,371.1700		7.3712	7,863.9100	7.8639	6.685	0	0	0
2015/01/14	R208	06/08/2015	7.99	Call	Bond Future	4,027.2800		4.0273	4,426.5900	4.4266	9.915	0	0	0
2015/01/14	R208	06/08/2015	8.01	Put	Bond Future	306.1500		0.3061	194.2600	0.1943	(36.547)	0	0	0
2015/01/14	R208	06/08/2015	8.00	Put	Bond Future	312.6000		0.3126	198.8900	0.1989	(36.376)	0	0	0
2015/01/14	R208	06/08/2015	7.99	Put	Bond Future	319.1700		0.3192	203.6100	0.2036	(36.206)	0	0	0
2015/01/14	R208	06/08/2015	8.85	Put	Bond Future	38.7900		0.0388	16.6600	0.0167	(57.051)	0	0	198
2015/01/14	R208	05/11/2015			Bond Future	7.1386		99.0326	7.0198	99.5528	(1.664)	0.0000	0.0000	0
2015/01/14	R208	05/11/2015	8.48	Call	Bond Future	5,881.2700		5.8813	6,304.9900	6.3050	7.205	0	0	0
2015/01/14	R208	05/11/2015	7.74	Put	Bond Future	760.2100		0.7602	550.7800	0.5508	(27.549)	0	0	0
2015/01/14	R208	05/11/2015	7.75	Call	Bond Future	3,373.9000		3.3739	3,686.7700	3.6868	9.273	0	0	0
2015/01/14	R208	05/11/2015	7.76	Call	Bond Future	3,405.1000		3.4051	3,720.0700	3.7201	9.250	0	0	0
2015/01/14	R208	05/11/2015	8.48	Put	Bond Future	232.7700		0.2328	136.2900	0.1363	(41.449)	0	0	2,200
2015/01/14	R208	05/11/2015	7.74	Call	Bond Future	3,342.8100		3.3428	3,653.5800	3.6536	9.297	0	0	0
2015/01/14	R208	05/11/2015	7.76	Put	Bond Future	738.0400		0.7380	532.8100	0.5328	(27.807)	0	0	0
2015/01/14	R208	05/11/2015	7.75	Put	Bond Future	749.0600		0.7491	541.7300	0.5417	(27.679)	0	0	0
2015/01/14	R209	05/02/2015	9.00	Put	Bond Future	2.8900		0.0029	0.7700	0.0008	(73.356)	0	0	0
2015/01/14	R209	05/02/2015			Bond Future	8.2137		82.7261	8.1114	83.5985	(1.245)	0.0000	0.0000	17,073
2015/01/14	R209	05/02/2015	9.25	Call	Bond Future	8,091.6600		8.0917	8,963.8500	8.9638	10.779	0	0	0
2015/01/14	R209	05/02/2015	9.26	Call	Bond Future	8,163.5300		8.1635	9,035.7400	9.0357	10.684	0	0	0
2015/01/14	R209	05/02/2015	9.24	Call	Bond Future	8,019.6800		8.0197	8,891.8600	8.8919	10.875	0	0	0
2015/01/14	R209	05/02/2015	9.25	Put	Bond Future	0.2000		0.0002	0.0400	0.0000	(80.000)	0	0	0
2015/01/14	R209	05/02/2015	9.00	Call	Bond Future	6,260.4700		6.2605	7,130.7000	7.1307	13.900	0	0	0
2015/01/14	R209	05/02/2015	9.24	Put	Bond Future	0.2200		0.0002	0.0500	0.0001	(77.273)	0	0	0
2015/01/14	R209	05/02/2015	9.26	Put	Bond Future	0.1800		0.0002	0.0400	0.0000	(77.778)	0	0	0
2015/01/14	R209	07/05/2015			Bond Future	8.2572		80.8834	8.1525	81.7681	(1.269)	0.0000	0.0000	0
2015/01/14	R209	07/05/2015	8.99	Put	Bond Future	421.1000		0.4211	313.1400	0.3131	(25.638)	0	0	0
2015/01/14	R209	07/05/2015	9.01	Put	Bond Future	399.7000		0.3997	296.4500	0.2964	(25.832)	0	0	0
2015/01/14	R209	07/05/2015	8.99	Call	Bond Future	6,220.7700		6.2208	6,997.4800	6.9975	12.486	0	0	0
2015/01/14	R209	07/05/2015	9.00	Put	Bond Future	410.2800		0.4103	304.6900	0.3047	(25.736)	0	0	0
2015/01/14	R209	07/05/2015	9.00	Call	Bond Future	6,284.6200		6.2846	7,063.7000	7.0637	12.397	0	0	0
2015/01/14	R209	07/05/2015	9.01	Call	Bond Future	6,348.6000		6.3486	7,130.0200	7.1300	12.309	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
2015/01/14	R209	06/08/2015	8.99	Put	Bond Future	1,067.0100		1.0670	816.4600	0.8165	(23.482)	0	0	0
2015/01/14	R209	06/08/2015			Bond Future	8.2905		82.2683	8.1831	83.1674	(1.295)	0.0000	0.0000	0
2015/01/14	R209	06/08/2015	9.01	Put	Bond Future	1,032.4900		1.0325	787.9700	0.7880	(23.683)	0	0	0
2015/01/14	R209	06/08/2015	9.90	Call	Bond Future	12,033.3900		12.0334	12,860.5000	12.8605	6.873	0	0	0
2015/01/14	R209	06/08/2015	9.00	Call	Bond Future	6,630.5600		6.6306	7,282.0800	7.2821	9.826	0	0	0
2015/01/14	R209	06/08/2015	9.01	Call	Bond Future	6,687.8000		6.6878	7,342.3300	7.3423	9.787	0	0	0
2015/01/14	R209	06/08/2015	8.99	Call	Bond Future	6,573.4500		6.5735	7,221.9500	7.2220	9.865	0	0	0
2015/01/14	R209	06/08/2015	9.00	Put	Bond Future	1,049.6300		1.0496	802.1000	0.8021	(23.583)	0	0	0
2015/01/14	R209	06/08/2015	9.90	Put	Bond Future	190.3900		0.1904	118.4500	0.1185	(37.786)	0	0	2,914
2015/01/14	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R210	05/02/2015			Bond Future	177.2235		177.2235	176.8928	176.8928	(0.187)	0.0000	0.0000	628
2015/01/14	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R210	05/02/2015	175.01	Call	Bond Future	2,213.5300		2.2135	1,882.8000	1.8828	(14.941)	0	0	0
2015/01/14	R210	05/02/2015	174.99	Call	Bond Future	2,233.5300		2.2335	1,902.8000	1.9028	(14.808)	0	0	0
2015/01/14	R210	05/02/2015	175.00	Call	Bond Future	2,223.5300		2.2235	1,892.8000	1.8928	(14.874)	0	0	0
2015/01/14	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R210	07/05/2015			Bond Future	177.9585		177.9585	177.6196	177.6196	(0.190)	0.0000	0.0000	0
2015/01/14	R210	07/05/2015	177.00	Call	Bond Future	958.4600		0.9585	619.6200	0.6196	(35.353)	0	0	0
2015/01/14	R210	07/05/2015	176.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R210	07/05/2015	177.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R210	07/05/2015	177.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R210	07/05/2015	177.01	Call	Bond Future	948.4600		0.9485	609.6200	0.6096	(35.725)	0	0	0
2015/01/14	R210	07/05/2015	176.99	Call	Bond Future	968.4600		0.9685	629.6200	0.6296	(34.988)	0	0	0
2015/01/14	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R211	05/02/2015			Bond Future	131.1204		131.1204	131.0908	131.0908	(0.023)	0.0000	0.0000	1,120
2015/01/14	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R211	05/02/2015	132.99	Put	Bond Future	1,869.5800		1.8696	1,899.2500	1.8993	1.587	0	0	0
2015/01/14	R211	05/02/2015	133.01	Put	Bond Future	1,889.5800		1.8896	1,919.2500	1.9193	1.570	0	0	0
2015/01/14	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R211	05/02/2015	133.00	Put	Bond Future	1,879.5800		1.8796	1,909.2500	1.9093	1.579	0	0	0
2015/01/14	R211	07/05/2015	134.99	Put	Bond Future	1,790.5100		1.7905	1,822.7800	1.8228	1.802	0	0	0
2015/01/14	R211	07/05/2015			Bond Future	133.1995		133.1995	133.1672	133.1672	(0.024)	0.0000	0.0000	0
2015/01/14	R211	07/05/2015	135.01	Put	Bond Future	1,810.5100		1.8105	1,842.7800	1.8428	1.782	0	0	0
2015/01/14	R211	07/05/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R211	07/05/2015	135.00	Put	Bond Future	1,800.5100		1.8005	1,832.7800	1.8328	1.792	0	0	0
2015/01/14	R211	07/05/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R211	07/05/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R212	05/02/2015			Bond Future	137.2184		137.2184	137.0156	137.0156	(0.148)	0.0000	0.0000	1,621
2015/01/14	R212	05/02/2015	137.99	Put	Bond Future	771.5900		0.7716	974.4500	0.9744	26.291	0	0	0
2015/01/14	R212	05/02/2015	138.01	Put	Bond Future	791.5900		0.7916	994.4500	0.9944	25.627	0	0	0
2015/01/14	R212	05/02/2015	138.00	Put	Bond Future	781.5900		0.7816	984.4500	0.9844	25.955	0	0	0
2015/01/14	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/14	R212	07/05/2015			Bond Future	139.3942	139.3942	139.1858	139.1858	(0.149)	0.0000	0.0000	0
2015/01/14	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R212	07/05/2015	140.99	Put	Bond Future	1,595.8400	1.5958	1,804.1500	1.8041	13.053	0	0	0
2015/01/14	R212	07/05/2015	141.01	Put	Bond Future	1,615.8400	1.6158	1,824.1500	1.8241	12.892	0	0	0
2015/01/14	R212	07/05/2015	141.00	Put	Bond Future	1,605.8400	1.6058	1,814.1500	1.8141	12.972	0	0	0
2015/01/14	R213	05/02/2015	9.26	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	R213	05/02/2015			Bond Future	8.0801	93.5274	7.9776	94.3833	(1.269)	0.0000	0.0000	17,503
2015/01/14	R213	05/02/2015	9.25	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	R213	05/02/2015	9.24	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/14	R213	05/02/2015	9.25	Call	Bond Future	9,008.5500	9.0086	9,864.4700	9.8645	9.501	0	0	0
2015/01/14	R213	05/02/2015	9.26	Call	Bond Future	9,079.9000	9.0799	9,935.8200	9.9358	9.427	0	0	0
2015/01/14	R213	05/02/2015	9.24	Call	Bond Future	8,937.1200	8.9371	9,793.0300	9.7930	9.577	0	0	0
2015/01/14	R213	07/05/2015	8.74	Call	Bond Future	5,389.2500	5.3892	6,097.9100	6.0979	13.150	0	0	0
2015/01/14	R213	07/05/2015	8.75	Put	Bond Future	531.1900	0.5312	375.3400	0.3753	(29.340)	0	0	0
2015/01/14	R213	07/05/2015			Bond Future	8.1251	91.4587	8.0198	92.3265	(1.295)	0.0000	0.0000	0
2015/01/14	R213	07/05/2015	8.75	Call	Bond Future	5,451.2800	5.4513	6,163.1500	6.1632	13.059	0	0	0
2015/01/14	R213	07/05/2015	8.76	Call	Bond Future	5,513.4900	5.5135	6,228.5300	6.2285	12.969	0	0	0
2015/01/14	R213	07/05/2015	8.74	Put	Bond Future	544.8600	0.5449	385.8000	0.3858	(29.193)	0	0	0
2015/01/14	R213	07/05/2015	8.76	Put	Bond Future	517.8000	0.5178	365.1200	0.3651	(29.486)	0	0	0
2015/01/14	R213	06/08/2015			Bond Future	8.1588	93.0242	8.0506	93.9061	(1.326)	0.0000	0.0000	0
2015/01/14	R213	06/08/2015	8.49	Put	Bond Future	1,836.8600	1.8369	1,420.8000	1.4208	(22.651)	0	0	0
2015/01/14	R213	06/08/2015	8.51	Put	Bond Future	1,782.0100	1.7820	1,373.9400	1.3739	(22.899)	0	0	0
2015/01/14	R213	06/08/2015	8.49	Call	Bond Future	4,463.1100	4.4631	4,928.9500	4.9289	10.438	0	0	0
2015/01/14	R213	06/08/2015	8.50	Put	Bond Future	1,809.2700	1.8093	1,397.2100	1.3972	(22.775)	0	0	0
2015/01/14	R213	06/08/2015	8.50	Call	Bond Future	4,513.1300	4.5131	4,982.9700	4.9830	10.411	0	0	0
2015/01/14	R213	06/08/2015	8.51	Call	Bond Future	4,563.3800	4.5634	5,037.2100	5.0372	10.383	0	0	0
2015/01/14	R214	05/02/2015	9.50	Call	Bond Future	9,605.5600	9.6056	10,482.7500	10.4828	9.132	0	0	0
2015/01/14	R214	05/02/2015			Bond Future	8.3090	83.7609	8.2117	84.6382	(1.171)	0.0000	0.0000	13,407
2015/01/14	R214	05/02/2015	9.51	Call	Bond Future	9,678.1000	9.6781	10,555.3000	10.5553	9.064	0	0	0
2015/01/14	R214	05/02/2015	9.49	Call	Bond Future	9,532.8900	9.5329	10,410.0800	10.4101	9.202	0	0	0
2015/01/14	R214	05/02/2015	9.50	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2015/01/14	R214	05/02/2015	9.49	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2015/01/14	R214	05/02/2015	9.51	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2015/01/14	R214	07/05/2015			Bond Future	8.3512	81.7914	8.2517	82.6809	(1.192)	0.0000	0.0000	0
2015/01/14	R214	07/05/2015	9.15	Call	Bond Future	7,003.6600	7.0037	7,798.1000	7.7981	11.343	0	0	0
2015/01/14	R214	07/05/2015	9.16	Call	Bond Future	7,070.4600	7.0705	7,867.0700	7.8671	11.267	0	0	0
2015/01/14	R214	07/05/2015	9.14	Put	Bond Future	412.2300	0.4122	315.0000	0.3150	(23.586)	0	0	0
2015/01/14	R214	07/05/2015	9.16	Put	Bond Future	391.6400	0.3916	298.7800	0.2988	(23.711)	0	0	0
2015/01/14	R214	07/05/2015	9.15	Put	Bond Future	401.8200	0.4018	306.7900	0.3068	(23.650)	0	0	0
2015/01/14	R214	07/05/2015	9.14	Call	Bond Future	6,936.9600	6.9370	7,729.2000	7.7292	11.421	0	0	0
2015/01/14	R214	06/08/2015	8.76	Put	Bond Future	1,938.5100	1.9385	1,537.7100	1.5377	(20.676)	0	0	0
2015/01/14	R214	06/08/2015			Bond Future	8.3841	83.1914	8.2822	84.0955	(1.216)	0.0000	0.0000	0
2015/01/14	R214	06/08/2015	8.75	Put	Bond Future	1,967.4100	1.9674	1,562.7600	1.5628	(20.568)	0	0	0
2015/01/14	R214	06/08/2015	8.74	Call	Bond Future	5,028.9900	5.0290	5,524.5700	5.5246	9.854	0	0	0
2015/01/14	R214	06/08/2015	8.75	Call	Bond Future	5,082.2400	5.0822	5,581.6900	5.5817	9.827	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
2015/01/14	R214	06/08/2015	8.76	Call	Bond Future	5,135.7200	5.1357	5,639.0200	5.6390	9.800	0	0	0
2015/01/14	R214	06/08/2015	8.74	Put	Bond Future	1,996.6700	1.9967	1,588.1500	1.5881	(20.460)	0	0	0
2015/01/14	R248	05/02/2015			Bond Future	8.3995	107.8291	8.3223	108.7239	(0.920)	0.0000	0.0000	35,230
2015/01/14	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R248	05/02/2015	9.50	Call	Bond Future	11,425.6900	11.4257	12,320.4600	12.3205	7.831	0	0	0
2015/01/14	R248	05/02/2015	9.51	Call	Bond Future	11,519.2100	11.5192	12,413.9800	12.4140	7.768	0	0	0
2015/01/14	R248	05/02/2015	9.49	Call	Bond Future	11,331.9900	11.3320	12,226.7600	12.2268	7.896	0	0	0
2015/01/14	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R248	07/05/2015			Bond Future	8.4438	105.1001	8.3647	106.0070	(0.936)	0.0000	0.0000	0
2015/01/14	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R248	07/05/2015	9.26	Call	Bond Future	8,612.7800	8.6128	9,519.7300	9.5197	10.530	0	0	0
2015/01/14	R248	07/05/2015	9.24	Call	Bond Future	8,416.9800	8.4170	9,323.9300	9.3239	10.775	0	0	0
2015/01/14	R248	07/05/2015	9.25	Call	Bond Future	8,514.9700	8.5150	9,421.9200	9.4219	10.651	0	0	0
2015/01/14	R248	06/08/2015	8.76	Call	Bond Future	3,091.8100	3.0918	4,013.2800	4.0133	29.804	0	0	0
2015/01/14	R248	06/08/2015			Bond Future	8.4788	106.8992	8.3978	107.8206	(0.955)	0.0000	0.0000	0
2015/01/14	R248	06/08/2015	8.74	Call	Bond Future	2,877.2900	2.8773	3,798.7600	3.7988	32.026	0	0	0
2015/01/14	R248	06/08/2015	8.75	Call	Bond Future	2,984.6500	2.9846	3,906.1200	3.9061	30.874	0	0	0
2015/01/14	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/14	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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