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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/02/2015 TO 03/02/2015

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
2015/02/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	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
2015/02/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2025	05/02/2015			Bond Future	117.9956	117.9956	117.9817	117.9817	(0.012)	0.0000	0.0000	16
2015/02/03	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2025	05/02/2015	118.99	Put	Bond Future	994.3700	0.9944	1,008.3100	1.0083	1.402	0	0	0
2015/02/03	2025	05/02/2015	119.01	Put	Bond Future	1,014.3700	1.0144	1,028.3100	1.0283	1.374	0	0	0
2015/02/03	2025	05/02/2015	119.00	Put	Bond Future	1,004.3700	1.0044	1,018.3100	1.0183	1.388	0	0	0
2015/02/03	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2025	07/05/2015			Bond Future	119.8438	119.8438	119.8292	119.8292	(0.012)	0.0000	0.0000	16
2015/02/03	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2025	07/05/2015	120.99	Put	Bond Future	1,146.2400	1.1462	1,160.7600	1.1608	1.267	0	0	0
2015/02/03	2025	07/05/2015	121.01	Put	Bond Future	1,166.2400	1.1662	1,180.7600	1.1808	1.245	0	0	0
2015/02/03	2025	07/05/2015	121.00	Put	Bond Future	1,156.2400	1.1562	1,170.7600	1.1708	1.256	0	0	0
2015/02/03	2025	06/08/2015	120.99	Put	Bond Future	284.1100	0.2841	299.5900	0.2996	5.449	0	0	0
2015/02/03	2025	06/08/2015			Bond Future	120.7059	120.7059	120.6904	120.6904	(0.013)	0.0000	0.0000	0
2015/02/03	2025	06/08/2015	121.01	Put	Bond Future	304.1100	0.3041	319.5900	0.3196	5.090	0	0	0
2015/02/03	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2025	06/08/2015	121.00	Put	Bond Future	294.1100	0.2941	309.5900	0.3096	5.263	0	0	0
2015/02/03	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2030	05/02/2015			Bond Future	7.5122	104.5578	7.5218	104.4701	0.127	0.0000	0.0000	1,918
2015/02/03	2030	05/02/2015	9.25	Call	Bond Future	14,365.3000	14.3653	14,277.6200	14.2776	(0.610)	0	0	0
2015/02/03	2030	05/02/2015	9.24	Call	Bond Future	14,290.9000	14.2909	14,203.2200	14.2032	(0.614)	0	0	0
2015/02/03	2030	05/02/2015	9.26	Call	Bond Future	14,439.6100	14.4396	14,351.9300	14.3519	(0.607)	0	0	0
2015/02/03	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2030	07/05/2015			Bond Future	7.5484	106.1868	7.5583	106.0974	0.131	0.0000	0.0000	5,625
2015/02/03	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2030	07/05/2015	8.74	Call	Bond Future	10,039.3100	10.0393	9,949.9500	9.9500	(0.890)	0	0	0
2015/02/03	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2030	07/05/2015	8.75	Call	Bond Future	10,117.6800	10.1177	10,028.3200	10.0283	(0.883)	0	0	0
2015/02/03	2030	07/05/2015	8.76	Call	Bond Future	10,195.9500	10.1960	10,106.5900	10.1066	(0.876)	0	0	0
2015/02/03	2030	06/08/2015	7.74	Call	Bond Future	1,479.4200	1.4794	1,387.9200	1.3879	(6.185)	0	0	0
2015/02/03	2030	06/08/2015	7.76	Call	Bond Future	1,654.1600	1.6542	1,562.6600	1.5627	(5.532)	0	0	0
2015/02/03	2030	06/08/2015			Bond Future	7.5725	103.9752	7.5828	103.8837	0.135	0.0000	0.0000	0
2015/02/03	2030	06/08/2015	7.75	Call	Bond Future	1,566.8400	1.5668	1,475.3400	1.4753	(5.840)	0	0	0

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2015/02/03	2030	06/08/2015	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2030	06/08/2015	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2030	06/08/2015	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	05/02/2015			Bond Future	7.6874	108.3085	7.6919	108.2641	0.059	0.0000	0.0000	15
2015/02/03	2032	05/02/2015	8.50	Call	Bond Future	7,545.8100	7.5458	7,501.3500	7.5013	(0.589)	0	0	0
2015/02/03	2032	05/02/2015	8.51	Call	Bond Future	7,633.7000	7.6337	7,589.2400	7.5892	(0.582)	0	0	0
2015/02/03	2032	05/02/2015	8.49	Call	Bond Future	7,457.8100	7.4578	7,413.3500	7.4134	(0.596)	0	0	0
2015/02/03	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	07/05/2015			Bond Future	7.7248	105.8413	7.7295	105.7958	0.061	0.0000	0.0000	15
2015/02/03	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	07/05/2015	8.50	Call	Bond Future	7,129.6200	7.1296	7,084.1600	7.0842	(0.638)	0	0	0
2015/02/03	2032	07/05/2015	8.51	Call	Bond Future	7,216.9300	7.2169	7,171.4700	7.1715	(0.630)	0	0	0
2015/02/03	2032	07/05/2015	8.49	Call	Bond Future	7,042.1900	7.0422	6,996.7300	6.9967	(0.646)	0	0	0
2015/02/03	2032	06/08/2015	8.50	Call	Bond Future	6,834.5400	6.8345	6,787.7700	6.7878	(0.684)	0	0	0
2015/02/03	2032	06/08/2015			Bond Future	7.7502	107.6335	7.7551	107.5867	0.063	0.0000	0.0000	0
2015/02/03	2032	06/08/2015	8.51	Call	Bond Future	6,921.2700	6.9213	6,874.5000	6.8745	(0.676)	0	0	0
2015/02/03	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	06/08/2015	8.49	Call	Bond Future	6,747.7000	6.7477	6,700.9300	6.7009	(0.693)	0	0	0
2015/02/03	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	05/11/2015			Bond Future	7.7634	105.3798	7.7686	105.3304	0.067	0.0000	0.0000	0
2015/02/03	2032	05/11/2015	8.00	Call	Bond Future	2,208.7400	2.2087	2,159.3800	2.1594	(2.235)	0	0	0
2015/02/03	2032	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2032	05/11/2015	8.01	Call	Bond Future	2,300.6000	2.3006	2,251.2400	2.2512	(2.146)	0	0	0
2015/02/03	2032	05/11/2015	7.99	Call	Bond Future	2,116.7600	2.1168	2,067.4000	2.0674	(2.332)	0	0	0
2015/02/03	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	05/02/2015			Bond Future	7.7722	107.8410	7.7518	108.0679	(0.263)	0.0000	0.0000	21,746
2015/02/03	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	05/02/2015	9.50	Call	Bond Future	16,767.9700	16.7680	16,994.8600	16.9949	1.353	0	0	0
2015/02/03	2037	05/02/2015	9.51	Call	Bond Future	16,852.7100	16.8527	17,079.6000	17.0796	1.346	0	0	0
2015/02/03	2037	05/02/2015	9.49	Call	Bond Future	16,683.1000	16.6831	16,909.9900	16.9100	1.360	0	0	0
2015/02/03	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	07/05/2015			Bond Future	7.8093	109.5211	7.7883	109.7511	(0.269)	0.0000	0.0000	32,860
2015/02/03	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	07/05/2015	9.01	Call	Bond Future	11,998.4400	11.9984	12,228.4500	12.2285	1.917	0	0	0
2015/02/03	2037	07/05/2015	8.99	Call	Bond Future	11,816.1100	11.8161	12,046.1200	12.0461	1.947	0	0	0
2015/02/03	2037	07/05/2015	9.00	Call	Bond Future	11,907.3400	11.9073	12,137.3500	12.1373	1.932	0	0	0
2015/02/03	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	06/08/2015			Bond Future	7.8363	107.1153	7.8148	107.3487	(0.274)	0.0000	0.0000	0

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2015/02/03	2037	06/08/2015	8.75	Call	Bond Future	9,246.3200	9.2463	9,479.7400	9.4797	2.524	0	0	0
2015/02/03	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	06/08/2015	8.76	Call	Bond Future	9,340.5500	9.3405	9,573.9700	9.5740	2.499	0	0	0
2015/02/03	2037	06/08/2015	8.74	Call	Bond Future	9,151.9500	9.1520	9,385.3700	9.3854	2.550	0	0	0
2015/02/03	2037	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	05/11/2015			Bond Future	7.8490	109.0116	7.8271	109.2473	(0.278)	0.0000	0.0000	0
2015/02/03	2037	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2037	05/11/2015	7.99	Call	Bond Future	1,503.5400	1.5035	1,739.2900	1.7393	15.680	0	0	0
2015/02/03	2037	05/11/2015	8.00	Call	Bond Future	1,608.9200	1.6089	1,844.6700	1.8447	14.653	0	0	0
2015/02/03	2037	05/11/2015	8.01	Call	Bond Future	1,714.1300	1.7141	1,949.8800	1.9499	13.753	0	0	0
2015/02/03	2038	05/02/2015	123.00	Call	Bond Future	1,031.3600	1.0314	1,467.2700	1.4673	42.266	0	0	0
2015/02/03	2038	05/02/2015			Bond Future	124.0314	124.0314	124.4673	124.4673	0.351	0.0000	0.0000	480
2015/02/03	2038	05/02/2015	123.01	Call	Bond Future	1,021.3600	1.0214	1,457.2700	1.4573	42.679	0	0	0
2015/02/03	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2038	05/02/2015	122.99	Call	Bond Future	1,041.3600	1.0414	1,477.2700	1.4773	41.860	0	0	0
2015/02/03	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2038	07/05/2015	126.99	Put	Bond Future	1,015.9000	1.0159	573.5400	0.5735	(43.544)	0	0	0
2015/02/03	2038	07/05/2015			Bond Future	125.9741	125.9741	126.4165	126.4165	0.351	0.0000	0.0000	3,261
2015/02/03	2038	07/05/2015	127.00	Put	Bond Future	1,025.9000	1.0259	583.5400	0.5835	(43.119)	0	0	0
2015/02/03	2038	07/05/2015	127.01	Put	Bond Future	1,035.9000	1.0359	593.5400	0.5935	(42.703)	0	0	0
2015/02/03	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2038	06/08/2015			Bond Future	126.7935	126.7935	127.2427	127.2427	0.354	0.0000	0.0000	0
2015/02/03	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2038	06/08/2015	127.99	Put	Bond Future	1,196.5400	1.1965	747.3100	0.7473	(37.544)	0	0	0
2015/02/03	2038	06/08/2015	128.01	Put	Bond Future	1,216.5400	1.2165	767.3100	0.7673	(36.927)	0	0	0
2015/02/03	2038	06/08/2015	128.00	Put	Bond Future	1,206.5400	1.2065	757.3100	0.7573	(37.233)	0	0	0
2015/02/03	2044	05/02/2015	9.00	Call	Bond Future	12,706.5800	12.7066	13,144.8100	13.1448	3.449	0	0	0
2015/02/03	2044	05/02/2015			Bond Future	7.8572	110.3823	7.8217	110.8205	(0.451)	0.0000	0.0000	100
2015/02/03	2044	05/02/2015	9.01	Call	Bond Future	12,806.6900	12.8067	13,244.9200	13.2449	3.422	0	0	0
2015/02/03	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	05/02/2015	8.99	Call	Bond Future	12,606.2900	12.6063	13,044.5200	13.0445	3.476	0	0	0
2015/02/03	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	07/05/2015			Bond Future	7.8931	112.1020	7.8567	112.5467	(0.460)	0.0000	0.0000	9,492
2015/02/03	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	07/05/2015	9.01	Call	Bond Future	12,340.5500	12.3406	12,785.2300	12.7852	3.603	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
2015/02/03	2044	07/05/2015	8.99	Call	Bond Future	12,140.4700	12.1405	12,585.1500	12.5852	3.663	0	0	0
2015/02/03	2044	07/05/2015	9.00	Call	Bond Future	12,240.5900	12.2406	12,685.2700	12.6853	3.633	0	0	0
2015/02/03	2044	06/08/2015	8.76	Call	Bond Future	9,439.2200	9.4392	9,890.7900	9.8908	4.784	0	0	0
2015/02/03	2044	06/08/2015			Bond Future	7.9198	109.6147	7.8826	110.0662	(0.469)	0.0000	0.0000	0
2015/02/03	2044	06/08/2015	8.74	Call	Bond Future	9,230.6000	9.2306	9,682.1700	9.6822	4.892	0	0	0
2015/02/03	2044	06/08/2015	8.75	Call	Bond Future	9,335.0000	9.3350	9,786.5700	9.7866	4.837	0	0	0
2015/02/03	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	05/11/2015			Bond Future	7.9332	111.5551	7.8953	112.0129	(0.477)	0.0000	0.0000	0
2015/02/03	2044	05/11/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	05/11/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	05/11/2015	8.24	Call	Bond Future	3,596.0600	3.5961	4,053.8800	4.0539	12.731	0	0	0
2015/02/03	2044	05/11/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2044	05/11/2015	8.25	Call	Bond Future	3,709.9500	3.7100	4,167.7700	4.1678	12.340	0	0	0
2015/02/03	2044	05/11/2015	8.26	Call	Bond Future	3,823.6200	3.8236	4,281.4400	4.2814	11.973	0	0	0
2015/02/03	2046	05/02/2015			Bond Future	126.4895	126.4895	126.4749	126.4749	(0.012)	0.0000	0.0000	5,740
2015/02/03	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2046	05/02/2015	123.99	Call	Bond Future	2,499.4600	2.4995	2,484.8700	2.4849	(0.584)	0	0	0
2015/02/03	2046	05/02/2015	124.01	Call	Bond Future	2,479.4600	2.4795	2,464.8700	2.4649	(0.588)	0	0	0
2015/02/03	2046	05/02/2015	124.00	Call	Bond Future	2,489.4600	2.4895	2,474.8700	2.4749	(0.586)	0	0	0
2015/02/03	2046	07/05/2015			Bond Future	127.1099	127.1099	127.0947	127.0947	(0.012)	0.0000	0.0000	5,889
2015/02/03	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2046	07/05/2015	126.99	Call	Bond Future	119.9300	0.1199	104.6900	0.1047	(12.707)	0	0	0
2015/02/03	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2046	07/05/2015	127.00	Call	Bond Future	109.9300	0.1099	94.6900	0.0947	(13.863)	0	0	0
2015/02/03	2046	07/05/2015	127.01	Call	Bond Future	99.9300	0.0999	84.6900	0.0847	(15.251)	0	0	0
2015/02/03	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2046	06/08/2015			Bond Future	129.2718	129.2718	129.2556	129.2556	(0.013)	0.0000	0.0000	0
2015/02/03	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2046	06/08/2015	129.01	Call	Bond Future	261.7600	0.2618	245.5900	0.2456	(6.177)	0	0	0
2015/02/03	2046	06/08/2015	128.99	Call	Bond Future	281.7600	0.2818	265.5900	0.2656	(5.739)	0	0	0
2015/02/03	2046	06/08/2015	129.00	Call	Bond Future	271.7600	0.2718	255.5900	0.2556	(5.950)	0	0	0
2015/02/03	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2050	05/02/2015			Bond Future	134.0075	134.0075	134.6534	134.6534	0.482	0.0000	0.0000	2,177
2015/02/03	2050	05/02/2015	130.01	Call	Bond Future	3,997.5000	3.9975	4,643.4000	4.6434	16.158	0	0	0
2015/02/03	2050	05/02/2015	129.99	Call	Bond Future	4,017.5000	4.0175	4,663.4000	4.6634	16.077	0	0	0
2015/02/03	2050	05/02/2015	130.00	Call	Bond Future	4,007.5000	4.0075	4,653.4000	4.6534	16.117	0	0	0
2015/02/03	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2050	07/05/2015			Bond Future	136.1066	136.1066	136.7623	136.7623	0.482	0.0000	0.0000	2,753

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
2015/02/03	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2050	07/05/2015	135.01	Call	Bond Future	1,096.6000	1.0966	1,752.2600	1.7523	59.790	0	0	0
2015/02/03	2050	07/05/2015	134.99	Call	Bond Future	1,116.6000	1.1166	1,772.2600	1.7723	58.719	0	0	0
2015/02/03	2050	07/05/2015	135.00	Call	Bond Future	1,106.6000	1.1066	1,762.2600	1.7623	59.250	0	0	0
2015/02/03	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	2050	06/08/2015			Bond Future	136.9487	136.9487	137.6146	137.6146	0.486	0.0000	0.0000	0
2015/02/03	2050	06/08/2015	136.99	Put	Bond Future	41.3100	0.0413	0.0000	0.0000	(100.000)	0	0	0
2015/02/03	2050	06/08/2015	137.01	Put	Bond Future	61.3100	0.0613	0.0000	0.0000	(100.000)	0	0	0
2015/02/03	2050	06/08/2015	137.00	Put	Bond Future	51.3100	0.0513	0.0000	0.0000	(100.000)	0	0	0
2015/02/03	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	604.5800	0.6046	100.000	0	0	0
2015/02/03	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	624.5800	0.6246	100.000	0	0	0
2015/02/03	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	614.5800	0.6146	100.000	0	0	0
2015/02/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	AL12	05/02/2015			Index Future	583.3070	583.3070	584.0260	584.0260	0.123	0.0000	0.0000	0
2015/02/03	AL12	07/05/2015			Index Future	592.3900	592.3900	593.1190	593.1190	0.123	0.0000	0.0000	0
2015/02/03	AL37	05/02/2015			Index Future	461.7250	461.7250	461.5710	461.5710	(0.033)	0.0000	0.0000	4
2015/02/03	AL37	07/05/2015			Index Future	468.9150	468.9150	468.7570	468.7570	(0.034)	0.0000	0.0000	119
2015/02/03	AL37	06/08/2015			Index Future	476.7630	476.7630	476.6000	476.6000	(0.034)	0.0000	0.0000	0
2015/02/03	AL7T	05/02/2015			Index Future	559.9090	559.9090	559.7830	559.7830	(0.023)	0.0000	0.0000	2
2015/02/03	AL7T	07/05/2015			Index Future	568.6290	568.6290	568.4980	568.4980	(0.023)	0.0000	0.0000	3
2015/02/03	AL7T	06/08/2015			Index Future	578.1450	578.1450	578.0100	578.0100	(0.023)	0.0000	0.0000	0
2015/02/03	ALBI	05/02/2015			Index Future	511.2660	511.2660	511.4290	511.4290	0.032	0.0000	0.0000	21
2015/02/03	ALBI	07/05/2015			Index Future	519.2280	519.2280	519.3920	519.3920	0.032	0.0000	0.0000	693
2015/02/03	ALBI	06/08/2015			Index Future	527.9180	527.9180	528.0820	528.0820	0.031	0.0000	0.0000	0
2015/02/03	ALBI	05/11/2015			Index Future	537.3340	537.3340	537.4930	537.4930	0.030	0.0000	0.0000	0
2015/02/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/03	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	EL28	05/02/2015			Bond Future	123.0418	123.0418	123.0286	123.0286	(0.011)	0.0000	0.0000	0
2015/02/03	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	EL28	05/02/2015	125.99	Put	Bond Future	2,948.1900	2.9482	2,961.3800	2.9614	0.447	0	0	0
2015/02/03	EL28	05/02/2015	126.01	Put	Bond Future	2,968.1900	2.9682	2,981.3800	2.9814	0.444	0	0	0
2015/02/03	EL28	05/02/2015	126.00	Put	Bond Future	2,958.1900	2.9582	2,971.3800	2.9714	0.446	0	0	0
2015/02/03	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	EL28	07/05/2015			Bond Future	123.4694	123.4694	123.4557	123.4557	(0.011)	0.0000	0.0000	0
2015/02/03	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	EL28	07/05/2015	124.99	Put	Bond Future	1,520.5600	1.5206	1,534.3500	1.5344	0.907	0	0	0
2015/02/03	EL28	07/05/2015	125.01	Put	Bond Future	1,540.5600	1.5406	1,554.3500	1.5544	0.895	0	0	0
2015/02/03	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	EL28	07/05/2015	125.00	Put	Bond Future	1,530.5600	1.5306	1,544.3500	1.5444	0.901	0	0	0
2015/02/03	EL28	06/08/2015	125.00	Call	Bond Future	569.4400	0.5694	554.9300	0.5549	(2.548)	0	0	0
2015/02/03	EL28	06/08/2015			Bond Future	125.5694	125.5694	125.5549	125.5549	(0.012)	0.0000	0.0000	0
2015/02/03	EL28	06/08/2015	125.01	Call	Bond Future	559.4400	0.5594	544.9300	0.5449	(2.594)	0	0	0
2015/02/03	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	EL28	06/08/2015	124.99	Call	Bond Future	579.4400	0.5794	564.9300	0.5649	(2.504)	0	0	0
2015/02/03	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	05/02/2015	10.00	Call	Bond Future	10,693.3000	10.6933	10,827.2200	10.8272	1.252	0	0	0
2015/02/03	ES33	05/02/2015			Bond Future	8.6137	92.8204	8.5980	92.9543	(0.183)	0.0000	0.0000	6,576
2015/02/03	ES33	05/02/2015	10.01	Call	Bond Future	10,763.2600	10.7633	10,897.1800	10.8972	1.244	0	0	0
2015/02/03	ES33	05/02/2015	9.99	Call	Bond Future	10,623.2500	10.6233	10,757.1700	10.7572	1.261	0	0	0
2015/02/03	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	07/05/2015			Bond Future	8.6743	90.4793	8.6581	90.6149	(0.187)	0.0000	0.0000	6,576
2015/02/03	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/03	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	07/05/2015	9.76	Call	Bond Future	8,439.9500	8.4400	8,575.5500	8.5755	1.607	0	0	0
2015/02/03	ES33	07/05/2015	9.74	Call	Bond Future	8,295.5600	8.2956	8,431.1600	8.4312	1.635	0	0	0
2015/02/03	ES33	07/05/2015	9.75	Call	Bond Future	8,367.8000	8.3678	8,503.4000	8.5034	1.620	0	0	0
2015/02/03	ES33	06/08/2015			Bond Future	8.7236	92.0111	8.7070	92.1486	(0.190)	0.0000	0.0000	0
2015/02/03	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	06/08/2015	9.61	Call	Bond Future	6,905.4000	6.9054	7,042.8800	7.0429	1.991	0	0	0
2015/02/03	ES33	06/08/2015	9.59	Call	Bond Future	6,758.6000	6.7586	6,896.0800	6.8961	2.034	0	0	0
2015/02/03	ES33	06/08/2015	9.60	Call	Bond Future	6,832.0500	6.8321	6,969.5300	6.9695	2.012	0	0	0
2015/02/03	ES33	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	05/11/2015			Bond Future	8.7623	89.8484	8.7454	89.9869	(0.193)	0.0000	0.0000	0
2015/02/03	ES33	05/11/2015	9.00	Call	Bond Future	1,915.0400	1.9150	2,053.5200	2.0535	7.231	0	0	0
2015/02/03	ES33	05/11/2015	8.99	Call	Bond Future	1,835.7100	1.8357	1,974.1900	1.9742	7.544	0	0	0
2015/02/03	ES33	05/11/2015	9.01	Call	Bond Future	1,994.2700	1.9943	2,132.7500	2.1328	6.944	0	0	0
2015/02/03	ES33	05/11/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	ES33	05/11/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	05/02/2015	459.99	Call	GOVI	463,790.0000	46.3790	463,950.0000	46.3950	0.034	0	0	0
2015/02/03	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	05/02/2015			GOVI	506.3690	506.3690	506.3850	506.3850	0.003	0.0000	0.0000	176
2015/02/03	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	05/02/2015	460.00	Call	GOVI	463,690.0000	46.3690	463,850.0000	46.3850	0.035	0	0	0
2015/02/03	GOVI	05/02/2015	460.01	Call	GOVI	463,590.0000	46.3590	463,750.0000	46.3750	0.035	0	0	0
2015/02/03	GOVI	07/05/2015	449.99	Call	GOVI	642,640.0000	64.2640	642,780.0000	64.2780	0.022	0	0	0
2015/02/03	GOVI	07/05/2015			GOVI	514.2540	514.2540	514.2680	514.2680	0.003	0.0000	0.0000	337
2015/02/03	GOVI	07/05/2015	450.00	Call	GOVI	642,540.0000	64.2540	642,680.0000	64.2680	0.022	0	0	0
2015/02/03	GOVI	07/05/2015	450.01	Call	GOVI	642,440.0000	64.2440	642,580.0000	64.2580	0.022	0	0	0
2015/02/03	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	06/08/2015			GOVI	522.8610	522.8610	522.8730	522.8730	0.002	0.0000	0.0000	29
2015/02/03	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	06/08/2015	499.99	Call	GOVI	228,710.0000	22.8710	228,830.0000	22.8830	0.052	0	0	0
2015/02/03	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	06/08/2015	500.00	Call	GOVI	228,610.0000	22.8610	228,730.0000	22.8730	0.052	0	0	0
2015/02/03	GOVI	06/08/2015	500.01	Call	GOVI	228,510.0000	22.8510	228,630.0000	22.8630	0.053	0	0	0
2015/02/03	GOVI	05/11/2015	530.00	Call	GOVI	21,870.0000	2.1870	21,910.0000	2.1910	0.183	0	0	0
2015/02/03	GOVI	05/11/2015			GOVI	532.1870	532.1870	532.1910	532.1910	0.001	0.0000	0.0000	0
2015/02/03	GOVI	05/11/2015	530.01	Call	GOVI	21,770.0000	2.1770	21,810.0000	2.1810	0.184	0	0	0
2015/02/03	GOVI	05/11/2015	529.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	05/11/2015	530.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	GOVI	05/11/2015	529.99	Call	GOVI	21,970.0000	2.1970	22,010.0000	2.2010	0.182	0	0	0
2015/02/03	GOVI	05/11/2015	530.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/03	IGOV	05/02/2015			Index Future	223.3320	223.3320	223.6810	223.6810	0.156	0.0000	0.0000	9
2015/02/03	IGOV	07/05/2015			Index Future	226.8290	226.8290	227.1820	227.1820	0.156	0.0000	0.0000	1,074
2015/02/03	IGOV	06/08/2015			Index Future	230.6430	230.6430	231.0020	231.0020	0.156	0.0000	0.0000	93
2015/02/03	IGOV	05/11/2015			Index Future	234.7750	234.7750	235.1360	235.1360	0.154	0.0000	0.0000	0
2015/02/03	ILBI	05/02/2015			Index Future	604.8600	604.8600	605.8010	605.8010	0.156	0.0000	0.0000	0
2015/02/03	ILBI	07/05/2015			Index Future	614.6060	614.6060	615.5600	615.5600	0.155	0.0000	0.0000	0
2015/02/03	ILBI	06/08/2015			Index Future	624.7830	624.7830	625.7520	625.7520	0.155	0.0000	0.0000	159
2015/02/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/03	JBAF	18/02/2015			Jibar Tradeable Future	6.1000	93.9000	6.0700	93.9300	(0.492)	0.0000	0.0000	0
2015/02/03	JBAF	18/03/2015			Jibar Tradeable Future	6.0600	93.9400	6.0300	93.9700	(0.495)	0.0000	0.0000	2,850
2015/02/03	JBAF	15/04/2015			Jibar Tradeable Future	6.0200	93.9800	5.9900	94.0100	(0.498)	0.0000	0.0000	0
2015/02/03	JBAF	20/05/2015			Jibar Tradeable Future	5.9900	94.0100	5.9600	94.0400	(0.501)	0.0000	0.0000	0
2015/02/03	JBAF	17/06/2015			Jibar Tradeable Future	5.9800	94.0200	5.9500	94.0500	(0.502)	0.0000	0.0000	5,000
2015/02/03	JBAF	15/07/2015			Jibar Tradeable Future	5.9800	94.0200	5.9500	94.0500	(0.502)	0.0000	0.0000	0
2015/02/03	JBAF	16/09/2015			Jibar Tradeable Future	6.0000	94.0000	5.9600	94.0400	(0.667)	0.0000	0.0000	0
2015/02/03	JBAF	15/12/2015			Jibar Tradeable Future	6.0800	93.9200	6.0500	93.9500	(0.493)	0.0000	0.0000	0
2015/02/03	JBAF	16/03/2016			Jibar Tradeable Future	6.2000	93.8000	6.1700	93.8300	(0.484)	0.0000	0.0000	0
2015/02/03	JBAF	15/06/2016			Jibar Tradeable Future	6.3100	93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	0
2015/02/03	JBAF	21/09/2016			Jibar Tradeable Future	6.4400	93.5600	6.4100	93.5900	(0.466)	0.0000	0.0000	0
2015/02/03	JBAF	21/12/2016			Jibar Tradeable Future	6.5400	93.4600	6.5100	93.4900	(0.459)	0.0000	0.0000	0
2015/02/03	R023	05/02/2015			Bond Future	6.9120	108.5917	6.9266	108.4998	0.212	0.0000	0.0000	6,873
2015/02/03	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R023	05/02/2015	8.75	Call	Bond Future	10,802.2900	10.8023	10,710.3300	10.7103	(0.851)	0	0	0
2015/02/03	R023	05/02/2015	8.76	Call	Bond Future	10,857.1200	10.8571	10,765.1600	10.7652	(0.847)	0	0	0
2015/02/03	R023	05/02/2015	8.74	Call	Bond Future	10,747.4200	10.7474	10,655.4600	10.6555	(0.856)	0	0	0
2015/02/03	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R023	07/05/2015	8.14	Call	Bond Future	7,073.3800	7.0734	6,980.0900	6.9801	(1.319)	0	0	0
2015/02/03	R023	07/05/2015	8.15	Put	Bond Future	11.2700	0.0113	11.7800	0.0118	4.525	0	0	0
2015/02/03	R023	07/05/2015			Bond Future	6.9365	106.3602	6.9518	106.2664	0.221	0.0000	0.0000	7,963
2015/02/03	R023	07/05/2015	8.15	Call	Bond Future	7,128.8700	7.1289	7,035.5500	7.0355	(1.309)	0	0	0
2015/02/03	R023	07/05/2015	8.16	Call	Bond Future	7,184.3500	7.1843	7,091.0000	7.0910	(1.299)	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
2015/02/03	R023	07/05/2015	8.14	Put	Bond Future	11.9000	0.0119	12.4400	0.0124	4.538	0	0	0
2015/02/03	R023	07/05/2015	8.16	Put	Bond Future	10.6600	0.0107	11.1400	0.0111	4.503	0	0	0
2015/02/03	R023	06/08/2015	9.07	Put	Bond Future	2.9000	0.0029	3.0300	0.0030	4.483	0	0	911
2015/02/03	R023	06/08/2015	8.24	Call	Bond Future	7,479.1000	7.4791	7,385.9800	7.3860	(1.245)	0	0	0
2015/02/03	R023	06/08/2015			Bond Future	6.9412	108.1605	6.9573	108.0645	0.232	0.0000	0.0000	0
2015/02/03	R023	06/08/2015	9.07	Call	Bond Future	11,801.8000	11.8018	11,705.9900	11.7060	(0.812)	0	0	0
2015/02/03	R023	06/08/2015	8.26	Put	Bond Future	66.8300	0.0668	69.4900	0.0695	3.980	0	0	0
2015/02/03	R023	06/08/2015	8.25	Put	Bond Future	69.0800	0.0691	71.8200	0.0718	3.966	0	0	0
2015/02/03	R023	06/08/2015	8.24	Put	Bond Future	71.4000	0.0714	74.2200	0.0742	3.950	0	0	0
2015/02/03	R023	06/08/2015	8.25	Call	Bond Future	7,531.2300	7.5312	7,438.0300	7.4380	(1.238)	0	0	0
2015/02/03	R023	06/08/2015	8.26	Call	Bond Future	7,583.3800	7.5834	7,490.1000	7.4901	(1.230)	0	0	0
2015/02/03	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/02/03	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/02/03	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/02/03	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/02/03	R186	05/02/2015	9.00	Call	Bond Future	15,581.5200	15.5815	15,585.2200	15.5852	0.024	0	0	0
2015/02/03	R186	05/02/2015			Bond Future	7.1620	127.8291	7.1616	127.8328	(0.006)	0.0000	0.0000	17,952
2015/02/03	R186	05/02/2015	8.75	Call	Bond Future	13,623.6900	13.6237	13,627.3900	13.6274	0.027	0	0	0
2015/02/03	R186	05/02/2015	8.76	Call	Bond Future	13,702.9300	13.7029	13,706.6300	13.7066	0.027	0	0	0
2015/02/03	R186	05/02/2015	8.74	Call	Bond Future	13,544.3800	13.5444	13,548.0800	13.5481	0.027	0	0	0
2015/02/03	R186	05/02/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/02/03	R186	05/02/2015	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/02/03	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R186	05/02/2015	8.45	Call	Bond Future	11,210.3800	11.2104	11,214.0800	11.2141	0.033	0	0	0
2015/02/03	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/02/03	R186	05/02/2015	8.50	Call	Bond Future	11,617.5300	11.6175	11,621.2300	11.6212	0.032	0	0	0
2015/02/03	R186	05/02/2015	8.00	Call	Bond Future	7,454.7100	7.4547	7,458.4100	7.4584	0.050	0	0	0
2015/02/03	R186	05/02/2015	8.05	Call	Bond Future	7,880.2600	7.8803	7,883.9600	7.8840	0.047	0	0	0
2015/02/03	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R186	07/05/2015	7.40	Call	Bond Future	2,999.6900	2.9997	2,992.3400	2.9923	(0.245)	0	0	0
2015/02/03	R186	07/05/2015			Bond Future	7.1924	129.8207	7.1920	129.8240	(0.005)	0.0000	0.0000	27,653
2015/02/03	R186	07/05/2015	8.25	Call	Bond Future	9,195.5900	9.1956	9,197.0200	9.1970	0.016	0	0	0
2015/02/03	R186	07/05/2015	7.50	Put	Bond Future	856.4600	0.8565	846.8100	0.8468	(1.127)	0	0	4,350
2015/02/03	R186	07/05/2015	7.80	Put	Bond Future	335.1300	0.3351	329.0500	0.3291	(1.814)	0	0	300
2015/02/03	R186	07/05/2015	8.24	Put	Bond Future	59.6100	0.0596	57.6900	0.0577	(3.221)	0	0	0
2015/02/03	R186	07/05/2015	7.45	Put	Bond Future	986.1800	0.9862	976.0200	0.9760	(1.030)	0	0	4,400
2015/02/03	R186	07/05/2015	8.26	Put	Bond Future	54.4300	0.0544	52.6400	0.0526	(3.289)	0	0	0
2015/02/03	R186	07/05/2015	8.25	Put	Bond Future	56.9600	0.0570	55.1100	0.0551	(3.248)	0	0	0
2015/02/03	R186	07/05/2015	7.50	Call	Bond Future	3,612.1700	3.6122	3,605.8000	3.6058	(0.176)	0	0	0
2015/02/03	R186	07/05/2015	7.40	Put	Bond Future	1,130.7800	1.1308	1,120.1500	1.1202	(0.940)	0	0	4,350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/03	R186	07/05/2015	8.26	Call	Bond Future	9,275.0700	9.2751	9,276.5600	9.2766	0.016	0	0	0
2015/02/03	R186	07/05/2015	7.80	Call	Bond Future	5,699.9400	5.6999	5,697.1400	5.6971	(0.049)	0	0	0
2015/02/03	R186	07/05/2015	8.24	Call	Bond Future	9,116.1500	9.1162	9,117.5100	9.1175	0.015	0	0	0
2015/02/03	R186	07/05/2015	7.45	Call	Bond Future	3,299.5700	3.2996	3,292.6900	3.2927	(0.209)	0	0	0
2015/02/03	R186	06/08/2015	8.90	Put	Bond Future	40.1600	0.0402	39.3700	0.0394	(1.967)	0	0	2,500
2015/02/03	R186	06/08/2015	8.00	Put	Bond Future	559.5600	0.5596	554.7400	0.5547	(0.861)	0	0	0
2015/02/03	R186	06/08/2015			Bond Future	7.2071	126.7188	7.2068	126.7215	(0.004)	0.0000	0.0000	540
2015/02/03	R186	06/08/2015	8.00	Call	Bond Future	7,378.4500	7.3785	7,376.3100	7.3763	(0.029)	0	0	0
2015/02/03	R186	06/08/2015	8.01	Call	Bond Future	7,447.7400	7.4477	7,445.6700	7.4457	(0.028)	0	0	0
2015/02/03	R186	06/08/2015	7.99	Call	Bond Future	7,308.2900	7.3083	7,306.1000	7.3061	(0.030)	0	0	0
2015/02/03	R186	06/08/2015	8.90	Call	Bond Future	13,999.4200	13.9994	14,001.3100	14.0013	0.014	0	0	0
2015/02/03	R186	06/08/2015	7.99	Put	Bond Future	572.2100	0.5722	567.3400	0.5673	(0.851)	0	0	0
2015/02/03	R186	06/08/2015	8.01	Put	Bond Future	546.1100	0.5461	541.3600	0.5414	(0.870)	0	0	0
2015/02/03	R186	05/11/2015	8.24	Call	Bond Future	9,251.1400	9.2511	9,248.4500	9.2485	(0.029)	0	0	0
2015/02/03	R186	05/11/2015	8.25	Put	Bond Future	579.1200	0.5791	575.7600	0.5758	(0.580)	0	0	0
2015/02/03	R186	05/11/2015			Bond Future	7.2051	128.9611	7.2051	128.9618	(0.001)	0.0000	0.0000	0
2015/02/03	R186	05/11/2015	9.00	Put	Bond Future	103.2800	0.1033	102.2000	0.1022	(1.046)	0	0	2,600
2015/02/03	R186	05/11/2015	8.24	Put	Bond Future	590.9800	0.5910	587.5800	0.5876	(0.575)	0	0	0
2015/02/03	R186	05/11/2015	8.26	Put	Bond Future	567.4600	0.5675	564.1300	0.5641	(0.587)	0	0	0
2015/02/03	R186	05/11/2015	9.00	Call	Bond Future	14,610.3500	14.6104	14,609.9800	14.6100	(0.003)	0	0	0
2015/02/03	R186	05/11/2015	8.25	Call	Bond Future	9,318.9300	9.3189	9,316.2800	9.3163	(0.028)	0	0	0
2015/02/03	R186	05/11/2015	8.26	Call	Bond Future	9,386.8500	9.3868	9,384.2300	9.3842	(0.028)	0	0	0
2015/02/03	R197	05/02/2015	288.99	Put	Bond Future	2,955.0000	2.9550	2,988.9800	2.9890	1.150	0	0	0
2015/02/03	R197	05/02/2015			Bond Future	286.0350	286.0350	286.0010	286.0010	(0.012)	0.0000	0.0000	0
2015/02/03	R197	05/02/2015	289.01	Put	Bond Future	2,975.0000	2.9750	3,008.9800	3.0090	1.142	0	0	0
2015/02/03	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R197	05/02/2015	289.00	Put	Bond Future	2,965.0000	2.9650	2,998.9800	2.9990	1.146	0	0	0
2015/02/03	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R197	07/05/2015			Bond Future	290.5154	290.5154	290.4798	290.4798	(0.012)	0.0000	0.0000	888
2015/02/03	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R197	07/05/2015	293.99	Put	Bond Future	3,474.6200	3.4746	3,510.2200	3.5102	1.025	0	0	0
2015/02/03	R197	07/05/2015	294.01	Put	Bond Future	3,494.6200	3.4946	3,530.2200	3.5302	1.019	0	0	0
2015/02/03	R197	07/05/2015	294.00	Put	Bond Future	3,484.6200	3.4846	3,520.2200	3.5202	1.022	0	0	0
2015/02/03	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R197	06/08/2015	288.00	Call	Bond Future	1,349.2200	1.3492	1,311.5100	1.3115	(2.795)	0	0	0
2015/02/03	R197	06/08/2015			Bond Future	289.3492	289.3492	289.3115	289.3115	(0.013)	0.0000	0.0000	0
2015/02/03	R197	06/08/2015	288.01	Call	Bond Future	1,339.2200	1.3392	1,301.5100	1.3015	(2.816)	0	0	0
2015/02/03	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R197	06/08/2015	287.99	Call	Bond Future	1,359.2200	1.3592	1,321.5100	1.3215	(2.774)	0	0	0
2015/02/03	R202	05/02/2015	233.01	Call	Bond Future	2,823.3000	2.8233	3,820.6600	3.8207	35.326	0	0	0
2015/02/03	R202	05/02/2015			Bond Future	235.8333	235.8333	236.8307	236.8307	0.423	0.0000	0.0000	58
2015/02/03	R202	05/02/2015	232.99	Call	Bond Future	2,843.3000	2.8433	3,840.6600	3.8407	35.078	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
2015/02/03	R202	05/02/2015	233.00	Call	Bond Future	2,833.3000		2.8333	3,830.6600	3.8307	35.201	0	0	0
2015/02/03	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R202	07/05/2015			Bond Future	239.5271		239.5271	240.5396	240.5396	0.423	0.0000	0.0000	50,926
2015/02/03	R202	07/05/2015	238.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R202	07/05/2015	238.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R202	07/05/2015	238.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R202	07/05/2015	238.51	Call	Bond Future	1,017.1400		1.0171	2,029.6300	2.0296	99.543	0	0	0
2015/02/03	R202	07/05/2015	238.49	Call	Bond Future	1,037.1400		1.0371	2,049.6300	2.0496	97.623	0	0	0
2015/02/03	R202	07/05/2015	238.50	Call	Bond Future	1,027.1400		1.0271	2,039.6300	2.0396	98.574	0	0	0
2015/02/03	R202	06/08/2015			Bond Future	240.3568		240.3568	241.3852	241.3852	0.428	0.0000	0.0000	0
2015/02/03	R202	06/08/2015	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R202	06/08/2015	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R202	06/08/2015	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R202	06/08/2015	240.01	Call	Bond Future	346.8400		0.3468	1,375.2300	1.3752	296.503	0	0	0
2015/02/03	R202	06/08/2015	239.99	Call	Bond Future	366.8400		0.3668	1,395.2300	1.3952	280.337	0	0	0
2015/02/03	R202	06/08/2015	240.00	Call	Bond Future	356.8400		0.3568	1,385.2300	1.3852	288.194	0	0	0
2015/02/03	R203	05/02/2015	7.69	Call	Bond Future	3,337.3400		3.3373	3,338.0200	3.3380	0.020	0	0	55
2015/02/03	R203	05/02/2015			Bond Future	6.2864		107.9919	6.2861	107.9926	(0.004)	0.0000	0.0000	9,989
2015/02/03	R203	05/02/2015	8.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R203	05/02/2015	8.35	Call	Bond Future	4,860.3700		4.8604	4,861.0500	4.8611	0.014	0	0	0
2015/02/03	R203	05/02/2015	8.36	Call	Bond Future	4,883.2200		4.8832	4,883.9000	4.8839	0.014	0	0	0
2015/02/03	R203	05/02/2015	8.34	Call	Bond Future	4,837.5100		4.8375	4,838.1900	4.8382	0.014	0	0	0
2015/02/03	R203	05/02/2015	7.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R203	05/02/2015	8.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R203	05/02/2015	8.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R203	07/05/2015			Bond Future	6.2836		105.5085	6.2834	105.5088	(0.002)	0.0000	0.0000	4,964
2015/02/03	R203	07/05/2015	7.24	Put	Bond Future	6.3400		0.0063	6.1100	0.0061	(3.628)	0	0	0
2015/02/03	R203	07/05/2015	7.26	Put	Bond Future	5.6500		0.0056	5.4400	0.0054	(3.717)	0	0	0
2015/02/03	R203	07/05/2015	7.25	Put	Bond Future	6.0100		0.0060	5.7900	0.0058	(3.661)	0	0	0
2015/02/03	R203	07/05/2015	7.25	Call	Bond Future	2,110.8100		2.1108	2,110.9000	2.1109	0.004	0	0	0
2015/02/03	R203	07/05/2015	7.26	Call	Bond Future	2,131.9400		2.1319	2,132.0400	2.1320	0.005	0	0	0
2015/02/03	R203	07/05/2015	7.24	Call	Bond Future	2,089.6400		2.0896	2,089.7200	2.0897	0.004	0	0	0
2015/02/03	R203	06/08/2015	6.74	Call	Bond Future	1,189.7900		1.1898	1,188.6100	1.1886	(0.099)	0	0	0
2015/02/03	R203	06/08/2015	6.75	Put	Bond Future	145.4600		0.1455	144.5300	0.1445	(0.639)	0	0	0
2015/02/03	R203	06/08/2015			Bond Future	6.2121		107.2947	6.2123	107.2945	0.002	0.0000	0.0000	0
2015/02/03	R203	06/08/2015	6.75	Call	Bond Future	1,205.7600		1.2058	1,204.5900	1.2046	(0.097)	0	0	0
2015/02/03	R203	06/08/2015	6.76	Call	Bond Future	1,221.7900		1.2218	1,220.6300	1.2206	(0.095)	0	0	0
2015/02/03	R203	06/08/2015	6.74	Put	Bond Future	149.0800		0.1491	148.1400	0.1481	(0.631)	0	0	0
2015/02/03	R203	06/08/2015	6.76	Put	Bond Future	141.9100		0.1419	140.9900	0.1410	(0.648)	0	0	0
2015/02/03	R203	05/11/2015	5.99	Call	Bond Future	463.0200		0.4630	461.1900	0.4612	(0.395)	0	0	0
2015/02/03	R203	05/11/2015	6.00	Put	Bond Future	581.9800		0.5820	582.0500	0.5820	0.012	0	0	0
2015/02/03	R203	05/11/2015			Bond Future	6.0625		105.0232	6.0636	105.0213	0.018	0.0000	0.0000	0
2015/02/03	R203	05/11/2015	6.00	Call	Bond Future	471.5500		0.4716	469.7100	0.4697	(0.390)	0	0	0
2015/02/03	R203	05/11/2015	6.01	Call	Bond Future	480.5300		0.4805	478.6800	0.4787	(0.385)	0	0	0
2015/02/03	R203	05/11/2015	5.99	Put	Bond Future	591.1400		0.5911	591.2200	0.5912	0.014	0	0	0

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2015/02/03	R203	05/11/2015	6.01	Put	Bond Future	573.2700	0.5733	573.3300	0.5733	0.010	0	0	0
2015/02/03	R204	05/02/2015			Bond Future	6.4816	106.2207	6.4863	106.2043	0.073	0.0000	0.0000	7,797
2015/02/03	R204	05/02/2015	8.25	Call	Bond Future	5,928.3200	5.9283	5,912.0000	5.9120	(0.275)	0	0	0
2015/02/03	R204	05/02/2015	8.26	Call	Bond Future	5,960.6600	5.9607	5,944.3400	5.9443	(0.274)	0	0	0
2015/02/03	R204	05/02/2015	8.24	Call	Bond Future	5,895.9700	5.8960	5,879.6500	5.8797	(0.277)	0	0	0
2015/02/03	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R204	07/05/2015	7.51	Put	Bond Future	9.6600	0.0097	9.6000	0.0096	(0.621)	0	0	0
2015/02/03	R204	07/05/2015			Bond Future	6.4977	107.8755	6.5029	107.8586	0.080	0.0000	0.0000	9,332
2015/02/03	R204	07/05/2015	7.50	Put	Bond Future	10.2300	0.0102	10.1700	0.0102	(0.587)	0	0	0
2015/02/03	R204	07/05/2015	7.49	Call	Bond Future	3,190.6800	3.1907	3,173.7100	3.1737	(0.532)	0	0	0
2015/02/03	R204	07/05/2015	7.50	Call	Bond Future	3,221.5700	3.2216	3,204.6000	3.2046	(0.527)	0	0	0
2015/02/03	R204	07/05/2015	7.51	Call	Bond Future	3,252.4200	3.2524	3,235.4500	3.2355	(0.522)	0	0	0
2015/02/03	R204	07/05/2015	7.49	Put	Bond Future	10.7800	0.0108	10.7200	0.0107	(0.557)	0	0	0
2015/02/03	R204	06/08/2015	7.74	Call	Bond Future	3,814.9600	3.8150	3,797.3900	3.7974	(0.461)	0	0	0
2015/02/03	R204	06/08/2015	7.75	Put	Bond Future	27.4200	0.0274	27.5800	0.0276	0.584	0	0	0
2015/02/03	R204	06/08/2015			Bond Future	6.4740	105.6638	6.4798	105.6461	0.090	0.0000	0.0000	0
2015/02/03	R204	06/08/2015	8.41	Call	Bond Future	5,723.7900	5.7238	5,706.0500	5.7061	(0.310)	0	0	0
2015/02/03	R204	06/08/2015	7.74	Put	Bond Future	28.4300	0.0284	28.6000	0.0286	0.598	0	0	0
2015/02/03	R204	06/08/2015	7.76	Put	Bond Future	26.4300	0.0264	26.5900	0.0266	0.605	0	0	0
2015/02/03	R204	06/08/2015	8.41	Put	Bond Future	1.7200	0.0017	1.7200	0.0017	0.000	0	0	699
2015/02/03	R204	06/08/2015	7.75	Call	Bond Future	3,843.1800	3.8432	3,825.6000	3.8256	(0.457)	0	0	0
2015/02/03	R204	06/08/2015	7.76	Call	Bond Future	3,871.4100	3.8714	3,853.8300	3.8538	(0.454)	0	0	0
2015/02/03	R204	05/11/2015			Bond Future	6.4036	107.5334	6.4104	107.5137	0.108	0.0000	0.0000	0
2015/02/03	R204	05/11/2015	6.25	Call	Bond Future	723.5500	0.7236	713.4700	0.7135	(1.393)	0	0	0
2015/02/03	R204	05/11/2015	6.24	Put	Bond Future	1,179.6400	1.1796	1,189.3900	1.1894	0.827	0	0	0
2015/02/03	R204	05/11/2015	6.26	Put	Bond Future	1,147.8100	1.1478	1,157.3600	1.1574	0.832	0	0	0
2015/02/03	R204	05/11/2015	6.25	Put	Bond Future	1,163.6600	1.1637	1,173.3100	1.1733	0.829	0	0	0
2015/02/03	R204	05/11/2015	6.26	Call	Bond Future	736.4400	0.7364	726.2600	0.7263	(1.382)	0	0	0
2015/02/03	R204	05/11/2015	6.24	Call	Bond Future	710.7900	0.7108	700.8100	0.7008	(1.404)	0	0	0
2015/02/03	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R207	05/02/2015			Bond Future	6.6169	103.1395	6.6265	103.0988	0.146	0.0000	0.0000	15,242
2015/02/03	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R207	05/02/2015	8.50	Call	Bond Future	7,576.6600	7.5767	7,536.0000	7.5360	(0.537)	0	0	0
2015/02/03	R207	05/02/2015	8.51	Call	Bond Future	7,615.0400	7.6150	7,574.3800	7.5744	(0.534)	0	0	0
2015/02/03	R207	05/02/2015	8.49	Call	Bond Future	7,538.2600	7.5383	7,497.6000	7.4976	(0.539)	0	0	0
2015/02/03	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R207	07/05/2015			Bond Future	6.6404	104.7464	6.6508	104.7047	0.156	0.0000	0.0000	26,987
2015/02/03	R207	07/05/2015	8.25	Call	Bond Future	6,236.3900	6.2364	6,194.7200	6.1947	(0.668)	0	0	0
2015/02/03	R207	07/05/2015	7.73	Call	Bond Future	4,282.8700	4.2829	4,241.4000	4.2414	(0.968)	0	0	66
2015/02/03	R207	07/05/2015	8.24	Put	Bond Future	0.3400	0.0003	0.3400	0.0003	0.000	0	0	0
2015/02/03	R207	07/05/2015	8.26	Put	Bond Future	0.2900	0.0003	0.2900	0.0003	0.000	0	0	0
2015/02/03	R207	07/05/2015	7.73	Put	Bond Future	9.6600	0.0097	9.8700	0.0099	2.174	0	0	0
2015/02/03	R207	07/05/2015	8.25	Put	Bond Future	0.3100	0.0003	0.3200	0.0003	3.226	0	0	0
2015/02/03	R207	07/05/2015	8.26	Call	Bond Future	6,273.6500	6.2737	6,231.9700	6.2320	(0.664)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/03	R207	07/05/2015	8.24	Call	Bond Future	6,199.1300	6.1991	6,157.4500	6.1575	(0.672)	0	0	0
2015/02/03	R207	06/08/2015	7.76	Call	Bond Future	4,275.9300	4.2759	4,234.5900	4.2346	(0.967)	0	0	0
2015/02/03	R207	06/08/2015			Bond Future	6.6332	102.8758	6.6444	102.8329	0.169	0.0000	0.0000	0
2015/02/03	R207	06/08/2015	7.74	Call	Bond Future	4,207.3500	4.2074	4,166.1100	4.1661	(0.980)	0	0	0
2015/02/03	R207	06/08/2015	7.75	Call	Bond Future	4,241.6200	4.2416	4,200.3300	4.2003	(0.973)	0	0	0
2015/02/03	R207	06/08/2015	7.46	Call	Bond Future	3,270.6400	3.2706	3,231.4200	3.2314	(1.199)	0	0	70
2015/02/03	R207	06/08/2015	7.74	Put	Bond Future	67.9000	0.0679	69.5600	0.0696	2.445	0	0	0
2015/02/03	R207	06/08/2015	7.76	Put	Bond Future	63.5700	0.0636	65.1300	0.0651	2.454	0	0	0
2015/02/03	R207	06/08/2015	7.46	Put	Bond Future	158.8400	0.1588	162.5200	0.1625	2.317	0	0	0
2015/02/03	R207	06/08/2015	7.75	Put	Bond Future	65.7000	0.0657	67.3100	0.0673	2.451	0	0	0
2015/02/03	R207	05/11/2015	7.76	Call	Bond Future	4,318.3600	4.3184	4,276.2900	4.2763	(0.974)	0	0	0
2015/02/03	R207	05/11/2015			Bond Future	6.5879	104.6963	6.6003	104.6510	0.188	0.0000	0.0000	0
2015/02/03	R207	05/11/2015	7.74	Call	Bond Future	4,255.6800	4.2557	4,213.7500	4.2138	(0.985)	0	0	0
2015/02/03	R207	05/11/2015	7.75	Call	Bond Future	4,287.0000	4.2870	4,244.9900	4.2450	(0.980)	0	0	0
2015/02/03	R207	05/11/2015	7.43	Call	Bond Future	3,313.1300	3.3131	3,273.9900	3.2740	(1.181)	0	0	53
2015/02/03	R207	05/11/2015	7.74	Put	Bond Future	146.6800	0.1467	150.0400	0.1500	2.291	0	0	0
2015/02/03	R207	05/11/2015	7.43	Put	Bond Future	289.7100	0.2897	295.8600	0.2959	2.123	0	0	0
2015/02/03	R207	05/11/2015	7.76	Put	Bond Future	139.8200	0.1398	143.0400	0.1430	2.303	0	0	0
2015/02/03	R207	05/11/2015	7.75	Put	Bond Future	143.2200	0.1432	146.5000	0.1465	2.290	0	0	0
2015/02/03	R208	05/02/2015	8.51	Call	Bond Future	8,296.5400	8.2965	8,248.6500	8.2487	(0.577)	0	0	0
2015/02/03	R208	05/02/2015			Bond Future	6.7468	102.4711	6.7565	102.4232	0.143	0.0000	0.0000	13,144
2015/02/03	R208	05/02/2015	8.49	Call	Bond Future	8,207.2500	8.2073	8,159.3600	8.1594	(0.584)	0	0	0
2015/02/03	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R208	05/02/2015	8.50	Call	Bond Future	8,251.9100	8.2519	8,204.0200	8.2040	(0.580)	0	0	0
2015/02/03	R208	07/05/2015	8.01	Call	Bond Future	5,733.3200	5.7333	5,684.4100	5.6844	(0.853)	0	0	0
2015/02/03	R208	07/05/2015			Bond Future	6.7701	100.6683	6.7804	100.6193	0.151	0.0000	0.0000	62,202
2015/02/03	R208	07/05/2015	7.99	Call	Bond Future	5,644.8900	5.6449	5,596.0000	5.5960	(0.866)	0	0	0
2015/02/03	R208	07/05/2015	8.00	Call	Bond Future	5,689.1100	5.6891	5,640.2100	5.6402	(0.860)	0	0	0
2015/02/03	R208	07/05/2015	7.99	Put	Bond Future	6.7000	0.0067	6.8200	0.0068	1.791	0	0	0
2015/02/03	R208	07/05/2015	8.01	Put	Bond Future	5.9600	0.0060	6.0600	0.0061	1.678	0	0	0
2015/02/03	R208	07/05/2015	8.00	Put	Bond Future	6.3200	0.0063	6.4300	0.0064	1.741	0	0	0
2015/02/03	R208	06/08/2015			Bond Future	6.7689	102.3727	6.7799	102.3224	0.161	0.0000	0.0000	0
2015/02/03	R208	06/08/2015	8.00	Call	Bond Future	5,555.6000	5.5556	5,506.6300	5.5066	(0.881)	0	0	0
2015/02/03	R208	06/08/2015	8.01	Call	Bond Future	5,596.7300	5.5967	5,547.7200	5.5477	(0.876)	0	0	0
2015/02/03	R208	06/08/2015	8.85	Call	Bond Future	9,078.9000	9.0789	9,028.6000	9.0286	(0.554)	0	0	0
2015/02/03	R208	06/08/2015	7.99	Call	Bond Future	5,514.4800	5.5145	5,465.5600	5.4656	(0.887)	0	0	0
2015/02/03	R208	06/08/2015	8.01	Put	Bond Future	57.8600	0.0579	59.1900	0.0592	2.299	0	0	0
2015/02/03	R208	06/08/2015	8.00	Put	Bond Future	59.8400	0.0598	61.2100	0.0612	2.289	0	0	0
2015/02/03	R208	06/08/2015	8.85	Put	Bond Future	2.0200	0.0020	2.0600	0.0021	1.980	0	0	198
2015/02/03	R208	06/08/2015	7.99	Put	Bond Future	61.8700	0.0619	63.2900	0.0633	2.295	0	0	0
2015/02/03	R208	05/11/2015			Bond Future	6.7421	100.7816	6.7540	100.7288	0.176	0.0000	0.0000	0
2015/02/03	R208	05/11/2015	8.48	Call	Bond Future	7,437.5900	7.4376	7,385.7300	7.3857	(0.697)	0	0	0
2015/02/03	R208	05/11/2015	7.74	Put	Bond Future	264.0700	0.2641	269.4400	0.2694	2.034	0	0	0
2015/02/03	R208	05/11/2015	7.75	Call	Bond Future	4,632.1200	4.6321	4,584.5800	4.5846	(1.026)	0	0	0
2015/02/03	R208	05/11/2015	7.76	Call	Bond Future	4,668.6500	4.6687	4,621.0100	4.6210	(1.020)	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
2015/02/03	R208	05/11/2015	8.48	Put	Bond Future	40.0900	0.0401	41.0400	0.0410	2.370	0	0	2,200
2015/02/03	R208	05/11/2015	7.74	Call	Bond Future	4,595.6700	4.5957	4,548.2300	4.5482	(1.032)	0	0	0
2015/02/03	R208	05/11/2015	7.76	Put	Bond Future	252.5900	0.2526	257.7600	0.2578	2.047	0	0	0
2015/02/03	R208	05/11/2015	7.75	Put	Bond Future	258.2800	0.2583	263.5500	0.2636	2.040	0	0	0
2015/02/03	R209	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R209	05/02/2015			Bond Future	7.7171	87.0984	7.7016	87.2398	(0.200)	0.0000	0.0000	6,505
2015/02/03	R209	05/02/2015	9.25	Call	Bond Future	12,463.7800	12.4638	12,605.1900	12.6052	1.135	0	0	0
2015/02/03	R209	05/02/2015	9.26	Call	Bond Future	12,535.6700	12.5357	12,677.0800	12.6771	1.128	0	0	0
2015/02/03	R209	05/02/2015	9.24	Call	Bond Future	12,391.7800	12.3918	12,533.1900	12.5332	1.141	0	0	0
2015/02/03	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R209	05/02/2015	9.00	Call	Bond Future	10,629.9000	10.6299	10,771.3100	10.7713	1.330	0	0	0
2015/02/03	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R209	07/05/2015			Bond Future	7.7499	85.3079	7.7341	85.4513	(0.204)	0.0000	0.0000	14,339
2015/02/03	R209	07/05/2015	8.99	Put	Bond Future	42.5300	0.0425	38.2800	0.0383	(9.993)	0	0	0
2015/02/03	R209	07/05/2015	9.01	Put	Bond Future	39.0500	0.0390	35.1000	0.0351	(10.115)	0	0	0
2015/02/03	R209	07/05/2015	8.99	Call	Bond Future	10,266.6900	10.2667	10,405.8400	10.4058	1.355	0	0	0
2015/02/03	R209	07/05/2015	9.00	Put	Bond Future	40.7500	0.0408	36.6600	0.0367	(10.037)	0	0	0
2015/02/03	R209	07/05/2015	9.00	Call	Bond Future	10,339.5800	10.3396	10,478.8900	10.4789	1.347	0	0	0
2015/02/03	R209	07/05/2015	9.01	Call	Bond Future	10,412.4400	10.4124	10,551.8900	10.5519	1.339	0	0	0
2015/02/03	R209	06/08/2015	8.99	Put	Bond Future	264.3400	0.2643	250.8200	0.2508	(5.115)	0	0	0
2015/02/03	R209	06/08/2015			Bond Future	7.7722	86.7524	7.7561	86.8977	(0.207)	0.0000	0.0000	0
2015/02/03	R209	06/08/2015	9.01	Put	Bond Future	251.4800	0.2515	238.4900	0.2385	(5.165)	0	0	0
2015/02/03	R209	06/08/2015	9.90	Call	Bond Future	16,346.8800	16.3469	16,490.7000	16.4907	0.880	0	0	0
2015/02/03	R209	06/08/2015	9.00	Call	Bond Future	10,322.8300	10.3228	10,454.9000	10.4549	1.279	0	0	0
2015/02/03	R209	06/08/2015	9.01	Call	Bond Future	10,390.8500	10.3909	10,523.1800	10.5232	1.274	0	0	0
2015/02/03	R209	06/08/2015	8.99	Call	Bond Future	10,254.8400	10.2548	10,386.6400	10.3866	1.285	0	0	0
2015/02/03	R209	06/08/2015	9.00	Put	Bond Future	257.8400	0.2578	244.5900	0.2446	(5.139)	0	0	0
2015/02/03	R209	06/08/2015	9.90	Put	Bond Future	19.8200	0.0198	18.3200	0.0183	(7.568)	0	0	2,914
2015/02/03	R209	05/11/2015	7.99	Put	Bond Future	2,663.4900	2.6635	2,599.4900	2.5995	(2.403)	0	0	0
2015/02/03	R209	05/11/2015			Bond Future	7.7840	85.1371	7.7676	85.2837	(0.210)	0.0000	0.0000	0
2015/02/03	R209	05/11/2015	8.01	Put	Bond Future	2,592.2300	2.5922	2,529.3600	2.5294	(2.425)	0	0	0
2015/02/03	R209	05/11/2015	8.00	Put	Bond Future	2,627.6600	2.6277	2,564.2300	2.5642	(2.414)	0	0	0
2015/02/03	R209	05/11/2015	7.99	Call	Bond Future	4,479.6700	4.4797	4,562.2200	4.5622	1.843	0	0	0
2015/02/03	R209	05/11/2015	8.00	Call	Bond Future	4,530.5100	4.5305	4,613.6300	4.6136	1.835	0	0	0
2015/02/03	R209	05/11/2015	8.01	Call	Bond Future	4,581.6100	4.5816	4,665.2900	4.6653	1.826	0	0	0
2015/02/03	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R210	05/02/2015			Bond Future	175.8788	175.8788	175.8578	175.8578	(0.012)	0.0000	0.0000	0
2015/02/03	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R210	05/02/2015	175.01	Call	Bond Future	868.8000	0.8688	847.8500	0.8478	(2.411)	0	0	0
2015/02/03	R210	05/02/2015	174.99	Call	Bond Future	888.8000	0.8888	867.8500	0.8678	(2.357)	0	0	0
2015/02/03	R210	05/02/2015	175.00	Call	Bond Future	878.8000	0.8788	857.8500	0.8578	(2.384)	0	0	0
2015/02/03	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R210	07/05/2015			Bond Future	176.5709	176.5709	176.5489	176.5489	(0.012)	0.0000	0.0000	618
2015/02/03	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R210	07/05/2015	176.99	Put	Bond Future	419.0900	0.4191	441.0800	0.4411	5.247	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
2015/02/03	R210	07/05/2015	177.01	Put	Bond Future	439.0900	0.4391	461.0800	0.4611	5.008	0	0	0
2015/02/03	R210	07/05/2015	177.00	Put	Bond Future	429.0900	0.4291	451.0800	0.4511	5.125	0	0	0
2015/02/03	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R210	06/08/2015	179.01	Call	Bond Future	563.8400	0.5638	540.6400	0.5406	(4.115)	0	0	0
2015/02/03	R210	06/08/2015			Bond Future	179.5738	179.5738	179.5506	179.5506	(0.013)	0.0000	0.0000	0
2015/02/03	R210	06/08/2015	178.99	Call	Bond Future	583.8400	0.5838	560.6400	0.5606	(3.974)	0	0	0
2015/02/03	R210	06/08/2015	179.00	Call	Bond Future	573.8400	0.5738	550.6400	0.5506	(4.043)	0	0	0
2015/02/03	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R211	05/02/2015			Bond Future	130.3368	130.3368	130.3205	130.3205	(0.013)	0.0000	0.0000	0
2015/02/03	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R211	05/02/2015	132.99	Put	Bond Future	2,653.1500	2.6531	2,669.5400	2.6695	0.618	0	0	0
2015/02/03	R211	05/02/2015	133.01	Put	Bond Future	2,673.1500	2.6731	2,689.5400	2.6895	0.613	0	0	0
2015/02/03	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R211	05/02/2015	133.00	Put	Bond Future	2,663.1500	2.6631	2,679.5400	2.6795	0.615	0	0	0
2015/02/03	R211	07/05/2015	134.99	Put	Bond Future	2,611.6700	2.6117	2,628.7600	2.6288	0.654	0	0	0
2015/02/03	R211	07/05/2015			Bond Future	132.3783	132.3783	132.3612	132.3612	(0.013)	0.0000	0.0000	1,120
2015/02/03	R211	07/05/2015	135.01	Put	Bond Future	2,631.6700	2.6317	2,648.7600	2.6488	0.649	0	0	0
2015/02/03	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R211	07/05/2015	135.00	Put	Bond Future	2,621.6700	2.6217	2,638.7600	2.6388	0.652	0	0	0
2015/02/03	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R211	06/08/2015			Bond Future	132.9972	132.9972	132.9792	132.9792	(0.014)	0.0000	0.0000	0
2015/02/03	R211	06/08/2015	134.99	Put	Bond Future	1,992.8200	1.9928	2,010.8500	2.0109	0.905	0	0	0
2015/02/03	R211	06/08/2015	135.01	Put	Bond Future	2,012.8200	2.0128	2,030.8500	2.0309	0.896	0	0	0
2015/02/03	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R211	06/08/2015	135.00	Put	Bond Future	2,002.8200	2.0028	2,020.8500	2.0209	0.900	0	0	0
2015/02/03	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	05/02/2015			Bond Future	136.0089	136.0089	136.1227	136.1227	0.084	0.0000	0.0000	1,621
2015/02/03	R212	05/02/2015	137.99	Put	Bond Future	1,981.1400	1.9811	1,867.3100	1.8673	(5.746)	0	0	0
2015/02/03	R212	05/02/2015	138.01	Put	Bond Future	2,001.1400	2.0011	1,887.3100	1.8873	(5.688)	0	0	0
2015/02/03	R212	05/02/2015	138.00	Put	Bond Future	1,991.1400	1.9911	1,877.3100	1.8773	(5.717)	0	0	0
2015/02/03	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	07/05/2015			Bond Future	138.1391	138.1391	138.2543	138.2543	0.083	0.0000	0.0000	1,190
2015/02/03	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	07/05/2015	140.99	Put	Bond Future	2,850.8600	2.8509	2,735.6700	2.7357	(4.041)	0	0	0
2015/02/03	R212	07/05/2015	141.01	Put	Bond Future	2,870.8600	2.8709	2,755.6700	2.7557	(4.012)	0	0	0
2015/02/03	R212	07/05/2015	141.00	Put	Bond Future	2,860.8600	2.8609	2,745.6700	2.7457	(4.026)	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
2015/02/03	R212	06/08/2015	141.01	Put	Bond Future	2,313.3800	2.3134	2,196.8900	2.1969	(5.035)	0	0	0
2015/02/03	R212	06/08/2015			Bond Future	138.6966	138.6966	138.8131	138.8131	0.084	0.0000	0.0000	0
2015/02/03	R212	06/08/2015	141.00	Put	Bond Future	2,303.3800	2.3034	2,186.8900	2.1869	(5.057)	0	0	0
2015/02/03	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R212	06/08/2015	140.99	Put	Bond Future	2,293.3800	2.2934	2,176.8900	2.1769	(5.079)	0	0	0
2015/02/03	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R213	05/02/2015			Bond Future	7.5572	98.0146	7.5668	97.9297	0.127	0.0000	0.0000	12,579
2015/02/03	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R213	05/02/2015	9.25	Call	Bond Future	13,495.7400	13.4957	13,410.8400	13.4108	(0.629)	0	0	0
2015/02/03	R213	05/02/2015	9.26	Call	Bond Future	13,567.0900	13.5671	13,482.1900	13.4822	(0.626)	0	0	0
2015/02/03	R213	05/02/2015	9.24	Call	Bond Future	13,424.3000	13.4243	13,339.4000	13.3394	(0.632)	0	0	0
2015/02/03	R213	07/05/2015	8.74	Call	Bond Future	9,433.1900	9.4332	9,347.2300	9.3472	(0.911)	0	0	0
2015/02/03	R213	07/05/2015	8.75	Put	Bond Future	47.4900	0.0475	48.0400	0.0480	1.158	0	0	0
2015/02/03	R213	07/05/2015			Bond Future	7.5897	95.9979	7.5995	95.9114	0.130	0.0000	0.0000	16,356
2015/02/03	R213	07/05/2015	8.75	Call	Bond Future	9,506.7800	9.5068	9,420.7900	9.4208	(0.905)	0	0	0
2015/02/03	R213	07/05/2015	8.76	Call	Bond Future	9,580.3400	9.5803	9,494.3200	9.4943	(0.898)	0	0	0
2015/02/03	R213	07/05/2015	8.74	Put	Bond Future	49.6000	0.0496	50.1800	0.0502	1.169	0	0	0
2015/02/03	R213	07/05/2015	8.76	Put	Bond Future	45.4500	0.0454	45.9700	0.0460	1.144	0	0	0
2015/02/03	R213	06/08/2015			Bond Future	7.6103	97.6229	7.6205	97.5343	0.134	0.0000	0.0000	0
2015/02/03	R213	06/08/2015	8.49	Put	Bond Future	517.0200	0.5170	525.0700	0.5251	1.557	0	0	0
2015/02/03	R213	06/08/2015	8.51	Put	Bond Future	494.3200	0.4943	502.0300	0.5020	1.560	0	0	0
2015/02/03	R213	06/08/2015	8.49	Call	Bond Future	7,741.9900	7.7420	7,661.4700	7.6615	(1.040)	0	0	0
2015/02/03	R213	06/08/2015	8.50	Put	Bond Future	506.0200	0.5060	513.9000	0.5139	1.557	0	0	0
2015/02/03	R213	06/08/2015	8.50	Call	Bond Future	7,808.6000	7.8086	7,727.9100	7.7279	(1.033)	0	0	0
2015/02/03	R213	06/08/2015	8.51	Call	Bond Future	7,874.4100	7.8744	7,793.5500	7.7936	(1.027)	0	0	0
2015/02/03	R213	05/11/2015	7.76	Call	Bond Future	3,909.9200	3.9099	3,851.6300	3.8516	(1.491)	0	0	0
2015/02/03	R213	05/11/2015			Bond Future	7.6211	95.8018	7.6318	95.7102	0.140	0.0000	0.0000	0
2015/02/03	R213	05/11/2015	7.74	Call	Bond Future	3,815.3000	3.8153	3,757.7300	3.7577	(1.509)	0	0	0
2015/02/03	R213	05/11/2015	7.75	Call	Bond Future	3,862.4700	3.8625	3,804.5300	3.8045	(1.500)	0	0	0
2015/02/03	R213	05/11/2015	7.74	Put	Bond Future	2,800.5500	2.8006	2,834.5900	2.8346	1.215	0	0	0
2015/02/03	R213	05/11/2015	7.76	Put	Bond Future	2,725.9400	2.7259	2,759.2600	2.7593	1.222	0	0	0
2015/02/03	R213	05/11/2015	7.75	Put	Bond Future	2,763.0500	2.7631	2,796.7200	2.7967	1.219	0	0	0
2015/02/03	R214	05/02/2015	9.50	Call	Bond Future	14,693.5600	14.6936	14,845.8700	14.8459	1.037	0	0	0
2015/02/03	R214	05/02/2015			Bond Future	7.7671	88.8490	7.7516	89.0013	(0.199)	0.0000	0.0000	5,434
2015/02/03	R214	05/02/2015	9.51	Call	Bond Future	14,766.1100	14.7661	14,918.4200	14.9184	1.031	0	0	0
2015/02/03	R214	05/02/2015	9.49	Call	Bond Future	14,620.8900	14.6209	14,773.2000	14.7732	1.042	0	0	0
2015/02/03	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R214	07/05/2015			Bond Future	7.7979	86.9427	7.7822	87.0970	(0.202)	0.0000	0.0000	15,537
2015/02/03	R214	07/05/2015	9.15	Call	Bond Future	11,787.0100	11.7870	11,937.8700	11.9379	1.280	0	0	0
2015/02/03	R214	07/05/2015	9.16	Call	Bond Future	11,862.5900	11.8626	12,013.5700	12.0136	1.273	0	0	0
2015/02/03	R214	07/05/2015	9.14	Put	Bond Future	35.3400	0.0353	31.7100	0.0317	(10.272)	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
2015/02/03	R214	07/05/2015	9.16	Put	Bond Future	32.4900	0.0325	29.1100	0.0291	(10.403)	0	0	0
2015/02/03	R214	07/05/2015	9.15	Put	Bond Future	33.8900	0.0339	30.3900	0.0304	(10.328)	0	0	0
2015/02/03	R214	07/05/2015	9.14	Call	Bond Future	11,711.3500	11.7113	11,862.0800	11.8621	1.287	0	0	0
2015/02/03	R214	06/08/2015	8.76	Put	Bond Future	588.6700	0.5887	563.2200	0.5632	(4.323)	0	0	0
2015/02/03	R214	06/08/2015			Bond Future	7.8192	88.4144	7.8031	88.5709	(0.206)	0.0000	0.0000	0
2015/02/03	R214	06/08/2015	8.75	Put	Bond Future	601.5900	0.6016	575.7100	0.5757	(4.302)	0	0	0
2015/02/03	R214	06/08/2015	8.74	Call	Bond Future	8,869.0800	8.8691	8,999.3000	8.9993	1.468	0	0	0
2015/02/03	R214	06/08/2015	8.75	Call	Bond Future	8,939.4100	8.9394	9,070.0300	9.0700	1.461	0	0	0
2015/02/03	R214	06/08/2015	8.76	Call	Bond Future	9,008.8700	9.0089	9,139.9200	9.1399	1.455	0	0	0
2015/02/03	R214	06/08/2015	8.74	Put	Bond Future	613.7700	0.6138	587.4900	0.5875	(4.282)	0	0	0
2015/02/03	R214	05/11/2015			Bond Future	7.8323	86.6839	7.8160	86.8418	(0.208)	0.0000	0.0000	0
2015/02/03	R214	05/11/2015	7.99	Put	Bond Future	3,147.6200	3.1476	3,075.5300	3.0755	(2.290)	0	0	0
2015/02/03	R214	05/11/2015	8.00	Put	Bond Future	3,106.8800	3.1069	3,035.4000	3.0354	(2.301)	0	0	0
2015/02/03	R214	05/11/2015	8.01	Put	Bond Future	3,066.2900	3.0663	2,995.4100	2.9954	(2.312)	0	0	0
2015/02/03	R214	05/11/2015	7.99	Call	Bond Future	4,651.5900	4.6516	4,737.4100	4.7374	1.845	0	0	0
2015/02/03	R214	05/11/2015	8.00	Call	Bond Future	4,704.8300	4.7048	4,791.2600	4.7913	1.837	0	0	0
2015/02/03	R214	05/11/2015	8.01	Call	Bond Future	4,758.0500	4.7581	4,845.0800	4.8451	1.829	0	0	0
2015/02/03	R248	05/02/2015			Bond Future	7.8472	114.5339	7.8117	114.9898	(0.452)	0.0000	0.0000	4,229
2015/02/03	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	05/02/2015	9.50	Call	Bond Future	18,130.4500	18.1305	18,586.3100	18.5863	2.514	0	0	0
2015/02/03	R248	05/02/2015	9.51	Call	Bond Future	18,223.9700	18.2240	18,679.8300	18.6798	2.501	0	0	0
2015/02/03	R248	05/02/2015	9.49	Call	Bond Future	18,036.7500	18.0367	18,492.6100	18.4926	2.527	0	0	0
2015/02/03	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	07/05/2015			Bond Future	7.8794	111.8888	7.8431	112.3513	(0.460)	0.0000	0.0000	24,409
2015/02/03	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	07/05/2015	9.26	Call	Bond Future	15,401.5000	15.4015	15,864.0000	15.8640	3.003	0	0	0
2015/02/03	R248	07/05/2015	9.24	Call	Bond Future	15,205.7000	15.2057	15,668.2000	15.6682	3.042	0	0	0
2015/02/03	R248	07/05/2015	9.25	Call	Bond Future	15,303.6900	15.3037	15,766.1900	15.7662	3.022	0	0	0
2015/02/03	R248	06/08/2015	8.76	Call	Bond Future	9,975.3200	9.9753	10,445.0800	10.4451	4.709	0	0	0
2015/02/03	R248	06/08/2015			Bond Future	7.9022	113.7827	7.8651	114.2524	(0.469)	0.0000	0.0000	1,277
2015/02/03	R248	06/08/2015	8.74	Call	Bond Future	9,760.8000	9.7608	10,230.5600	10.2306	4.813	0	0	0
2015/02/03	R248	06/08/2015	8.75	Call	Bond Future	9,868.1600	9.8682	10,337.9200	10.3379	4.760	0	0	0
2015/02/03	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	05/11/2015			Bond Future	7.9170	111.3606	7.8792	111.8370	(0.477)	0.0000	0.0000	0
2015/02/03	R248	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/03	R248	05/11/2015	8.01	Call	Bond Future	1,157.1700	1.1572	1,633.5500	1.6335	41.168	0	0	0
2015/02/03	R248	05/11/2015	7.99	Call	Bond Future	910.0000	0.9100	1,386.3800	1.3864	52.349	0	0	0
2015/02/03	R248	05/11/2015	8.00	Call	Bond Future	1,033.7100	1.0337	1,510.0900	1.5101	46.084	0	0	0
2015/02/03	R248	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
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Total												531814
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