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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/01/2015 TO 21/01/2015

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2025	05/02/2015			Bond Future	117.7423	117.7423	117.7210	117.7210	(0.018)	0.0000	0.0000	16
2015/01/21	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2025	05/02/2015	118.99	Put	Bond Future	1,247.6700	1.2477	1,269.0100	1.2690	1.710	0	0	0
2015/01/21	2025	05/02/2015	119.01	Put	Bond Future	1,267.6700	1.2677	1,289.0100	1.2890	1.683	0	0	0
2015/01/21	2025	05/02/2015	119.00	Put	Bond Future	1,257.6700	1.2577	1,279.0100	1.2790	1.697	0	0	0
2015/01/21	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2025	07/05/2015			Bond Future	119.6008	119.6008	119.5773	119.5773	(0.020)	0.0000	0.0000	0
2015/01/21	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2025	07/05/2015	120.99	Put	Bond Future	1,389.2000	1.3892	1,412.6900	1.4127	1.691	0	0	0
2015/01/21	2025	07/05/2015	121.01	Put	Bond Future	1,409.2000	1.4092	1,432.6900	1.4327	1.667	0	0	0
2015/01/21	2025	07/05/2015	121.00	Put	Bond Future	1,399.2000	1.3992	1,422.6900	1.4227	1.679	0	0	0
2015/01/21	2030	05/02/2015			Bond Future	7.8395	101.6168	7.7727	102.2078	(0.852)	0.0000	0.0000	6,938
2015/01/21	2030	05/02/2015	9.25	Call	Bond Future	11,424.2600	11.4243	12,015.3100	12.0153	5.174	0	0	0
2015/01/21	2030	05/02/2015	9.24	Call	Bond Future	11,349.8600	11.3499	11,940.9100	11.9409	5.208	0	0	0
2015/01/21	2030	05/02/2015	9.26	Call	Bond Future	11,498.5700	11.4986	12,089.6200	12.0896	5.140	0	0	0
2015/01/21	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2030	07/05/2015			Bond Future	7.8841	103.2124	7.8154	103.8110	(0.871)	0.0000	0.0000	0
2015/01/21	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2030	07/05/2015	8.74	Call	Bond Future	7,064.9700	7.0650	7,663.5100	7.6635	8.472	0	0	0
2015/01/21	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2030	07/05/2015	8.75	Call	Bond Future	7,143.3400	7.1433	7,741.8800	7.7419	8.379	0	0	0
2015/01/21	2030	07/05/2015	8.76	Call	Bond Future	7,221.6100	7.2216	7,820.1500	7.8201	8.288	0	0	0
2015/01/21	2032	05/02/2015			Bond Future	8.0153	105.1653	7.9482	105.7966	(0.836)	0.0000	0.0000	15
2015/01/21	2032	05/02/2015	8.50	Call	Bond Future	4,402.5300	4.4025	5,033.8300	5.0338	14.339	0	0	0
2015/01/21	2032	05/02/2015	8.51	Call	Bond Future	4,490.4200	4.4904	5,121.7200	5.1217	14.059	0	0	0
2015/01/21	2032	05/02/2015	8.49	Call	Bond Future	4,314.5300	4.3145	4,945.8300	4.9458	14.632	0	0	0
2015/01/21	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2032	07/05/2015			Bond Future	8.0608	102.6618	7.9920	103.3013	(0.853)	0.0000	0.0000	0
2015/01/21	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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2015/01/21	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2032	07/05/2015	8.50	Call	Bond Future	3,950.1700	3.9502	4,589.6200	4.5896	16.188	0	0	0
2015/01/21	2032	07/05/2015	8.51	Call	Bond Future	4,037.4800	4.0375	4,676.9300	4.6769	15.838	0	0	0
2015/01/21	2032	07/05/2015	8.49	Call	Bond Future	3,862.7400	3.8627	4,502.1900	4.5022	16.554	0	0	0
2015/01/21	2032	06/08/2015	8.50	Call	Bond Future	3,615.4900	3.6155	4,262.9100	4.2629	17.907	0	0	0
2015/01/21	2032	06/08/2015			Bond Future	8.0943	104.4144	8.0238	105.0618	(0.870)	0.0000	0.0000	0
2015/01/21	2032	06/08/2015	8.51	Call	Bond Future	3,702.2200	3.7022	4,349.6400	4.3496	17.487	0	0	0
2015/01/21	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2032	06/08/2015	8.49	Call	Bond Future	3,528.6500	3.5287	4,176.0700	4.1761	18.348	0	0	0
2015/01/21	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	05/02/2015			Bond Future	8.1246	104.0484	8.0728	104.5925	(0.637)	0.0000	0.0000	34,464
2015/01/21	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	05/02/2015	9.50	Call	Bond Future	12,975.4000	12.9754	13,519.4200	13.5194	4.193	0	0	0
2015/01/21	2037	05/02/2015	9.51	Call	Bond Future	13,060.1400	13.0601	13,604.1600	13.6042	4.165	0	0	0
2015/01/21	2037	05/02/2015	9.49	Call	Bond Future	12,890.5300	12.8905	13,434.5500	13.4345	4.220	0	0	0
2015/01/21	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	07/05/2015			Bond Future	8.1698	105.6823	8.1168	106.2331	(0.648)	0.0000	0.0000	500
2015/01/21	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	07/05/2015	9.01	Call	Bond Future	8,159.6600	8.1597	8,710.3900	8.7104	6.749	0	0	0
2015/01/21	2037	07/05/2015	8.99	Call	Bond Future	7,977.3300	7.9773	8,528.0600	8.5281	6.904	0	0	0
2015/01/21	2037	07/05/2015	9.00	Call	Bond Future	8,068.5600	8.0686	8,619.2900	8.6193	6.826	0	0	0
2015/01/21	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	06/08/2015			Bond Future	8.2052	103.2259	8.1510	103.7831	(0.660)	0.0000	0.0000	0
2015/01/21	2037	06/08/2015	8.75	Call	Bond Future	5,356.9300	5.3569	5,914.1500	5.9141	10.402	0	0	0
2015/01/21	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2037	06/08/2015	8.76	Call	Bond Future	5,451.1600	5.4512	6,008.3800	6.0084	10.222	0	0	0
2015/01/21	2037	06/08/2015	8.74	Call	Bond Future	5,262.5600	5.2626	5,819.7800	5.8198	10.588	0	0	0
2015/01/21	2038	05/02/2015	123.00	Call	Bond Future	2,286.5700	2.2866	907.0100	0.9070	(60.333)	0	0	0
2015/01/21	2038	05/02/2015			Bond Future	125.2866	125.2866	123.9070	123.9070	(1.101)	0.0000	0.0000	3,741
2015/01/21	2038	05/02/2015	123.01	Call	Bond Future	2,276.5700	2.2766	897.0100	0.8970	(60.598)	0	0	0
2015/01/21	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2038	05/02/2015	122.99	Call	Bond Future	2,296.5700	2.2966	917.0100	0.9170	(60.070)	0	0	0
2015/01/21	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	1,129.1600	1.1292	100.000	0	0	0
2015/01/21	2038	07/05/2015			Bond Future	127.2641	127.2641	125.8608	125.8608	(1.103)	0.0000	0.0000	0
2015/01/21	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	1,139.1600	1.1392	100.000	0	0	0
2015/01/21	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	1,149.1600	1.1492	100.000	0	0	0
2015/01/21	2038	07/05/2015	126.99	Call	Bond Future	274.0500	0.2741	0.0000	0.0000	(100.000)	0	0	0
2015/01/21	2038	07/05/2015	127.00	Call	Bond Future	264.0500	0.2641	0.0000	0.0000	(100.000)	0	0	0
2015/01/21	2038	07/05/2015	127.01	Call	Bond Future	254.0500	0.2541	0.0000	0.0000	(100.000)	0	0	0

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2015/01/21	2044	05/02/2015	9.00	Call	Bond Future	7,988.7700	7.9888	8,467.8000	8.4678	5.996	0	0	0
2015/01/21	2044	05/02/2015			Bond Future	8.2544	105.6645	8.2127	106.1435	(0.505)	0.0000	0.0000	6,042
2015/01/21	2044	05/02/2015	9.01	Call	Bond Future	8,088.8800	8.0889	8,567.9100	8.5679	5.922	0	0	0
2015/01/21	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2044	05/02/2015	8.99	Call	Bond Future	7,888.4800	7.8885	8,367.5100	8.3675	6.073	0	0	0
2015/01/21	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2044	07/05/2015			Bond Future	8.2994	107.3237	8.2568	107.8084	(0.513)	0.0000	0.0000	0
2015/01/21	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2044	07/05/2015	9.01	Call	Bond Future	7,562.2400	7.5622	8,046.9600	8.0470	6.410	0	0	0
2015/01/21	2044	07/05/2015	8.99	Call	Bond Future	7,362.1600	7.3622	7,846.8800	7.8469	6.584	0	0	0
2015/01/21	2044	07/05/2015	9.00	Call	Bond Future	7,462.2800	7.4623	7,947.0000	7.9470	6.496	0	0	0
2015/01/21	2044	06/08/2015	8.76	Call	Bond Future	4,594.5400	4.5945	5,084.6300	5.0846	10.667	0	0	0
2015/01/21	2044	06/08/2015			Bond Future	8.3352	104.7700	8.2917	105.2601	(0.522)	0.0000	0.0000	0
2015/01/21	2044	06/08/2015	8.74	Call	Bond Future	4,385.9200	4.3859	4,876.0100	4.8760	11.174	0	0	0
2015/01/21	2044	06/08/2015	8.75	Call	Bond Future	4,490.3200	4.4903	4,980.4100	4.9804	10.914	0	0	0
2015/01/21	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2046	05/02/2015			Bond Future	127.4620	127.4620	126.5920	126.5920	(0.683)	0.0000	0.0000	5,889
2015/01/21	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2046	05/02/2015	123.99	Call	Bond Future	3,472.0300	3.4720	2,601.9800	2.6020	(25.059)	0	0	0
2015/01/21	2046	05/02/2015	124.01	Call	Bond Future	3,452.0300	3.4520	2,581.9800	2.5820	(25.204)	0	0	0
2015/01/21	2046	05/02/2015	124.00	Call	Bond Future	3,462.0300	3.4620	2,591.9800	2.5920	(25.131)	0	0	0
2015/01/21	2046	07/05/2015			Bond Future	128.1051	128.1051	127.2192	127.2192	(0.692)	0.0000	0.0000	0
2015/01/21	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2046	07/05/2015	126.99	Call	Bond Future	1,115.0800	1.1151	229.2300	0.2292	(79.443)	0	0	0
2015/01/21	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2046	07/05/2015	127.00	Call	Bond Future	1,105.0800	1.1051	219.2300	0.2192	(80.162)	0	0	0
2015/01/21	2046	07/05/2015	127.01	Call	Bond Future	1,095.0800	1.0951	209.2300	0.2092	(80.894)	0	0	0
2015/01/21	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2050	05/02/2015			Bond Future	134.9662	134.9662	134.4450	134.4450	(0.386)	0.0000	0.0000	2,753
2015/01/21	2050	05/02/2015	130.01	Call	Bond Future	4,956.1900	4.9562	4,435.0500	4.4350	(10.515)	0	0	0
2015/01/21	2050	05/02/2015	129.99	Call	Bond Future	4,976.1900	4.9762	4,455.0500	4.4550	(10.473)	0	0	0
2015/01/21	2050	05/02/2015	130.00	Call	Bond Future	4,966.1900	4.9662	4,445.0500	4.4450	(10.494)	0	0	0
2015/01/21	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	2050	07/05/2015			Bond Future	137.0964	137.0964	136.5648	136.5648	(0.388)	0.0000	0.0000	0
2015/01/21	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
2015/01/21	2050	07/05/2015	135.01	Call	Bond Future	2,086.3900	2.0864	1,554.8300	1.5548	(25.477)	0	0	0
2015/01/21	2050	07/05/2015	134.99	Call	Bond Future	2,106.3900	2.1064	1,574.8300	1.5748	(25.236)	0	0	0
2015/01/21	2050	07/05/2015	135.00	Call	Bond Future	2,096.3900	2.0964	1,564.8300	1.5648	(25.356)	0	0	0
2015/01/21	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	AL12	05/02/2015			Index Future	563.5300	563.5300	566.4590	566.4590	0.520	0.0000	0.0000	0
2015/01/21	AL12	07/05/2015			Index Future	572.3740	572.3740	575.3440	575.3440	0.519	0.0000	0.0000	0
2015/01/21	AL37	05/02/2015			Index Future	458.6080	458.6080	459.7330	459.7330	0.245	0.0000	0.0000	116
2015/01/21	AL37	07/05/2015			Index Future	465.8050	465.8050	466.9440	466.9440	0.245	0.0000	0.0000	0
2015/01/21	AL7T	05/02/2015			Index Future	551.6990	551.6990	554.2070	554.2070	0.455	0.0000	0.0000	3
2015/01/21	AL7T	07/05/2015			Index Future	560.3570	560.3570	562.9000	562.9000	0.454	0.0000	0.0000	0
2015/01/21	ALBI	05/02/2015			Index Future	501.7900	501.7900	503.7440	503.7440	0.389	0.0000	0.0000	770
2015/01/21	ALBI	07/05/2015			Index Future	509.6660	509.6660	511.6460	511.6460	0.388	0.0000	0.0000	0
2015/01/21	ALBI	06/08/2015			Index Future	518.2650	518.2650	520.2700	520.2700	0.387	0.0000	0.0000	0
2015/01/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/01/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/21	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	EL28	05/02/2015			Bond Future	123.2864	123.2864	123.2683	123.2683	(0.015)	0.0000	0.0000	0
2015/01/21	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	EL28	05/02/2015	125.99	Put	Bond Future	2,703.6400	2.7036	2,721.6800	2.7217	0.667	0	0	0
2015/01/21	EL28	05/02/2015	126.01	Put	Bond Future	2,723.6400	2.7236	2,741.6800	2.7417	0.662	0	0	0
2015/01/21	EL28	05/02/2015	126.00	Put	Bond Future	2,713.6400	2.7136	2,731.6800	2.7317	0.665	0	0	0
2015/01/21	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	EL28	07/05/2015			Bond Future	123.7228	123.7228	123.7025	123.7025	(0.016)	0.0000	0.0000	0
2015/01/21	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	EL28	07/05/2015	124.99	Put	Bond Future	1,267.1600	1.2672	1,287.5200	1.2875	1.607	0	0	0
2015/01/21	EL28	07/05/2015	125.01	Put	Bond Future	1,287.1600	1.2872	1,307.5200	1.3075	1.582	0	0	0
2015/01/21	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	EL28	07/05/2015	125.00	Put	Bond Future	1,277.1600	1.2772	1,297.5200	1.2975	1.594	0	0	0
2015/01/21	ES33	05/02/2015	10.00	Call	Bond Future	7,985.8500	7.9859	8,415.2700	8.4153	5.377	0	0	0
2015/01/21	ES33	05/02/2015			Bond Future	8.9403	90.1129	8.8875	90.5424	(0.591)	0.0000	0.0000	6,576
2015/01/21	ES33	05/02/2015	10.01	Call	Bond Future	8,055.8100	8.0558	8,485.2300	8.4852	5.331	0	0	0
2015/01/21	ES33	05/02/2015	9.99	Call	Bond Future	7,915.8000	7.9158	8,345.2200	8.3452	5.425	0	0	0
2015/01/21	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	ES33	07/05/2015			Bond Future	9.0091	87.7405	8.9549	88.1751	(0.601)	0.0000	0.0000	0
2015/01/21	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	ES33	07/05/2015	9.76	Call	Bond Future	5,701.1500	5.7012	6,135.7300	6.1357	7.623	0	0	0
2015/01/21	ES33	07/05/2015	9.74	Call	Bond Future	5,556.7600	5.5568	5,991.3400	5.9913	7.821	0	0	0
2015/01/21	ES33	07/05/2015	9.75	Call	Bond Future	5,629.0000	5.6290	6,063.5800	6.0636	7.720	0	0	0
2015/01/21	ES33	06/08/2015			Bond Future	9.0667	89.2382	9.0113	89.6777	(0.612)	0.0000	0.0000	0
2015/01/21	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	ES33	06/08/2015	9.61	Call	Bond Future	4,132.4300	4.1324	4,572.0200	4.5720	10.638	0	0	0
2015/01/21	ES33	06/08/2015	9.59	Call	Bond Future	3,985.6300	3.9856	4,425.2200	4.4252	11.029	0	0	0
2015/01/21	ES33	06/08/2015	9.60	Call	Bond Future	4,059.0800	4.0591	4,498.6700	4.4987	10.830	0	0	0
2015/01/21	GOVI	05/02/2015	459.99	Call	GOVI	385,520.0000	38.5520	404,120.0000	40.4120	4.825	0	0	0
2015/01/21	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	GOVI	05/02/2015			GOVI	498.5420	498.5420	500.4020	500.4020	0.373	0.0000	0.0000	441
2015/01/21	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	GOVI	05/02/2015	460.00	Call	GOVI	385,420.0000	38.5420	404,020.0000	40.4020	4.826	0	0	0

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2015/01/21	GOVI	05/02/2015	460.01	Call	GOVI	385,320.0000	38.5320	403,920.0000	40.3920	4.827	0	0	0
2015/01/21	GOVI	07/05/2015	449.99	Call	GOVI	563,760.0000	56.3760	582,610.0000	58.2610	3.344	0	0	0
2015/01/21	GOVI	07/05/2015			GOVI	506.3660	506.3660	508.2510	508.2510	0.372	0.0000	0.0000	131
2015/01/21	GOVI	07/05/2015	450.00	Call	GOVI	563,660.0000	56.3660	582,510.0000	58.2510	3.344	0	0	0
2015/01/21	GOVI	07/05/2015	450.01	Call	GOVI	563,560.0000	56.3560	582,410.0000	58.2410	3.345	0	0	0
2015/01/21	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	GOVI	06/08/2015			GOVI	514.9100	514.9100	516.8180	516.8180	0.371	0.0000	0.0000	0
2015/01/21	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	GOVI	06/08/2015	499.99	Call	GOVI	149,200.0000	14.9200	168,280.0000	16.8280	12.788	0	0	0
2015/01/21	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	GOVI	06/08/2015	500.00	Call	GOVI	149,100.0000	14.9100	168,180.0000	16.8180	12.797	0	0	0
2015/01/21	GOVI	06/08/2015	500.01	Call	GOVI	149,000.0000	14.9000	168,080.0000	16.8080	12.805	0	0	0
2015/01/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/21	IGOV	05/02/2015			Index Future	223.7930	223.7930	223.4520	223.4520	(0.152)	0.0000	0.0000	1,093
2015/01/21	IGOV	07/05/2015			Index Future	227.3230	227.3230	226.9750	226.9750	(0.153)	0.0000	0.0000	82
2015/01/21	IGOV	06/08/2015			Index Future	231.1770	231.1770	230.8190	230.8190	(0.155)	0.0000	0.0000	0
2015/01/21	ILBI	05/02/2015			Index Future	606.2770	606.2770	605.2420	605.2420	(0.171)	0.0000	0.0000	159
2015/01/21	ILBI	07/05/2015			Index Future	616.0790	616.0790	615.0250	615.0250	(0.171)	0.0000	0.0000	0
2015/01/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/21	JBAF	21/01/2015			Jibar Tradeable Future	6.1100	93.8900	6.1080	93.8920	(0.033)	0.0000	0.0000	0
2015/01/21	JBAF	18/02/2015			Jibar Tradeable Future	6.0600	93.9400	6.0300	93.9700	(0.495)	0.0000	0.0000	0
2015/01/21	JBAF	18/03/2015			Jibar Tradeable Future	6.0500	93.9500	6.0000	94.0000	(0.826)	0.0000	0.0000	2,850
2015/01/21	JBAF	15/04/2015			Jibar Tradeable Future	6.0300	93.9700	5.9700	94.0300	(0.995)	0.0000	0.0000	0
2015/01/21	JBAF	20/05/2015			Jibar Tradeable Future	6.0400	93.9600	5.9400	94.0600	(1.656)	0.0000	0.0000	0
2015/01/21	JBAF	17/06/2015			Jibar Tradeable Future	6.0400	93.9600	5.9200	94.0800	(1.987)	0.0000	0.0000	5,000
2015/01/21	JBAF	15/07/2015			Jibar Tradeable Future	6.0400	6.0400	6.0400	93.9600	0.000	0.0000	0.0000	0
2015/01/21	JBAF	16/09/2015			Jibar Tradeable Future	6.0700	93.9300	5.9500	94.0500	(1.977)	0.0000	0.0000	0
2015/01/21	JBAF	15/12/2015			Jibar Tradeable Future	6.1600	93.8400	6.0600	93.9400	(1.623)	0.0000	0.0000	0
2015/01/21	JBAF	16/03/2016			Jibar Tradeable Future	6.2900	93.7100	6.2000	93.8000	(1.431)	0.0000	0.0000	0
2015/01/21	JBAF	15/06/2016			Jibar Tradeable Future	6.4100	93.5900	6.3300	93.6700	(1.248)	0.0000	0.0000	0
2015/01/21	JBAF	21/09/2016			Jibar Tradeable Future	6.5000	93.5000	6.4400	93.5600	(0.923)	0.0000	0.0000	0

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2015/01/21	JBAF	21/12/2016			Jibar Tradeable Future	6.6200	93.3800	6.5400	93.4600	(1.208)	0.0000	0.0000	0
2015/01/21	R023	05/02/2015			Bond Future	7.1087	107.3636	7.0519	107.7165	(0.799)	0.0000	0.0000	8,864
2015/01/21	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R023	05/02/2015	8.75	Call	Bond Future	9,574.1200	9.5741	9,927.0600	9.9271	3.686	0	0	0
2015/01/21	R023	05/02/2015	8.76	Call	Bond Future	9,628.9500	9.6289	9,981.8900	9.9819	3.665	0	0	0
2015/01/21	R023	05/02/2015	8.74	Call	Bond Future	9,519.2500	9.5192	9,872.1900	9.8722	3.708	0	0	0
2015/01/21	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R023	07/05/2015	8.15	Put	Bond Future	63.9600	0.0640	42.5500	0.0425	(33.474)	0	0	0
2015/01/21	R023	07/05/2015	8.14	Call	Bond Future	5,893.4800	5.8935	6,228.0800	6.2281	5.677	0	0	0
2015/01/21	R023	07/05/2015			Bond Future	7.1394	105.1258	7.0804	105.4825	(0.826)	0.0000	0.0000	1,410
2015/01/21	R023	07/05/2015	8.15	Call	Bond Future	5,947.1600	5.9472	6,282.4500	6.2825	5.638	0	0	0
2015/01/21	R023	07/05/2015	8.16	Call	Bond Future	6,000.8900	6.0009	6,336.8500	6.3368	5.599	0	0	0
2015/01/21	R023	07/05/2015	8.14	Put	Bond Future	66.4000	0.0664	44.3000	0.0443	(33.283)	0	0	0
2015/01/21	R023	07/05/2015	8.16	Put	Bond Future	61.6000	0.0616	40.8600	0.0409	(33.669)	0	0	0
2015/01/21	R023	06/08/2015	9.07	Put	Bond Future	16.4300	0.0164	10.5100	0.0105	(36.032)	0	0	911
2015/01/21	R023	06/08/2015	8.24	Call	Bond Future	6,371.4400	6.3714	6,682.4200	6.6824	4.881	0	0	0
2015/01/21	R023	06/08/2015			Bond Future	7.1506	106.9198	7.0896	107.2796	(0.854)	0.0000	0.0000	0
2015/01/21	R023	06/08/2015	9.07	Call	Bond Future	10,574.6400	10.5746	10,928.5300	10.9285	3.347	0	0	0
2015/01/21	R023	06/08/2015	8.26	Put	Bond Future	194.5400	0.1945	147.5900	0.1476	(24.134)	0	0	0
2015/01/21	R023	06/08/2015	8.25	Put	Bond Future	199.6800	0.1997	151.7600	0.1518	(23.998)	0	0	0
2015/01/21	R023	06/08/2015	8.24	Put	Bond Future	204.4300	0.2044	155.6000	0.1556	(23.886)	0	0	0
2015/01/21	R023	06/08/2015	8.25	Call	Bond Future	6,421.1400	6.4211	6,733.0300	6.7330	4.857	0	0	0
2015/01/21	R023	06/08/2015	8.26	Call	Bond Future	6,470.4000	6.4704	6,783.2600	6.7833	4.835	0	0	0
2015/01/21	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/21	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/21	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/21	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/21	R186	05/02/2015	9.00	Call	Bond Future	13,504.3500	13.5043	14,157.7600	14.1578	4.839	0	0	0
2015/01/21	R186	05/02/2015			Bond Future	7.3886	125.7520	7.3167	126.4054	(0.972)	0.0000	0.0000	28,999
2015/01/21	R186	05/02/2015	8.75	Call	Bond Future	11,546.5200	11.5465	12,199.9300	12.1999	5.659	0	0	0
2015/01/21	R186	05/02/2015	8.76	Call	Bond Future	11,625.7600	11.6258	12,279.1700	12.2792	5.620	0	0	0
2015/01/21	R186	05/02/2015	8.74	Call	Bond Future	11,467.2100	11.4672	12,120.6200	12.1206	5.698	0	0	0
2015/01/21	R186	05/02/2015	8.00	Put	Bond Future	1.9000	0.0019	0.3300	0.0003	(82.632)	0	0	6,500
2015/01/21	R186	05/02/2015	8.05	Put	Bond Future	0.9400	0.0009	0.1400	0.0001	(85.106)	0	0	6,500
2015/01/21	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R186	05/02/2015	8.45	Call	Bond Future	9,133.2100	9.1332	9,786.6200	9.7866	7.154	0	0	0
2015/01/21	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/21	R186	05/02/2015	8.50	Call	Bond Future	9,540.3600	9.5404	10,193.7700	10.1938	6.849	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
2015/01/21	R186	05/02/2015	8.00	Call	Bond Future	5,379.4400	5.3794	6,031.2800	6.0313	12.117	0	0	0
2015/01/21	R186	05/02/2015	8.05	Call	Bond Future	5,804.0300	5.8040	6,456.6400	6.4566	11.244	0	0	0
2015/01/21	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R186	07/05/2015			Bond Future	7.4253	127.7266	7.3512	128.3880	(0.998)	0.0000	0.0000	219
2015/01/21	R186	07/05/2015	8.25	Call	Bond Future	7,265.3200	7.2653	7,869.0800	7.8691	8.310	0	0	0
2015/01/21	R186	07/05/2015	7.80	Put	Bond Future	835.6500	0.8356	664.6800	0.6647	(20.460)	0	0	300
2015/01/21	R186	07/05/2015	8.24	Put	Bond Future	228.0400	0.2280	168.8200	0.1688	(25.969)	0	0	0
2015/01/21	R186	07/05/2015	7.45	Put	Bond Future	1,957.2600	1.9573	1,631.2700	1.6313	(16.655)	0	0	50
2015/01/21	R186	07/05/2015	8.26	Put	Bond Future	213.7200	0.2137	157.6000	0.1576	(26.259)	0	0	0
2015/01/21	R186	07/05/2015	8.25	Put	Bond Future	220.7800	0.2208	163.1700	0.1632	(26.094)	0	0	0
2015/01/21	R186	07/05/2015	8.26	Call	Bond Future	7,340.2700	7.3403	7,945.5200	7.9455	8.246	0	0	0
2015/01/21	R186	07/05/2015	7.80	Call	Bond Future	4,106.3700	4.1064	4,596.7700	4.5968	11.942	0	0	0
2015/01/21	R186	07/05/2015	8.24	Call	Bond Future	7,190.4900	7.1905	7,792.6400	7.7926	8.374	0	0	0
2015/01/21	R186	07/05/2015	7.45	Call	Bond Future	2,176.5600	2.1766	2,511.9400	2.5119	15.409	0	0	0
2015/01/21	R186	06/08/2015	8.90	Put	Bond Future	142.7000	0.1427	101.9800	0.1020	(28.535)	0	0	2,500
2015/01/21	R186	06/08/2015	8.00	Put	Bond Future	1,057.5200	1.0575	886.0300	0.8860	(16.216)	0	0	0
2015/01/21	R186	06/08/2015			Bond Future	7.4463	124.6064	7.3699	125.2756	(1.026)	0.0000	0.0000	0
2015/01/21	R186	06/08/2015	8.01	Call	Bond Future	5,826.4700	5.8265	6,327.0300	6.3270	8.591	0	0	0
2015/01/21	R186	06/08/2015	8.00	Call	Bond Future	5,764.0200	5.7640	6,261.7900	6.2618	8.636	0	0	0
2015/01/21	R186	06/08/2015	7.99	Call	Bond Future	5,701.5300	5.7015	6,196.7800	6.1968	8.686	0	0	0
2015/01/21	R186	06/08/2015	8.90	Call	Bond Future	11,989.5700	11.9896	12,618.1100	12.6181	5.242	0	0	0
2015/01/21	R186	06/08/2015	7.99	Put	Bond Future	1,077.8400	1.0778	903.8300	0.9038	(16.144)	0	0	0
2015/01/21	R186	06/08/2015	8.01	Put	Bond Future	1,037.2300	1.0372	868.5300	0.8685	(16.264)	0	0	0
2015/01/21	R186	05/11/2015	8.25	Put	Bond Future	1,044.2100	1.0442	895.2200	0.8952	(14.268)	0	0	0
2015/01/21	R186	05/11/2015	8.24	Call	Bond Future	7,591.8900	7.5919	8,119.3900	8.1194	6.948	0	0	0
2015/01/21	R186	05/11/2015			Bond Future	7.4504	126.8320	7.3716	127.5104	(1.057)	0.0000	0.0000	0
2015/01/21	R186	05/11/2015	9.00	Put	Bond Future	272.5900	0.2726	207.7000	0.2077	(23.805)	0	0	2,600
2015/01/21	R186	05/11/2015	8.24	Put	Bond Future	1,060.7700	1.0608	909.9200	0.9099	(14.221)	0	0	0
2015/01/21	R186	05/11/2015	8.26	Put	Bond Future	1,027.5500	1.0275	880.4200	0.8804	(14.319)	0	0	0
2015/01/21	R186	05/11/2015	9.00	Call	Bond Future	12,650.6200	12.6506	13,264.0800	13.2641	4.849	0	0	0
2015/01/21	R186	05/11/2015	8.25	Call	Bond Future	7,654.9800	7.6550	8,184.3400	8.1843	6.915	0	0	0
2015/01/21	R186	05/11/2015	8.26	Call	Bond Future	7,717.9000	7.7179	8,249.1200	8.2491	6.883	0	0	0
2015/01/21	R197	05/02/2015	288.99	Put	Bond Future	3,910.4400	3.9104	3,961.2000	3.9612	1.298	0	0	0
2015/01/21	R197	05/02/2015			Bond Future	285.0796	285.0796	285.0288	285.0288	(0.018)	0.0000	0.0000	898
2015/01/21	R197	05/02/2015	289.01	Put	Bond Future	3,930.4400	3.9304	3,981.2000	3.9812	1.291	0	0	0
2015/01/21	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R197	05/02/2015	289.00	Put	Bond Future	3,920.4400	3.9204	3,971.2000	3.9712	1.295	0	0	0
2015/01/21	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R197	07/05/2015			Bond Future	289.5794	289.5794	289.5231	289.5231	(0.019)	0.0000	0.0000	0
2015/01/21	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R197	07/05/2015	293.99	Put	Bond Future	4,410.6200	4.4106	4,466.8700	4.4669	1.275	0	0	0
2015/01/21	R197	07/05/2015	294.01	Put	Bond Future	4,430.6200	4.4306	4,486.8700	4.4869	1.270	0	0	0
2015/01/21	R197	07/05/2015	294.00	Put	Bond Future	4,420.6200	4.4206	4,476.8700	4.4769	1.272	0	0	0
2015/01/21	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/21	R202	05/02/2015	233.01	Call	Bond Future	3,407.6400	3.4076	3,535.5200	3.5355	3.753	0	0	0
2015/01/21	R202	05/02/2015			Bond Future	236.4176	236.4176	236.5455	236.5455	0.054	0.0000	0.0000	50,902
2015/01/21	R202	05/02/2015	232.99	Call	Bond Future	3,427.6400	3.4276	3,555.5200	3.5555	3.731	0	0	0
2015/01/21	R202	05/02/2015	233.00	Call	Bond Future	3,417.6400	3.4176	3,545.5200	3.5455	3.742	0	0	0
2015/01/21	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R202	07/05/2015			Bond Future	240.1492	240.1492	240.2754	240.2754	0.053	0.0000	0.0000	0
2015/01/21	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R202	07/05/2015	238.51	Call	Bond Future	1,639.2100	1.6392	1,765.4500	1.7654	7.701	0	0	0
2015/01/21	R202	07/05/2015	238.49	Call	Bond Future	1,659.2100	1.6592	1,785.4500	1.7854	7.608	0	0	0
2015/01/21	R202	07/05/2015	238.50	Call	Bond Future	1,649.2100	1.6492	1,775.4500	1.7754	7.655	0	0	0
2015/01/21	R203	05/02/2015	7.69	Call	Bond Future	3,081.3500	3.0813	3,244.3800	3.2444	5.291	0	0	55
2015/01/21	R203	05/02/2015			Bond Future	6.3921	107.7359	6.3248	107.8990	(1.053)	0.0000	0.0000	14,991
2015/01/21	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R203	05/02/2015	8.35	Call	Bond Future	4,604.3800	4.6044	4,767.4100	4.7674	3.541	0	0	0
2015/01/21	R203	05/02/2015	8.36	Call	Bond Future	4,627.2300	4.6272	4,790.2600	4.7903	3.523	0	0	0
2015/01/21	R203	05/02/2015	8.34	Call	Bond Future	4,581.5200	4.5815	4,744.5500	4.7445	3.558	0	0	0
2015/01/21	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R203	07/05/2015			Bond Future	6.3957	105.2615	6.3213	105.4253	(1.163)	0.0000	0.0000	2,000
2015/01/21	R203	07/05/2015	7.24	Put	Bond Future	21.1600	0.0212	12.6700	0.0127	(40.123)	0	0	0
2015/01/21	R203	07/05/2015	7.26	Put	Bond Future	19.4200	0.0194	11.5100	0.0115	(40.731)	0	0	0
2015/01/21	R203	07/05/2015	7.25	Put	Bond Future	20.2700	0.0203	12.1000	0.0121	(40.306)	0	0	0
2015/01/21	R203	07/05/2015	7.25	Call	Bond Future	1,878.1000	1.8781	2,033.6800	2.0337	8.284	0	0	0
2015/01/21	R203	07/05/2015	7.26	Call	Bond Future	1,898.7400	1.8987	2,054.5800	2.0546	8.208	0	0	0
2015/01/21	R203	07/05/2015	7.24	Call	Bond Future	1,857.4900	1.8575	2,012.7500	2.0128	8.359	0	0	0
2015/01/21	R203	06/08/2015	6.74	Call	Bond Future	1,028.0900	1.0281	1,149.5200	1.1495	11.811	0	0	0
2015/01/21	R203	06/08/2015	6.75	Put	Bond Future	219.1000	0.2191	177.6500	0.1777	(18.918)	0	0	0
2015/01/21	R203	06/08/2015			Bond Future	6.3315	107.0582	6.2489	107.2218	(1.305)	0.0000	0.0000	0
2015/01/21	R203	06/08/2015	6.75	Call	Bond Future	1,042.8500	1.0428	1,165.0200	1.1650	11.715	0	0	0
2015/01/21	R203	06/08/2015	6.76	Call	Bond Future	1,057.6900	1.0577	1,180.5800	1.1806	11.619	0	0	0
2015/01/21	R203	06/08/2015	6.74	Put	Bond Future	223.9300	0.2239	181.7400	0.1817	(18.841)	0	0	0
2015/01/21	R203	06/08/2015	6.76	Put	Bond Future	214.3600	0.2144	173.6300	0.1736	(19.001)	0	0	0
2015/01/21	R204	05/02/2015			Bond Future	6.6329	105.6970	6.5658	105.9289	(1.012)	0.0000	0.0000	10,492
2015/01/21	R204	05/02/2015	8.25	Call	Bond Future	5,404.6300	5.4046	5,636.5800	5.6366	4.292	0	0	0
2015/01/21	R204	05/02/2015	8.26	Call	Bond Future	5,436.9700	5.4370	5,668.9200	5.6689	4.266	0	0	0
2015/01/21	R204	05/02/2015	8.24	Call	Bond Future	5,372.2800	5.3723	5,604.2300	5.6042	4.318	0	0	0
2015/01/21	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R204	07/05/2015	7.51	Put	Bond Future	39.9100	0.0399	24.7600	0.0248	(37.960)	0	0	0
2015/01/21	R204	07/05/2015			Bond Future	6.6571	107.3566	6.5852	107.5904	(1.080)	0.0000	0.0000	3,760

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
2015/01/21	R204	07/05/2015	7.50	Put	Bond Future	41.5700	0.0416	25.8800	0.0259	(37.744)	0	0	0
2015/01/21	R204	07/05/2015	7.49	Call	Bond Future	2,704.3000	2.7043	2,921.8200	2.9218	8.043	0	0	0
2015/01/21	R204	07/05/2015	7.50	Call	Bond Future	2,734.0100	2.7340	2,952.0900	2.9521	7.977	0	0	0
2015/01/21	R204	07/05/2015	7.51	Call	Bond Future	2,763.7700	2.7638	2,982.3900	2.9824	7.910	0	0	0
2015/01/21	R204	07/05/2015	7.49	Put	Bond Future	43.3000	0.0433	27.0500	0.0271	(37.529)	0	0	0
2015/01/21	R204	06/08/2015	7.74	Call	Bond Future	3,351.3800	3.3514	3,563.2400	3.5632	6.322	0	0	0
2015/01/21	R204	06/08/2015	7.75	Put	Bond Future	76.0000	0.0760	53.5500	0.0536	(29.539)	0	0	0
2015/01/21	R204	06/08/2015			Bond Future	6.6422	105.1507	6.5651	105.3855	(1.161)	0.0000	0.0000	0
2015/01/21	R204	06/08/2015	8.41	Call	Bond Future	5,217.2000	5.2172	5,448.6500	5.4487	4.436	0	0	0
2015/01/21	R204	06/08/2015	7.74	Put	Bond Future	78.0300	0.0780	55.0800	0.0551	(29.412)	0	0	0
2015/01/21	R204	06/08/2015	7.76	Put	Bond Future	73.8100	0.0738	51.8900	0.0519	(29.698)	0	0	0
2015/01/21	R204	06/08/2015	8.41	Put	Bond Future	8.3100	0.0083	4.9500	0.0050	(40.433)	0	0	699
2015/01/21	R204	06/08/2015	7.75	Call	Bond Future	3,378.5800	3.3786	3,590.9400	3.5909	6.285	0	0	0
2015/01/21	R204	06/08/2015	7.76	Call	Bond Future	3,405.6100	3.4056	3,618.5000	3.6185	6.251	0	0	0
2015/01/21	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R207	05/02/2015			Bond Future	6.7936	102.3978	6.7366	102.6362	(0.839)	0.0000	0.0000	35,234
2015/01/21	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R207	05/02/2015	8.50	Call	Bond Future	6,835.0000	6.8350	7,073.3300	7.0733	3.487	0	0	0
2015/01/21	R207	05/02/2015	8.51	Call	Bond Future	6,873.3800	6.8734	7,111.7100	7.1117	3.467	0	0	0
2015/01/21	R207	05/02/2015	8.49	Call	Bond Future	6,796.6000	6.7966	7,034.9300	7.0349	3.507	0	0	0
2015/01/21	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R207	07/05/2015			Bond Future	6.8253	104.0058	6.7651	104.2461	(0.881)	0.0000	0.0000	800
2015/01/21	R207	07/05/2015	8.25	Call	Bond Future	5,499.5500	5.4996	5,738.0600	5.7381	4.337	0	0	0
2015/01/21	R207	07/05/2015	7.73	Call	Bond Future	3,578.8000	3.5788	3,807.0400	3.8070	6.378	0	0	66
2015/01/21	R207	07/05/2015	8.24	Put	Bond Future	4.3500	0.0044	2.4500	0.0025	(43.678)	0	0	0
2015/01/21	R207	07/05/2015	8.26	Put	Bond Future	3.9000	0.0039	2.1800	0.0022	(44.103)	0	0	0
2015/01/21	R207	07/05/2015	7.73	Put	Bond Future	46.2400	0.0462	34.1600	0.0342	(26.125)	0	0	0
2015/01/21	R207	07/05/2015	8.25	Put	Bond Future	4.1200	0.0041	2.3100	0.0023	(43.932)	0	0	0
2015/01/21	R207	07/05/2015	8.26	Call	Bond Future	5,536.6100	5.5366	5,775.2100	5.7752	4.309	0	0	0
2015/01/21	R207	07/05/2015	8.24	Call	Bond Future	5,462.4900	5.4625	5,700.9100	5.7009	4.365	0	0	0
2015/01/21	R207	06/08/2015	7.76	Call	Bond Future	3,633.9500	3.6339	3,844.9000	3.8449	5.805	0	0	0
2015/01/21	R207	06/08/2015			Bond Future	6.8268	102.1367	6.7633	102.3783	(0.930)	0.0000	0.0000	0
2015/01/21	R207	06/08/2015	7.74	Call	Bond Future	3,568.8900	3.5689	3,779.0000	3.7790	5.887	0	0	0
2015/01/21	R207	06/08/2015	7.75	Call	Bond Future	3,601.3900	3.6014	3,812.1100	3.8121	5.851	0	0	0
2015/01/21	R207	06/08/2015	7.46	Call	Bond Future	2,693.0500	2.6931	2,882.1200	2.8821	7.021	0	0	70
2015/01/21	R207	06/08/2015	7.74	Put	Bond Future	168.5600	0.1686	137.1100	0.1371	(18.658)	0	0	0
2015/01/21	R207	06/08/2015	7.76	Put	Bond Future	160.7100	0.1607	130.1000	0.1301	(19.047)	0	0	0
2015/01/21	R207	06/08/2015	7.46	Put	Bond Future	320.3700	0.3204	267.8800	0.2679	(16.384)	0	0	0
2015/01/21	R207	06/08/2015	7.75	Put	Bond Future	164.5900	0.1646	133.7500	0.1338	(18.737)	0	0	0
2015/01/21	R207	05/11/2015	7.76	Call	Bond Future	3,729.3100	3.7293	3,927.4100	3.9274	5.312	0	0	0
2015/01/21	R207	05/11/2015			Bond Future	6.7899	103.9609	6.7228	104.2045	(0.989)	0.0000	0.0000	0
2015/01/21	R207	05/11/2015	7.74	Call	Bond Future	3,670.1300	3.6701	3,867.5600	3.8676	5.379	0	0	0
2015/01/21	R207	05/11/2015	7.75	Call	Bond Future	3,699.8000	3.6998	3,897.6600	3.8977	5.348	0	0	0
2015/01/21	R207	05/11/2015	7.43	Call	Bond Future	2,789.6100	2.7896	2,965.6400	2.9656	6.310	0	0	53
2015/01/21	R207	05/11/2015	7.74	Put	Bond Future	296.5000	0.2965	250.3200	0.2503	(15.575)	0	0	0
2015/01/21	R207	05/11/2015	7.43	Put	Bond Future	501.5600	0.5016	433.9800	0.4340	(13.474)	0	0	0
2015/01/21	R207	05/11/2015	7.76	Put	Bond Future	286.1400	0.2861	240.6300	0.2406	(15.905)	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
2015/01/21	R207	05/11/2015	7.75	Put	Bond Future	291.3900	0.2914	245.6400	0.2456	(15.701)	0	0	0
2015/01/21	R208	05/02/2015	8.51	Call	Bond Future	7,451.4100	7.4514	7,755.5200	7.7555	4.081	0	0	0
2015/01/21	R208	05/02/2015			Bond Future	6.9181	101.6259	6.8563	101.9300	(0.894)	0.0000	0.0000	51,193
2015/01/21	R208	05/02/2015	8.49	Call	Bond Future	7,362.1200	7.3621	7,666.2300	7.6662	4.131	0	0	0
2015/01/21	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R208	05/02/2015	8.50	Call	Bond Future	7,406.7800	7.4068	7,710.8900	7.7109	4.106	0	0	0
2015/01/21	R208	07/05/2015	8.01	Call	Bond Future	4,913.4200	4.9134	5,210.9600	5.2110	6.056	0	0	0
2015/01/21	R208	07/05/2015			Bond Future	6.9477	99.8224	6.8830	100.1295	(0.931)	0.0000	0.0000	1,295
2015/01/21	R208	07/05/2015	7.99	Call	Bond Future	4,826.9700	4.8270	5,123.8800	5.1239	6.151	0	0	0
2015/01/21	R208	07/05/2015	8.00	Call	Bond Future	4,870.1700	4.8702	5,167.4700	5.1675	6.105	0	0	0
2015/01/21	R208	07/05/2015	7.99	Put	Bond Future	34.7100	0.0347	24.4900	0.0245	(29.444)	0	0	0
2015/01/21	R208	07/05/2015	8.01	Put	Bond Future	31.9900	0.0320	22.4000	0.0224	(29.978)	0	0	0
2015/01/21	R208	07/05/2015	8.00	Put	Bond Future	33.3100	0.0333	23.4800	0.0235	(29.511)	0	0	0
2015/01/21	R208	06/08/2015			Bond Future	6.9531	101.5263	6.8855	101.8358	(0.972)	0.0000	0.0000	0
2015/01/21	R208	06/08/2015	8.00	Call	Bond Future	4,800.3400	4.8003	5,078.7100	5.0787	5.799	0	0	0
2015/01/21	R208	06/08/2015	8.01	Call	Bond Future	4,839.7400	4.8397	5,118.4500	5.1185	5.759	0	0	0
2015/01/21	R208	06/08/2015	8.85	Call	Bond Future	8,241.4300	8.2414	8,546.7400	8.5467	3.705	0	0	0
2015/01/21	R208	06/08/2015	7.99	Call	Bond Future	4,760.9800	4.7610	5,038.7000	5.0387	5.833	0	0	0
2015/01/21	R208	06/08/2015	8.01	Put	Bond Future	147.3000	0.1473	116.4500	0.1164	(20.944)	0	0	0
2015/01/21	R208	06/08/2015	8.00	Put	Bond Future	151.0100	0.1510	119.8200	0.1198	(20.654)	0	0	0
2015/01/21	R208	06/08/2015	7.99	Put	Bond Future	154.8000	0.1548	122.9600	0.1230	(20.568)	0	0	0
2015/01/21	R208	06/08/2015	8.85	Put	Bond Future	10.9800	0.0110	6.7300	0.0067	(38.707)	0	0	198
2015/01/21	R208	05/11/2015			Bond Future	6.9326	99.9367	6.8618	100.2496	(1.021)	0.0000	0.0000	0
2015/01/21	R208	05/11/2015	8.48	Call	Bond Future	6,659.2600	6.6593	6,944.4600	6.9445	4.283	0	0	0
2015/01/21	R208	05/11/2015	7.74	Put	Bond Future	458.7500	0.4588	388.1200	0.3881	(15.396)	0	0	0
2015/01/21	R208	05/11/2015	7.75	Call	Bond Future	3,979.8500	3.9799	4,223.0400	4.2230	6.111	0	0	0
2015/01/21	R208	05/11/2015	7.76	Call	Bond Future	4,014.3000	4.0143	4,258.4300	4.2584	6.082	0	0	0
2015/01/21	R208	05/11/2015	8.48	Put	Bond Future	106.6200	0.1066	78.9400	0.0789	(25.961)	0	0	2,200
2015/01/21	R208	05/11/2015	7.74	Call	Bond Future	3,945.4900	3.9455	4,187.7400	4.1877	6.140	0	0	0
2015/01/21	R208	05/11/2015	7.76	Put	Bond Future	443.1000	0.4431	374.3500	0.3744	(15.516)	0	0	0
2015/01/21	R208	05/11/2015	7.75	Put	Bond Future	450.8700	0.4509	381.1800	0.3812	(15.457)	0	0	0
2015/01/21	R209	05/02/2015	9.00	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2015/01/21	R209	05/02/2015			Bond Future	8.0390	84.2248	7.9873	84.6764	(0.643)	0.0000	0.0000	14,609
2015/01/21	R209	05/02/2015	9.25	Call	Bond Future	9,590.1800	9.5902	10,041.7800	10.0418	4.709	0	0	0
2015/01/21	R209	05/02/2015	9.26	Call	Bond Future	9,662.0700	9.6621	10,113.6700	10.1137	4.674	0	0	0
2015/01/21	R209	05/02/2015	9.24	Call	Bond Future	9,518.1800	9.5182	9,969.7800	9.9698	4.745	0	0	0
2015/01/21	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R209	05/02/2015	9.00	Call	Bond Future	7,756.3300	7.7563	8,207.9100	8.2079	5.822	0	0	0
2015/01/21	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R209	07/05/2015			Bond Future	8.0787	82.3998	8.0259	82.8571	(0.654)	0.0000	0.0000	0
2015/01/21	R209	07/05/2015	8.99	Put	Bond Future	225.7500	0.2257	190.0000	0.1900	(15.836)	0	0	0
2015/01/21	R209	07/05/2015	9.01	Put	Bond Future	212.8100	0.2128	178.4400	0.1784	(16.151)	0	0	0
2015/01/21	R209	07/05/2015	8.99	Call	Bond Future	7,541.7700	7.5418	7,963.3200	7.9633	5.590	0	0	0

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2015/01/21	R209	07/05/2015	9.00	Put	Bond Future	219.2000	0.2192	184.3500	0.1843	(15.899)	0	0	0
2015/01/21	R209	07/05/2015	9.00	Call	Bond Future	7,609.8900	7.6099	8,032.3400	8.0323	5.551	0	0	0
2015/01/21	R209	07/05/2015	9.01	Call	Bond Future	7,678.0600	7.6781	8,100.9900	8.1010	5.508	0	0	0
2015/01/21	R209	06/08/2015	8.99	Put	Bond Future	677.4100	0.6774	612.3100	0.6123	(9.610)	0	0	0
2015/01/21	R209	06/08/2015			Bond Future	8.1079	83.8065	8.0540	84.2692	(0.665)	0.0000	0.0000	0
2015/01/21	R209	06/08/2015	9.01	Put	Bond Future	652.6500	0.6527	588.6100	0.5886	(9.812)	0	0	0
2015/01/21	R209	06/08/2015	9.90	Call	Bond Future	13,470.3900	13.4704	13,915.7400	13.9157	3.306	0	0	0
2015/01/21	R209	06/08/2015	9.00	Call	Bond Future	7,783.9800	7.7840	8,182.6500	8.1826	5.122	0	0	0
2015/01/21	R209	06/08/2015	9.01	Call	Bond Future	7,846.0800	7.8461	8,244.7900	8.2448	5.082	0	0	0
2015/01/21	R209	06/08/2015	8.99	Call	Bond Future	7,721.9700	7.7220	8,119.6200	8.1196	5.150	0	0	0
2015/01/21	R209	06/08/2015	9.00	Put	Bond Future	664.9300	0.6649	600.8500	0.6009	(9.637)	0	0	0
2015/01/21	R209	06/08/2015	9.90	Put	Bond Future	89.2700	0.0893	71.8700	0.0719	(19.491)	0	0	2,914
2015/01/21	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R210	05/02/2015			Bond Future	176.2560	176.2560	176.2238	176.2238	(0.018)	0.0000	0.0000	628
2015/01/21	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R210	05/02/2015	175.01	Call	Bond Future	1,246.0300	1.2460	1,213.8400	1.2138	(2.583)	0	0	0
2015/01/21	R210	05/02/2015	174.99	Call	Bond Future	1,266.0300	1.2660	1,233.8400	1.2338	(2.543)	0	0	0
2015/01/21	R210	05/02/2015	175.00	Call	Bond Future	1,256.0300	1.2560	1,223.8400	1.2238	(2.563)	0	0	0
2015/01/21	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R210	07/05/2015			Bond Future	176.9633	176.9633	176.9276	176.9276	(0.020)	0.0000	0.0000	0
2015/01/21	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R210	07/05/2015	176.99	Put	Bond Future	26.7400	0.0267	62.4100	0.0624	133.396	0	0	0
2015/01/21	R210	07/05/2015	177.01	Put	Bond Future	46.7400	0.0467	82.4100	0.0824	76.316	0	0	0
2015/01/21	R210	07/05/2015	177.00	Put	Bond Future	36.7400	0.0367	72.4100	0.0724	97.088	0	0	0
2015/01/21	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R211	05/02/2015			Bond Future	130.8693	130.8693	130.8151	130.8151	(0.041)	0.0000	0.0000	1,120
2015/01/21	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R211	05/02/2015	132.99	Put	Bond Future	2,120.7200	2.1207	2,174.8600	2.1749	2.553	0	0	0
2015/01/21	R211	05/02/2015	133.01	Put	Bond Future	2,140.7200	2.1407	2,194.8600	2.1949	2.529	0	0	0
2015/01/21	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R211	05/02/2015	133.00	Put	Bond Future	2,130.7200	2.1307	2,184.8600	2.1849	2.541	0	0	0
2015/01/21	R211	07/05/2015	134.99	Put	Bond Future	2,055.0500	2.0550	2,112.1300	2.1121	2.778	0	0	0
2015/01/21	R211	07/05/2015			Bond Future	132.9350	132.9350	132.8779	132.8779	(0.043)	0.0000	0.0000	0
2015/01/21	R211	07/05/2015	135.01	Put	Bond Future	2,075.0500	2.0750	2,132.1300	2.1321	2.751	0	0	0
2015/01/21	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R211	07/05/2015	135.00	Put	Bond Future	2,065.0500	2.0650	2,122.1300	2.1221	2.764	0	0	0
2015/01/21	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R212	05/02/2015			Bond Future	136.6284	136.6284	136.3409	136.3409	(0.210)	0.0000	0.0000	1,621
2015/01/21	R212	05/02/2015	137.99	Put	Bond Future	1,361.5900	1.3616	1,649.1400	1.6491	21.119	0	0	0
2015/01/21	R212	05/02/2015	138.01	Put	Bond Future	1,381.5900	1.3816	1,669.1400	1.6691	20.813	0	0	0
2015/01/21	R212	05/02/2015	138.00	Put	Bond Future	1,371.5900	1.3716	1,659.1400	1.6591	20.965	0	0	0
2015/01/21	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/21	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R212	07/05/2015			Bond Future	138.7850	138.7850	138.4907	138.4907	(0.212)	0.0000	0.0000	0
2015/01/21	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R212	07/05/2015	140.99	Put	Bond Future	2,204.9700	2.2050	2,499.3000	2.4993	13.348	0	0	0
2015/01/21	R212	07/05/2015	141.01	Put	Bond Future	2,224.9700	2.2250	2,519.3000	2.5193	13.228	0	0	0
2015/01/21	R212	07/05/2015	141.00	Put	Bond Future	2,214.9700	2.2150	2,509.3000	2.5093	13.288	0	0	0
2015/01/21	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R213	05/02/2015			Bond Future	7.8848	95.1680	7.8128	95.7830	(0.913)	0.0000	0.0000	16,582
2015/01/21	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R213	05/02/2015	9.25	Call	Bond Future	10,649.0700	10.6491	11,264.0700	11.2641	5.775	0	0	0
2015/01/21	R213	05/02/2015	9.26	Call	Bond Future	10,720.4200	10.7204	11,335.4200	11.3354	5.737	0	0	0
2015/01/21	R213	05/02/2015	9.24	Call	Bond Future	10,577.6300	10.5776	11,192.6300	11.1926	5.814	0	0	0
2015/01/21	R213	07/05/2015	8.74	Call	Bond Future	6,767.6300	6.7676	7,330.1900	7.3302	8.313	0	0	0
2015/01/21	R213	07/05/2015	8.75	Put	Bond Future	255.7900	0.2558	196.8400	0.1968	(23.046)	0	0	0
2015/01/21	R213	07/05/2015			Bond Future	7.9250	93.1184	7.8512	93.7415	(0.931)	0.0000	0.0000	0
2015/01/21	R213	07/05/2015	8.75	Call	Bond Future	6,835.5500	6.8355	7,399.7000	7.3997	8.253	0	0	0
2015/01/21	R213	07/05/2015	8.76	Call	Bond Future	6,903.5700	6.9036	7,469.2100	7.4692	8.193	0	0	0
2015/01/21	R213	07/05/2015	8.74	Put	Bond Future	263.5700	0.2636	203.0300	0.2030	(22.969)	0	0	0
2015/01/21	R213	07/05/2015	8.76	Put	Bond Future	248.2100	0.2482	190.7500	0.1907	(23.150)	0	0	0
2015/01/21	R213	06/08/2015			Bond Future	7.9536	94.7075	7.8780	95.3385	(0.950)	0.0000	0.0000	0
2015/01/21	R213	06/08/2015	8.49	Put	Bond Future	1,162.3800	1.1624	1,000.8100	1.0008	(13.900)	0	0	0
2015/01/21	R213	06/08/2015	8.51	Put	Bond Future	1,121.7600	1.1218	964.6000	0.9646	(14.010)	0	0	0
2015/01/21	R213	06/08/2015	8.49	Call	Bond Future	5,471.9400	5.4719	5,941.4200	5.9414	8.580	0	0	0
2015/01/21	R213	06/08/2015	8.50	Put	Bond Future	1,141.9200	1.1419	982.5600	0.9826	(13.955)	0	0	0
2015/01/21	R213	06/08/2015	8.50	Call	Bond Future	5,529.0900	5.5291	6,000.7800	6.0008	8.531	0	0	0
2015/01/21	R213	06/08/2015	8.51	Call	Bond Future	5,586.4400	5.5864	6,060.3300	6.0603	8.483	0	0	0
2015/01/21	R214	05/02/2015	9.50	Call	Bond Future	11,192.6300	11.1926	11,625.3800	11.6254	3.866	0	0	0
2015/01/21	R214	05/02/2015			Bond Future	8.1342	85.3481	8.0875	85.7808	(0.574)	0.0000	0.0000	13,207
2015/01/21	R214	05/02/2015	9.51	Call	Bond Future	11,265.1800	11.2652	11,697.9300	11.6979	3.841	0	0	0
2015/01/21	R214	05/02/2015	9.49	Call	Bond Future	11,119.9600	11.1200	11,552.7100	11.5527	3.892	0	0	0
2015/01/21	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R214	07/05/2015			Bond Future	8.1728	83.3974	8.1250	83.8355	(0.584)	0.0000	0.0000	0
2015/01/21	R214	07/05/2015	9.15	Call	Bond Future	8,424.9600	8.4250	8,823.3200	8.8233	4.728	0	0	0
2015/01/21	R214	07/05/2015	9.16	Call	Bond Future	8,495.8300	8.4958	8,895.0600	8.8951	4.699	0	0	0
2015/01/21	R214	07/05/2015	9.14	Put	Bond Future	223.3600	0.2234	182.7200	0.1827	(18.195)	0	0	0
2015/01/21	R214	07/05/2015	9.16	Put	Bond Future	210.9800	0.2110	172.1000	0.1721	(18.428)	0	0	0
2015/01/21	R214	07/05/2015	9.15	Put	Bond Future	217.0900	0.2171	177.3400	0.1773	(18.310)	0	0	0
2015/01/21	R214	07/05/2015	9.14	Call	Bond Future	8,354.1200	8.3541	8,751.5900	8.7516	4.758	0	0	0
2015/01/21	R214	06/08/2015	8.76	Put	Bond Future	1,301.4100	1.3014	1,205.4400	1.2054	(7.374)	0	0	0
2015/01/21	R214	06/08/2015			Bond Future	8.2017	84.8207	8.1531	85.2639	(0.593)	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
2015/01/21	R214	06/08/2015	8.75	Put	Bond Future	1,323.7200	1.3237	1,226.3800	1.2264	(7.354)	0	0	0
2015/01/21	R214	06/08/2015	8.74	Call	Bond Future	6,007.9700	6.0080	6,352.2200	6.3522	5.730	0	0	0
2015/01/21	R214	06/08/2015	8.75	Call	Bond Future	6,067.8500	6.0678	6,413.6700	6.4137	5.699	0	0	0
2015/01/21	R214	06/08/2015	8.76	Call	Bond Future	6,127.9200	6.1279	6,475.1100	6.4751	5.666	0	0	0
2015/01/21	R214	06/08/2015	8.74	Put	Bond Future	1,346.3500	1.3463	1,247.4400	1.2474	(7.347)	0	0	0
2015/01/21	R248	05/02/2015			Bond Future	8.2397	109.6961	8.2029	110.1337	(0.446)	0.0000	0.0000	33,741
2015/01/21	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R248	05/02/2015	9.50	Call	Bond Future	13,292.6800	13.2927	13,730.2900	13.7303	3.292	0	0	0
2015/01/21	R248	05/02/2015	9.51	Call	Bond Future	13,386.2000	13.3862	13,823.8100	13.8238	3.269	0	0	0
2015/01/21	R248	05/02/2015	9.49	Call	Bond Future	13,198.9800	13.1990	13,636.5900	13.6366	3.315	0	0	0
2015/01/21	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R248	07/05/2015			Bond Future	8.2805	106.9889	8.2429	107.4313	(0.453)	0.0000	0.0000	0
2015/01/21	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R248	07/05/2015	9.26	Call	Bond Future	10,501.6100	10.5016	10,943.9900	10.9440	4.212	0	0	0
2015/01/21	R248	07/05/2015	9.24	Call	Bond Future	10,305.8100	10.3058	10,748.1900	10.7482	4.293	0	0	0
2015/01/21	R248	07/05/2015	9.25	Call	Bond Future	10,403.8000	10.4038	10,846.1800	10.8462	4.252	0	0	0
2015/01/21	R248	06/08/2015	8.76	Call	Bond Future	5,007.3600	5.0074	5,454.3800	5.4544	8.927	0	0	0
2015/01/21	R248	06/08/2015			Bond Future	8.3118	108.8147	8.2736	109.2617	(0.460)	0.0000	0.0000	0
2015/01/21	R248	06/08/2015	8.74	Call	Bond Future	4,792.8400	4.7928	5,239.8600	5.2399	9.327	0	0	0
2015/01/21	R248	06/08/2015	8.75	Call	Bond Future	4,900.2000	4.9002	5,347.2200	5.3472	9.122	0	0	0
2015/01/21	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/21	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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