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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/02/2015 TO 10/02/2015

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
2015/02/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	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
2015/02/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	2025	05/02/2015			Bond Future	118.1921	118.1921	118.1921	118.1921	0.000	0.0000	0.0000	0
2015/02/10	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2025	07/05/2015			Bond Future	119.8757	119.8757	119.8613	119.8613	(0.012)	0.0000	0.0000	16
2015/02/10	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2025	07/05/2015	120.99	Put	Bond Future	1,114.2600	1.1143	1,128.6700	1.1287	1.293	0	0	0
2015/02/10	2025	07/05/2015	121.01	Put	Bond Future	1,134.2600	1.1343	1,148.6700	1.1487	1.270	0	0	0
2015/02/10	2025	07/05/2015	121.00	Put	Bond Future	1,124.2600	1.1243	1,138.6700	1.1387	1.282	0	0	0
2015/02/10	2025	06/08/2015	120.99	Put	Bond Future	285.0500	0.2850	300.2200	0.3002	5.322	0	0	0
2015/02/10	2025	06/08/2015			Bond Future	120.7050	120.7050	120.6898	120.6898	(0.013)	0.0000	0.0000	0
2015/02/10	2025	06/08/2015	121.01	Put	Bond Future	305.0500	0.3050	320.2200	0.3202	4.973	0	0	0
2015/02/10	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2025	06/08/2015	121.00	Put	Bond Future	295.0500	0.2950	310.2200	0.3102	5.142	0	0	0
2015/02/10	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2030	05/02/2015			Bond Future	7.6800	103.0356	7.6800	103.0356	0.000	0.0000	0.0000	0
2015/02/10	2030	07/05/2015			Bond Future	7.8519	103.4924	7.9955	102.2514	1.829	0.0000	0.0000	5,625
2015/02/10	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2030	07/05/2015	8.74	Call	Bond Future	7,344.9200	7.3449	6,103.9500	6.1039	(16.896)	0	0	0
2015/02/10	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2030	07/05/2015	8.75	Call	Bond Future	7,423.2900	7.4233	6,182.3200	6.1823	(16.717)	0	0	0
2015/02/10	2030	07/05/2015	8.76	Call	Bond Future	7,501.5600	7.5016	6,260.5900	6.2606	(16.543)	0	0	0
2015/02/10	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2030	06/08/2015			Bond Future	7.8887	101.2066	8.0368	99.9445	1.878	0.0000	0.0000	0
2015/02/10	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2030	06/08/2015	7.74	Put	Bond Future	1,289.1600	1.2892	2,551.2700	2.5513	97.902	0	0	0
2015/02/10	2030	06/08/2015	7.76	Put	Bond Future	1,114.4200	1.1144	2,376.5300	2.3765	113.253	0	0	0
2015/02/10	2030	06/08/2015	7.75	Put	Bond Future	1,201.7400	1.2017	2,463.8500	2.4638	105.024	0	0	0
2015/02/10	2032	05/02/2015			Bond Future	7.8550	106.6843	7.8550	106.6843	0.000	0.0000	0.0000	0
2015/02/10	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2032	07/05/2015			Bond Future	8.0225	103.0171	8.1710	101.6488	1.852	0.0000	0.0000	15
2015/02/10	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2032	07/05/2015	8.50	Call	Bond Future	4,305.4300	4.3054	2,937.0800	2.9371	(31.782)	0	0	0
2015/02/10	2032	07/05/2015	8.51	Call	Bond Future	4,392.7400	4.3927	3,024.3900	3.0244	(31.150)	0	0	0
2015/02/10	2032	07/05/2015	8.49	Call	Bond Future	4,218.0000	4.2180	2,849.6500	2.8496	(32.441)	0	0	0

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2015/02/10	2032	06/08/2015	8.50	Call	Bond Future	3,933.9100		3.9339	2,542.1500	2.5422	(35.379)	0	0	0
2015/02/10	2032	06/08/2015			Bond Future	8.0595		104.7328	8.2125	103.3411	1.898	0.0000	0.0000	0
2015/02/10	2032	06/08/2015	8.51	Call	Bond Future	4,020.6400		4.0206	2,628.8800	2.6289	(34.615)	0	0	0
2015/02/10	2032	06/08/2015	8.49	Call	Bond Future	3,847.0700		3.8471	2,455.3100	2.4553	(36.177)	0	0	0
2015/02/10	2032	06/08/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2032	06/08/2015	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2032	06/08/2015	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2032	05/11/2015			Bond Future	8.0928		102.3232	8.2503	100.9070	1.946	0.0000	0.0000	0
2015/02/10	2032	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2032	05/11/2015	7.99	Put	Bond Future	939.8000		0.9398	2,356.0600	2.3561	150.698	0	0	0
2015/02/10	2032	05/11/2015	8.01	Put	Bond Future	755.9600		0.7560	2,172.2200	2.1722	187.346	0	0	0
2015/02/10	2032	05/11/2015	8.00	Put	Bond Future	847.8200		0.8478	2,264.0800	2.2641	167.047	0	0	0
2015/02/10	2032	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2032	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2037	05/02/2015			Bond Future	7.9200		106.2248	7.9200	106.2248	0.000	0.0000	0.0000	0
2015/02/10	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2037	07/05/2015			Bond Future	8.0703		106.7201	8.2443	104.9153	2.156	0.0000	0.0000	32,860
2015/02/10	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2037	07/05/2015	9.01	Call	Bond Future	9,197.4000		9.1974	7,392.6300	7.3926	(19.623)	0	0	0
2015/02/10	2037	07/05/2015	8.99	Call	Bond Future	9,015.0700		9.0151	7,210.3000	7.2103	(20.019)	0	0	0
2015/02/10	2037	07/05/2015	9.00	Call	Bond Future	9,106.3000		9.1063	7,301.5300	7.3015	(19.819)	0	0	0
2015/02/10	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2037	06/08/2015			Bond Future	8.1072		104.2375	8.2861	102.4021	2.206	0.0000	0.0000	3,220
2015/02/10	2037	06/08/2015	8.75	Call	Bond Future	6,368.4800		6.3685	4,533.1400	4.5331	(28.819)	0	0	0
2015/02/10	2037	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2037	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2037	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2037	06/08/2015	8.76	Call	Bond Future	6,462.7100		6.4627	4,627.3700	4.6274	(28.399)	0	0	0
2015/02/10	2037	06/08/2015	8.74	Call	Bond Future	6,274.1100		6.2741	4,438.7700	4.4388	(29.253)	0	0	0
2015/02/10	2037	05/11/2015	7.99	Put	Bond Future	1,531.6900		1.5317	3,398.9500	3.3989	121.908	0	0	0
2015/02/10	2037	05/11/2015	8.01	Put	Bond Future	1,321.1000		1.3211	3,188.3600	3.1884	141.341	0	0	0
2015/02/10	2037	05/11/2015			Bond Future	8.1369		105.9763	8.3205	104.1091	2.257	0.0000	0.0000	0
2015/02/10	2037	05/11/2015	8.00	Put	Bond Future	1,426.3100		1.4263	3,293.5700	3.2936	130.915	0	0	0
2015/02/10	2037	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2037	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2037	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2038	05/02/2015			Bond Future	123.9600		123.9600	123.9600	123.9600	0.000	0.0000	0.0000	0
2015/02/10	2038	07/05/2015	126.99	Put	Bond Future	1,149.7500		1.1497	1,164.5900	1.1646	1.291	0	0	0
2015/02/10	2038	07/05/2015			Bond Future	125.8402		125.8402	125.8254	125.8254	(0.012)	0.0000	0.0000	3,261
2015/02/10	2038	07/05/2015	127.00	Put	Bond Future	1,159.7500		1.1597	1,174.5900	1.1746	1.280	0	0	0
2015/02/10	2038	07/05/2015	127.01	Put	Bond Future	1,169.7500		1.1697	1,184.5900	1.1846	1.269	0	0	0
2015/02/10	2038	07/05/2015	126.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2038	07/05/2015	127.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2038	07/05/2015	127.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2038	06/08/2015	128.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2038	06/08/2015			Bond Future	126.6221		126.6221	126.6066	126.6066	(0.012)	0.0000	0.0000	0

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2015/02/10	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2038	06/08/2015	127.99	Put	Bond Future	1,367.8700	1.3679	1,383.4100	1.3834	1.136	0	0	0
2015/02/10	2038	06/08/2015	128.01	Put	Bond Future	1,387.8700	1.3879	1,403.4100	1.4034	1.120	0	0	0
2015/02/10	2038	06/08/2015	128.00	Put	Bond Future	1,377.8700	1.3779	1,393.4100	1.3934	1.128	0	0	0
2015/02/10	2044	05/02/2015			Bond Future	7.9900	108.7663	7.9900	108.7663	0.000	0.0000	0.0000	0
2015/02/10	2044	07/05/2015			Bond Future	8.1332	109.2353	8.3173	107.1211	2.263	0.0000	0.0000	9,494
2015/02/10	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2044	07/05/2015	9.01	Call	Bond Future	9,473.8700	9.4739	7,359.7300	7.3597	(22.315)	0	0	0
2015/02/10	2044	07/05/2015	8.99	Call	Bond Future	9,273.7900	9.2738	7,159.6500	7.1597	(22.797)	0	0	0
2015/02/10	2044	07/05/2015	9.00	Call	Bond Future	9,373.9100	9.3739	7,259.7700	7.2598	(22.553)	0	0	0
2015/02/10	2044	06/08/2015	8.76	Call	Bond Future	6,493.9300	6.4939	4,344.0500	4.3440	(33.106)	0	0	0
2015/02/10	2044	06/08/2015			Bond Future	8.1686	106.6694	8.3575	104.5195	2.313	0.0000	0.0000	0
2015/02/10	2044	06/08/2015	8.74	Call	Bond Future	6,285.3100	6.2853	4,135.4300	4.1354	(34.205)	0	0	0
2015/02/10	2044	06/08/2015	8.75	Call	Bond Future	6,389.7100	6.3897	4,239.8300	4.2398	(33.646)	0	0	0
2015/02/10	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2044	05/11/2015			Bond Future	8.1972	108.4487	8.3909	106.2617	2.363	0.0000	0.0000	0
2015/02/10	2044	05/11/2015	8.24	Put	Bond Future	0.0000	0.0000	1,697.3200	1.6973	100.000	0	0	0
2015/02/10	2044	05/11/2015	8.26	Put	Bond Future	0.0000	0.0000	1,469.7600	1.4698	100.000	0	0	0
2015/02/10	2044	05/11/2015	8.24	Call	Bond Future	489.7200	0.4897	0.0000	0.0000	(100.000)	0	0	0
2015/02/10	2044	05/11/2015	8.25	Put	Bond Future	0.0000	0.0000	1,583.4300	1.5834	100.000	0	0	0
2015/02/10	2044	05/11/2015	8.25	Call	Bond Future	603.6100	0.6036	0.0000	0.0000	(100.000)	0	0	0
2015/02/10	2044	05/11/2015	8.26	Call	Bond Future	717.2800	0.7173	0.0000	0.0000	(100.000)	0	0	0
2015/02/10	2046	05/02/2015			Bond Future	126.4165	126.4165	126.4165	126.4165	0.000	0.0000	0.0000	0
2015/02/10	2046	07/05/2015			Bond Future	126.6889	126.6889	126.6740	126.6740	(0.012)	0.0000	0.0000	5,889
2015/02/10	2046	07/05/2015	126.99	Put	Bond Future	301.1400	0.3011	316.0400	0.3160	4.948	0	0	0
2015/02/10	2046	07/05/2015	127.01	Put	Bond Future	321.1400	0.3211	336.0400	0.3360	4.640	0	0	0
2015/02/10	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2046	07/05/2015	127.00	Put	Bond Future	311.1400	0.3111	326.0400	0.3260	4.789	0	0	0
2015/02/10	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2046	06/08/2015	129.01	Put	Bond Future	201.8100	0.2018	217.6200	0.2176	7.834	0	0	0
2015/02/10	2046	06/08/2015			Bond Future	128.8082	128.8082	128.7924	128.7924	(0.012)	0.0000	0.0000	0
2015/02/10	2046	06/08/2015	129.00	Put	Bond Future	191.8100	0.1918	207.6200	0.2076	8.243	0	0	0
2015/02/10	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2046	06/08/2015	128.99	Put	Bond Future	181.8100	0.1818	197.6200	0.1976	8.696	0	0	0
2015/02/10	2050	05/02/2015			Bond Future	133.9311	133.9311	133.9311	133.9311	0.000	0.0000	0.0000	0
2015/02/10	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2050	07/05/2015			Bond Future	135.6291	135.6291	135.7801	135.7801	0.111	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
2015/02/10	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2050	07/05/2015	135.01	Call	Bond Future	619.1200	0.6191	770.1100	0.7701	24.388	0	0	0
2015/02/10	2050	07/05/2015	134.99	Call	Bond Future	639.1200	0.6391	790.1100	0.7901	23.625	0	0	0
2015/02/10	2050	07/05/2015	135.00	Call	Bond Future	629.1200	0.6291	780.1100	0.7801	24.000	0	0	0
2015/02/10	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2050	06/08/2015			Bond Future	136.4252	136.4252	136.5784	136.5784	0.112	0.0000	0.0000	0
2015/02/10	2050	06/08/2015	136.99	Put	Bond Future	564.7600	0.5648	411.6200	0.4116	(27.116)	0	0	0
2015/02/10	2050	06/08/2015	137.01	Put	Bond Future	584.7600	0.5848	431.6200	0.4316	(26.189)	0	0	0
2015/02/10	2050	06/08/2015	137.00	Put	Bond Future	574.7600	0.5748	421.6200	0.4216	(26.644)	0	0	0
2015/02/10	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	AL12	07/05/2015			Index Future	576.8450	576.8450	567.7170	567.7170	(1.582)	0.0000	0.0000	0
2015/02/10	AL37	07/05/2015			Index Future	463.4710	463.4710	461.6360	461.6360	(0.396)	0.0000	0.0000	119
2015/02/10	AL37	06/08/2015			Index Future	471.1010	471.1010	469.2340	469.2340	(0.396)	0.0000	0.0000	0
2015/02/10	AL7T	07/05/2015			Index Future	557.7460	557.7460	552.9600	552.9600	(0.858)	0.0000	0.0000	3
2015/02/10	AL7T	06/08/2015			Index Future	566.9280	566.9280	562.0600	562.0600	(0.859)	0.0000	0.0000	0
2015/02/10	ALBI	07/05/2015			Index Future	509.6640	509.6640	504.8280	504.8280	(0.949)	0.0000	0.0000	697
2015/02/10	ALBI	06/08/2015			Index Future	518.0540	518.0540	513.1360	513.1360	(0.949)	0.0000	0.0000	6
2015/02/10	ALBI	05/11/2015			Index Future	526.7770	526.7770	521.7690	521.7690	(0.951)	0.0000	0.0000	0
2015/02/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C030	31/01/2030			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
2015/02/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C333	15/09/2033			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
2015/02/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/10	EL28	05/02/2015			Bond Future	122.9763	122.9763	122.9763	122.9763	0.000	0.0000	0.0000	0
2015/02/10	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	EL28	07/05/2015			Bond Future	123.3442	123.3442	123.1221	123.1221	(0.180)	0.0000	0.0000	0
2015/02/10	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	EL28	07/05/2015	124.99	Put	Bond Future	1,645.8000	1.6458	1,867.9400	1.8679	13.497	0	0	0
2015/02/10	EL28	07/05/2015	125.01	Put	Bond Future	1,665.8000	1.6658	1,887.9400	1.8879	13.335	0	0	0
2015/02/10	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	EL28	07/05/2015	125.00	Put	Bond Future	1,655.8000	1.6558	1,877.9400	1.8779	13.416	0	0	0
2015/02/10	EL28	06/08/2015	125.00	Call	Bond Future	407.7300	0.4077	181.2300	0.1812	(55.551)	0	0	0
2015/02/10	EL28	06/08/2015			Bond Future	125.4077	125.4077	125.1812	125.1812	(0.181)	0.0000	0.0000	0
2015/02/10	EL28	06/08/2015	125.01	Call	Bond Future	397.7300	0.3977	171.2300	0.1712	(56.948)	0	0	0
2015/02/10	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	EL28	06/08/2015	124.99	Call	Bond Future	417.7300	0.4177	191.2300	0.1912	(54.222)	0	0	0
2015/02/10	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	ES33	05/02/2015			Bond Future	8.7550	91.6340	8.7550	91.6340	0.000	0.0000	0.0000	0
2015/02/10	ES33	07/05/2015			Bond Future	8.9392	88.3016	9.1082	86.9541	1.890	0.0000	0.0000	6,576
2015/02/10	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	ES33	07/05/2015	9.76	Call	Bond Future	6,262.1900	6.2622	4,914.7100	4.9147	(21.518)	0	0	0
2015/02/10	ES33	07/05/2015	9.74	Call	Bond Future	6,117.8000	6.1178	4,770.3200	4.7703	(22.026)	0	0	0
2015/02/10	ES33	07/05/2015	9.75	Call	Bond Future	6,190.0400	6.1900	4,842.5600	4.8426	(21.769)	0	0	0
2015/02/10	ES33	06/08/2015			Bond Future	8.9994	89.7720	9.1735	88.4017	1.935	0.0000	0.0000	0
2015/02/10	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	ES33	06/08/2015	9.61	Call	Bond Future	4,666.2500	4.6663	3,295.9300	3.2959	(29.367)	0	0	0
2015/02/10	ES33	06/08/2015	9.59	Call	Bond Future	4,519.4500	4.5194	3,149.1300	3.1491	(30.321)	0	0	0
2015/02/10	ES33	06/08/2015	9.60	Call	Bond Future	4,592.9000	4.5929	3,222.5800	3.2226	(29.836)	0	0	0
2015/02/10	ES33	05/11/2015	9.00	Put	Bond Future	452.9300	0.4529	1,847.2500	1.8472	307.844	0	0	0
2015/02/10	ES33	05/11/2015			Bond Future	9.0574	87.4805	9.2367	86.0861	1.981	0.0000	0.0000	0
2015/02/10	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	ES33	05/11/2015	8.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/10	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	ES33	05/11/2015	8.99	Put	Bond Future	532.2600	0.5323	1,926.5800	1.9266	261.962	0	0	0
2015/02/10	ES33	05/11/2015	9.01	Put	Bond Future	373.7000	0.3737	1,768.0200	1.7680	373.112	0	0	0
2015/02/10	GOVI	07/05/2015	449.99	Call	GOVI	552,860.0000	55.2860	507,290.0000	50.7290	(8.243)	0	0	0
2015/02/10	GOVI	07/05/2015			GOVI	505.2760	505.2760	500.7190	500.7190	(0.902)	0.0000	0.0000	457
2015/02/10	GOVI	07/05/2015	450.00	Call	GOVI	552,760.0000	55.2760	507,190.0000	50.7190	(8.244)	0	0	0
2015/02/10	GOVI	07/05/2015	450.01	Call	GOVI	552,660.0000	55.2660	507,090.0000	50.7090	(8.246)	0	0	0
2015/02/10	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	GOVI	06/08/2015			GOVI	513.5940	513.5940	508.9600	508.9600	(0.902)	0.0000	0.0000	29
2015/02/10	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	GOVI	06/08/2015	499.99	Call	GOVI	136,040.0000	13.6040	89,700.0000	8.9700	(34.064)	0	0	0
2015/02/10	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	GOVI	06/08/2015	500.00	Call	GOVI	135,940.0000	13.5940	89,600.0000	8.9600	(34.089)	0	0	0
2015/02/10	GOVI	06/08/2015	500.01	Call	GOVI	135,840.0000	13.5840	89,500.0000	8.9500	(34.114)	0	0	0
2015/02/10	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	GOVI	05/11/2015			GOVI	522.2410	522.2410	517.5220	517.5220	(0.904)	0.0000	0.0000	0
2015/02/10	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	GOVI	05/11/2015	529.99	Put	GOVI	77,490.0000	7.7490	124,680.0000	12.4680	60.898	0	0	0
2015/02/10	GOVI	05/11/2015	530.01	Put	GOVI	77,690.0000	7.7690	124,880.0000	12.4880	60.741	0	0	0
2015/02/10	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	GOVI	05/11/2015	530.00	Put	GOVI	77,590.0000	7.7590	124,780.0000	12.4780	60.820	0	0	0
2015/02/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/10	IGOV	07/05/2015			Index Future	226.5520	226.5520	226.3760	226.3760	(0.078)	0.0000	0.0000	1,074
2015/02/10	IGOV	06/08/2015			Index Future	230.2990	230.2990	230.1190	230.1190	(0.078)	0.0000	0.0000	100
2015/02/10	IGOV	05/11/2015			Index Future	234.1950	234.1950	234.0080	234.0080	(0.080)	0.0000	0.0000	0
2015/02/10	ILBI	07/05/2015			Index Future	613.6040	613.6040	613.1320	613.1320	(0.077)	0.0000	0.0000	0
2015/02/10	ILBI	06/08/2015			Index Future	623.6950	623.6950	623.2130	623.2130	(0.077)	0.0000	0.0000	159
2015/02/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/10	JBAF	18/02/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/10	JBAF	18/03/2015			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	2,850

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
2015/02/10	JBAF	15/04/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/10	JBAF	20/05/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/10	JBAF	17/06/2015			Jibar Tradeable Future	6.0900	93.9100	6.1000	93.9000	0.164	0.0000	0.0000	5,000
2015/02/10	JBAF	15/07/2015			Jibar Tradeable Future	6.1000	93.9000	6.1300	93.8700	0.492	0.0000	0.0000	0
2015/02/10	JBAF	16/09/2015			Jibar Tradeable Future	6.1300	93.8700	6.1900	93.8100	0.979	0.0000	0.0000	0
2015/02/10	JBAF	15/12/2015			Jibar Tradeable Future	6.2600	93.7400	6.3200	93.6800	0.958	0.0000	0.0000	0
2015/02/10	JBAF	16/03/2016			Jibar Tradeable Future	6.4300	93.5700	6.4900	93.5100	0.933	0.0000	0.0000	0
2015/02/10	JBAF	15/06/2016			Jibar Tradeable Future	6.5600	93.4400	6.6200	93.3800	0.915	0.0000	0.0000	0
2015/02/10	JBAF	21/09/2016			Jibar Tradeable Future	6.7000	93.3000	6.7700	93.2300	1.045	0.0000	0.0000	0
2015/02/10	JBAF	21/12/2016			Jibar Tradeable Future	6.8200	93.1800	6.8800	93.1200	0.880	0.0000	0.0000	0
2015/02/10	R023	05/02/2015			Bond Future	7.0600	107.6660	7.0600	107.6660	0.000	0.0000	0.0000	0
2015/02/10	R023	07/05/2015	8.14	Call	Bond Future	5,210.7200	5.2107	4,564.2600	4.5643	(12.406)	0	0	0
2015/02/10	R023	07/05/2015	8.15	Put	Bond Future	49.7500	0.0497	81.9200	0.0819	64.663	0	0	0
2015/02/10	R023	07/05/2015			Bond Future	7.2506	104.4573	7.3646	103.7774	1.572	0.0000	0.0000	7,963
2015/02/10	R023	07/05/2015	8.15	Call	Bond Future	5,264.4200	5.2644	4,616.6400	4.6166	(12.305)	0	0	0
2015/02/10	R023	07/05/2015	8.16	Call	Bond Future	5,318.1900	5.3182	4,669.1400	4.6691	(12.204)	0	0	0
2015/02/10	R023	07/05/2015	8.14	Put	Bond Future	52.1700	0.0522	85.6600	0.0857	64.194	0	0	0
2015/02/10	R023	07/05/2015	8.16	Put	Bond Future	47.4300	0.0474	78.3300	0.0783	65.149	0	0	0
2015/02/10	R023	06/08/2015	9.07	Put	Bond Future	11.8100	0.0118	18.4500	0.0185	56.224	0	0	911
2015/02/10	R023	06/08/2015	8.24	Call	Bond Future	5,639.5900	5.6396	5,021.0500	5.0211	(10.968)	0	0	0
2015/02/10	R023	06/08/2015			Bond Future	7.2741	106.1963	7.3933	105.5045	1.638	0.0000	0.0000	0
2015/02/10	R023	06/08/2015	9.07	Call	Bond Future	9,846.5500	9.8465	9,161.4000	9.1614	(6.958)	0	0	0
2015/02/10	R023	06/08/2015	8.26	Put	Bond Future	185.1900	0.1852	255.1500	0.2552	37.777	0	0	0
2015/02/10	R023	06/08/2015	8.25	Put	Bond Future	190.5600	0.1906	262.1400	0.2621	37.563	0	0	0
2015/02/10	R023	06/08/2015	8.24	Put	Bond Future	196.0500	0.1961	269.3000	0.2693	37.363	0	0	0
2015/02/10	R023	06/08/2015	8.25	Call	Bond Future	5,688.5500	5.6886	5,068.3400	5.0683	(10.903)	0	0	0
2015/02/10	R023	06/08/2015	8.26	Call	Bond Future	5,737.5800	5.7376	5,115.7500	5.1157	(10.838)	0	0	0
2015/02/10	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/02/10	R186	05/02/2015			Bond Future	7.3100	126.4669	7.3100	126.4669	0.000	0.0000	0.0000	0
2015/02/10	R186	07/05/2015	7.40	Call	Bond Future	1,477.2700	1.4773	1,005.4300	1.0054	(31.940)	0	0	0
2015/02/10	R186	07/05/2015			Bond Future	7.4830	127.2153	7.6170	126.0382	1.791	0.0000	0.0000	35,347
2015/02/10	R186	07/05/2015	7.50	Put	Bond Future	1,753.2500	1.7532	2,368.0600	2.3681	35.067	0	0	4,350
2015/02/10	R186	07/05/2015	8.25	Call	Bond Future	6,706.7400	6.7067	5,640.4800	5.6405	(15.898)	0	0	0
2015/02/10	R186	07/05/2015	7.80	Put	Bond Future	783.3700	0.7834	1,141.6900	1.1417	45.741	0	0	300
2015/02/10	R186	07/05/2015	7.45	Put	Bond Future	1,974.3600	1.9744	2,634.5800	2.6346	33.440	0	0	4,400
2015/02/10	R186	07/05/2015	8.24	Put	Bond Future	180.0600	0.1801	294.3700	0.2944	63.484	0	0	0
2015/02/10	R186	07/05/2015	8.26	Put	Bond Future	166.6900	0.1667	274.0300	0.2740	64.395	0	0	0
2015/02/10	R186	07/05/2015	7.40	Put	Bond Future	2,213.7400	2.2137	2,919.0300	2.9190	31.860	0	0	4,350
2015/02/10	R186	07/05/2015	7.50	Call	Bond Future	1,903.5800	1.9036	1,341.2600	1.3413	(29.540)	0	0	0
2015/02/10	R186	07/05/2015	8.25	Put	Bond Future	173.4900	0.1735	284.3600	0.2844	63.906	0	0	0
2015/02/10	R186	07/05/2015	8.26	Call	Bond Future	6,781.9500	6.7820	5,712.1600	5.7122	(15.774)	0	0	0
2015/02/10	R186	07/05/2015	7.45	Call	Bond Future	1,682.3700	1.6824	1,165.4600	1.1655	(30.725)	0	0	0
2015/02/10	R186	07/05/2015	7.80	Call	Bond Future	3,542.8000	3.5428	2,723.9900	2.7240	(23.112)	0	0	0
2015/02/10	R186	07/05/2015	8.24	Call	Bond Future	6,631.2200	6.6312	5,568.4000	5.5684	(16.028)	0	0	0
2015/02/10	R186	06/08/2015	8.90	Put	Bond Future	105.6800	0.1057	159.0300	0.1590	50.483	0	0	2,500

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
2015/02/10	R186	06/08/2015	8.00	Put	Bond Future	1,051.9600	1.0520	1,387.1600	1.3872	31.864	0	0	0
2015/02/10	R186	06/08/2015			Bond Future	7.5120	124.0348	7.6510	122.8375	1.850	0.0000	0.0000	540
2015/02/10	R186	06/08/2015	8.01	Call	Bond Future	5,248.5500	5.2486	4,381.4500	4.3814	(16.521)	0	0	0
2015/02/10	R186	06/08/2015	8.00	Call	Bond Future	5,186.8500	5.1868	4,324.7700	4.3248	(16.620)	0	0	0
2015/02/10	R186	06/08/2015	7.99	Call	Bond Future	5,125.4200	5.1254	4,268.4100	4.2684	(16.721)	0	0	0
2015/02/10	R186	06/08/2015	8.90	Call	Bond Future	11,380.9400	11.3809	10,237.0100	10.2370	(10.051)	0	0	0
2015/02/10	R186	06/08/2015	7.99	Put	Bond Future	1,073.3400	1.0733	1,413.6100	1.4136	31.702	0	0	0
2015/02/10	R186	06/08/2015	8.01	Put	Bond Future	1,030.9200	1.0309	1,361.1000	1.3611	32.028	0	0	0
2015/02/10	R186	05/11/2015	8.25	Put	Bond Future	1,076.6100	1.0766	1,369.4900	1.3695	27.204	0	0	0
2015/02/10	R186	05/11/2015	8.24	Call	Bond Future	6,896.8400	6.8968	5,974.6300	5.9746	(13.371)	0	0	0
2015/02/10	R186	05/11/2015			Bond Future	7.5356	126.1034	7.6798	124.8846	1.913	0.0000	0.0000	0
2015/02/10	R186	05/11/2015	9.00	Put	Bond Future	233.1800	0.2332	320.7900	0.3208	37.572	0	0	2,600
2015/02/10	R186	05/11/2015	8.24	Put	Bond Future	1,094.3200	1.0943	1,390.9300	1.3909	27.105	0	0	0
2015/02/10	R186	05/11/2015	8.26	Put	Bond Future	1,057.5400	1.0575	1,346.5700	1.3466	27.330	0	0	0
2015/02/10	R186	05/11/2015	9.00	Call	Bond Future	11,882.6100	11.8826	10,751.4000	10.7514	(9.520)	0	0	0
2015/02/10	R186	05/11/2015	8.25	Call	Bond Future	6,958.7800	6.9588	6,032.8400	6.0328	(13.306)	0	0	0
2015/02/10	R186	05/11/2015	8.26	Call	Bond Future	7,019.2900	7.0193	6,089.5000	6.0895	(13.246)	0	0	0
2015/02/10	R186	04/02/2016	7.50	Call	Bond Future	3,360.1100	3.3601	2,770.3500	2.7704	(17.552)	0	0	0
2015/02/10	R186	04/02/2016			Bond Future	7.5401	123.1035	7.6895	121.8617	1.982	0.0000	0.0000	5,660
2015/02/10	R186	04/02/2016	7.51	Call	Bond Future	3,402.2100	3.4022	2,807.7000	2.8077	(17.474)	0	0	0
2015/02/10	R186	04/02/2016	7.49	Call	Bond Future	3,318.2900	3.3183	2,733.2800	2.7333	(17.630)	0	0	0
2015/02/10	R186	04/02/2016	7.50	Put	Bond Future	3,696.0000	3.6960	4,348.1000	4.3481	17.643	0	0	0
2015/02/10	R186	04/02/2016	7.49	Put	Bond Future	3,738.2000	3.7382	4,395.0500	4.3950	17.571	0	0	0
2015/02/10	R186	04/02/2016	7.51	Put	Bond Future	3,654.1600	3.6542	4,301.5100	4.3015	17.715	0	0	0
2015/02/10	R197	05/02/2015			Bond Future	285.8649	285.8649	285.8649	285.8649	0.000	0.0000	0.0000	0
2015/02/10	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R197	07/05/2015			Bond Future	290.1987	290.1987	289.5346	289.5346	(0.229)	0.0000	0.0000	888
2015/02/10	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R197	07/05/2015	293.99	Put	Bond Future	3,791.3500	3.7913	4,455.3700	4.4554	17.514	0	0	0
2015/02/10	R197	07/05/2015	294.01	Put	Bond Future	3,811.3500	3.8113	4,475.3700	4.4754	17.422	0	0	0
2015/02/10	R197	07/05/2015	294.00	Put	Bond Future	3,801.3500	3.8013	4,465.3700	4.4654	17.468	0	0	0
2015/02/10	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R197	06/08/2015	288.00	Call	Bond Future	947.1000	0.9471	270.7600	0.2708	(71.412)	0	0	0
2015/02/10	R197	06/08/2015			Bond Future	288.9471	288.9471	288.2708	288.2708	(0.234)	0.0000	0.0000	0
2015/02/10	R197	06/08/2015	288.01	Call	Bond Future	937.1000	0.9371	260.7600	0.2608	(72.174)	0	0	0
2015/02/10	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R197	06/08/2015	287.99	Call	Bond Future	957.1000	0.9571	280.7600	0.2808	(70.666)	0	0	0
2015/02/10	R202	05/02/2015			Bond Future	235.6933	235.6933	235.6933	235.6933	0.000	0.0000	0.0000	0
2015/02/10	R202	07/05/2015			Bond Future	239.2665	239.2665	239.2376	239.2376	(0.012)	0.0000	0.0000	50,916
2015/02/10	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R202	07/05/2015	238.51	Call	Bond Future	756.5000	0.7565	727.6000	0.7276	(3.820)	0	0	0
2015/02/10	R202	07/05/2015	238.49	Call	Bond Future	776.5000	0.7765	747.6000	0.7476	(3.722)	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
2015/02/10	R202	07/05/2015	238.50	Call	Bond Future	766.5000	0.7665	737.6000	0.7376	(3.770)	0	0	0
2015/02/10	R202	06/08/2015			Bond Future	240.0255	240.0255	239.9953	239.9953	(0.013)	0.0000	0.0000	0
2015/02/10	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	4.7000	0.0047	100.000	0	0	0
2015/02/10	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	14.7000	0.0147	100.000	0	0	0
2015/02/10	R202	06/08/2015	240.01	Call	Bond Future	15.5100	0.0155	0.0000	0.0000	(100.000)	0	0	0
2015/02/10	R202	06/08/2015	239.99	Call	Bond Future	35.5100	0.0355	5.3000	0.0053	(85.075)	0	0	0
2015/02/10	R202	06/08/2015	240.00	Call	Bond Future	25.5100	0.0255	0.0000	0.0000	(100.000)	0	0	0
2015/02/10	R203	05/02/2015			Bond Future	6.3950	107.7289	6.3950	107.7289	0.000	0.0000	0.0000	0
2015/02/10	R203	07/05/2015			Bond Future	6.5837	104.8491	6.6777	104.6435	1.428	0.0000	0.0000	7,875
2015/02/10	R203	07/05/2015	7.24	Put	Bond Future	30.5800	0.0306	47.2900	0.0473	54.644	0	0	0
2015/02/10	R203	07/05/2015	7.26	Put	Bond Future	27.7500	0.0277	43.1600	0.0432	55.532	0	0	0
2015/02/10	R203	07/05/2015	7.25	Put	Bond Future	29.2000	0.0292	45.2700	0.0453	55.034	0	0	0
2015/02/10	R203	07/05/2015	7.25	Call	Bond Future	1,474.5500	1.4746	1,285.0900	1.2851	(12.849)	0	0	0
2015/02/10	R203	07/05/2015	7.24	Call	Bond Future	1,454.4300	1.4544	1,265.6100	1.2656	(12.982)	0	0	0
2015/02/10	R203	07/05/2015	7.26	Call	Bond Future	1,494.5900	1.4946	1,304.4700	1.3045	(12.721)	0	0	0
2015/02/10	R203	06/08/2015	6.74	Call	Bond Future	683.6000	0.6836	561.1800	0.5612	(17.908)	0	0	0
2015/02/10	R203	06/08/2015	6.75	Put	Bond Future	335.5800	0.3356	421.3700	0.4214	25.565	0	0	0
2015/02/10	R203	06/08/2015			Bond Future	6.5663	106.5949	6.6729	106.3855	1.624	0.0000	0.0000	0
2015/02/10	R203	06/08/2015	6.75	Call	Bond Future	696.1000	0.6961	572.4100	0.5724	(17.769)	0	0	0
2015/02/10	R203	06/08/2015	6.76	Call	Bond Future	708.7100	0.7087	583.7600	0.5838	(17.631)	0	0	0
2015/02/10	R203	06/08/2015	6.74	Put	Bond Future	342.6700	0.3427	429.7300	0.4297	25.406	0	0	0
2015/02/10	R203	06/08/2015	6.76	Put	Bond Future	328.6100	0.3286	413.1400	0.4131	25.724	0	0	0
2015/02/10	R203	05/11/2015	5.99	Call	Bond Future	186.0700	0.1861	139.1100	0.1391	(25.238)	0	0	0
2015/02/10	R203	05/11/2015	6.00	Put	Bond Future	1,119.1500	1.1192	1,285.6500	1.2856	14.877	0	0	0
2015/02/10	R203	05/11/2015			Bond Future	6.5280	104.2050	6.6508	103.9907	1.881	0.0000	0.0000	0
2015/02/10	R203	05/11/2015	6.00	Call	Bond Future	190.5700	0.1906	142.7200	0.1427	(25.109)	0	0	0
2015/02/10	R203	05/11/2015	6.01	Call	Bond Future	195.4300	0.1954	146.6600	0.1467	(24.955)	0	0	0
2015/02/10	R203	05/11/2015	5.99	Put	Bond Future	1,132.3400	1.1323	1,299.7300	1.2997	14.783	0	0	0
2015/02/10	R203	05/11/2015	6.01	Put	Bond Future	1,106.3200	1.1063	1,271.9000	1.2719	14.967	0	0	0
2015/02/10	R204	05/02/2015			Bond Future	6.6100	105.7759	6.6100	105.7759	0.000	0.0000	0.0000	0
2015/02/10	R204	07/05/2015	7.51	Put	Bond Future	45.2600	0.0453	66.0800	0.0661	46.001	0	0	0
2015/02/10	R204	07/05/2015			Bond Future	6.8112	106.8580	6.8968	106.5820	1.258	0.0000	0.0000	14,859
2015/02/10	R204	07/05/2015	7.50	Put	Bond Future	47.4900	0.0475	69.1500	0.0692	45.610	0	0	0
2015/02/10	R204	07/05/2015	7.49	Call	Bond Future	2,212.0500	2.2121	1,958.5600	1.9586	(11.460)	0	0	0
2015/02/10	R204	07/05/2015	7.50	Call	Bond Future	2,241.3100	2.2413	1,986.9800	1.9870	(11.347)	0	0	0
2015/02/10	R204	07/05/2015	7.51	Call	Bond Future	2,270.5000	2.2705	2,015.3300	2.0153	(11.238)	0	0	0
2015/02/10	R204	07/05/2015	7.49	Put	Bond Future	49.6700	0.0497	72.1700	0.0722	45.299	0	0	0
2015/02/10	R204	06/08/2015	7.74	Call	Bond Future	2,813.7900	2.8138	2,560.8300	2.5608	(8.990)	0	0	0
2015/02/10	R204	06/08/2015	7.75	Put	Bond Future	88.2700	0.0883	115.7100	0.1157	31.086	0	0	0
2015/02/10	R204	06/08/2015			Bond Future	6.8239	104.6001	6.9171	104.3190	1.366	0.0000	0.0000	0
2015/02/10	R204	06/08/2015	8.41	Call	Bond Future	4,666.4100	4.6664	4,388.8400	4.3888	(5.948)	0	0	0
2015/02/10	R204	06/08/2015	7.74	Put	Bond Future	91.0400	0.0910	119.1800	0.1192	30.909	0	0	0
2015/02/10	R204	06/08/2015	7.76	Put	Bond Future	85.5800	0.0856	112.3300	0.1123	31.257	0	0	0
2015/02/10	R204	06/08/2015	8.41	Put	Bond Future	8.1200	0.0081	11.6500	0.0117	43.473	0	0	699
2015/02/10	R204	06/08/2015	7.75	Call	Bond Future	2,840.2500	2.8402	2,586.5900	2.5866	(8.931)	0	0	0

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2015/02/10	R204	06/08/2015	7.76	Call	Bond Future	2,866.7800	2.8668	2,612.4300	2.6124	(8.872)	0	0	0
2015/02/10	R204	05/11/2015			Bond Future	6.8224	106.3445	6.9244	106.0574	1.496	0.0000	0.0000	0
2015/02/10	R204	05/11/2015	6.25	Call	Bond Future	318.2700	0.3183	253.4200	0.2534	(20.376)	0	0	0
2015/02/10	R204	05/11/2015	6.24	Put	Bond Future	1,968.7700	1.9688	2,192.1900	2.1922	11.348	0	0	0
2015/02/10	R204	05/11/2015	6.26	Put	Bond Future	1,925.9000	1.9259	2,147.0500	2.1471	11.483	0	0	0
2015/02/10	R204	05/11/2015	6.25	Put	Bond Future	1,947.2700	1.9473	2,169.5700	2.1696	11.416	0	0	0
2015/02/10	R204	05/11/2015	6.26	Call	Bond Future	325.6400	0.3256	259.6400	0.2596	(20.268)	0	0	0
2015/02/10	R204	05/11/2015	6.24	Call	Bond Future	311.0300	0.3110	247.3000	0.2473	(20.490)	0	0	0
2015/02/10	R207	05/02/2015			Bond Future	6.7450	102.6012	6.7450	102.6012	0.000	0.0000	0.0000	0
2015/02/10	R207	07/05/2015			Bond Future	6.9471	103.5210	7.0634	103.0613	1.673	0.0000	0.0000	35,580
2015/02/10	R207	07/05/2015	8.25	Call	Bond Future	5,012.9400	5.0129	4,555.4600	4.5555	(9.126)	0	0	0
2015/02/10	R207	07/05/2015	7.73	Call	Bond Future	3,090.9400	3.0909	2,660.5300	2.6605	(13.925)	0	0	66
2015/02/10	R207	07/05/2015	8.24	Put	Bond Future	2.3700	0.0024	4.7500	0.0048	100.422	0	0	0
2015/02/10	R207	07/05/2015	7.73	Put	Bond Future	43.0800	0.0431	72.4000	0.0724	68.059	0	0	0
2015/02/10	R207	07/05/2015	8.26	Put	Bond Future	2.0700	0.0021	4.1900	0.0042	102.415	0	0	0
2015/02/10	R207	07/05/2015	8.25	Put	Bond Future	2.2100	0.0022	4.4600	0.0045	101.810	0	0	0
2015/02/10	R207	07/05/2015	8.26	Call	Bond Future	5,050.0800	5.0501	4,592.4700	4.5925	(9.061)	0	0	0
2015/02/10	R207	07/05/2015	8.24	Call	Bond Future	4,975.8100	4.9758	4,518.4600	4.5185	(9.191)	0	0	0
2015/02/10	R207	06/08/2015	7.76	Call	Bond Future	3,115.1100	3.1151	2,715.5600	2.7156	(12.826)	0	0	0
2015/02/10	R207	06/08/2015			Bond Future	6.9681	101.6013	7.0923	101.1335	1.783	0.0000	0.0000	0
2015/02/10	R207	06/08/2015	7.74	Call	Bond Future	3,051.8700	3.0519	2,655.2800	2.6553	(12.995)	0	0	0
2015/02/10	R207	06/08/2015	7.75	Call	Bond Future	3,083.6800	3.0837	2,685.6400	2.6856	(12.908)	0	0	0
2015/02/10	R207	06/08/2015	7.46	Call	Bond Future	2,204.8200	2.2048	1,858.2200	1.8582	(15.720)	0	0	70
2015/02/10	R207	06/08/2015	7.74	Put	Bond Future	186.9100	0.1869	258.1800	0.2582	38.131	0	0	0
2015/02/10	R207	06/08/2015	7.76	Put	Bond Future	177.2400	0.1772	245.5500	0.2455	38.541	0	0	0
2015/02/10	R207	06/08/2015	7.46	Put	Bond Future	367.5100	0.3675	488.7700	0.4888	32.995	0	0	0
2015/02/10	R207	06/08/2015	7.75	Put	Bond Future	182.2500	0.1823	252.0700	0.2521	38.310	0	0	0
2015/02/10	R207	05/11/2015	7.76	Call	Bond Future	3,116.7600	3.1168	2,737.4600	2.7375	(12.170)	0	0	0
2015/02/10	R207	05/11/2015			Bond Future	6.9741	103.2959	7.1072	102.8189	1.908	0.0000	0.0000	0
2015/02/10	R207	05/11/2015	7.74	Call	Bond Future	3,061.0900	3.0611	2,684.8100	2.6848	(12.292)	0	0	0
2015/02/10	R207	05/11/2015	7.75	Call	Bond Future	3,088.8800	3.0889	2,711.0900	2.7111	(12.231)	0	0	0
2015/02/10	R207	05/11/2015	7.43	Call	Bond Future	2,246.6300	2.2466	1,923.2300	1.9232	(14.395)	0	0	53
2015/02/10	R207	05/11/2015	7.74	Put	Bond Future	352.4800	0.3525	453.1900	0.4532	28.572	0	0	0
2015/02/10	R207	05/11/2015	7.76	Put	Bond Future	338.6100	0.3386	436.3000	0.4363	28.850	0	0	0
2015/02/10	R207	05/11/2015	7.43	Put	Bond Future	623.6000	0.6236	777.1900	0.7772	24.630	0	0	0
2015/02/10	R207	05/11/2015	7.75	Put	Bond Future	345.4900	0.3455	444.6900	0.4447	28.713	0	0	0
2015/02/10	R208	05/02/2015			Bond Future	6.8850	101.7887	6.8850	101.7887	0.000	0.0000	0.0000	0
2015/02/10	R208	07/05/2015	8.01	Call	Bond Future	4,296.1800	4.2962	3,800.5300	3.8005	(11.537)	0	0	0
2015/02/10	R208	07/05/2015			Bond Future	7.0777	99.2087	7.1875	98.6941	1.551	0.0000	0.0000	62,197
2015/02/10	R208	07/05/2015	7.99	Call	Bond Future	4,210.0400	4.2100	3,716.1000	3.7161	(11.732)	0	0	0
2015/02/10	R208	07/05/2015	8.00	Call	Bond Future	4,253.0900	4.2531	3,758.2900	3.7583	(11.634)	0	0	0
2015/02/10	R208	07/05/2015	7.99	Put	Bond Future	31.4100	0.0314	52.1200	0.0521	65.934	0	0	0
2015/02/10	R208	07/05/2015	8.01	Put	Bond Future	28.3800	0.0284	47.3800	0.0474	66.949	0	0	0
2015/02/10	R208	07/05/2015	8.00	Put	Bond Future	29.8600	0.0299	49.7100	0.0497	66.477	0	0	0
2015/02/10	R208	06/08/2015			Bond Future	7.0993	100.8608	7.2151	100.3372	1.632	0.0000	0.0000	0
2015/02/10	R208	06/08/2015	8.00	Call	Bond Future	4,150.5900	4.1506	3,687.9000	3.6879	(11.148)	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
2015/02/10	R208	06/08/2015	8.01	Call	Bond Future	4,188.9700		4.1890	3,724.9000	3.7249	(11.078)	0	0	0
2015/02/10	R208	06/08/2015	8.85	Call	Bond Future	7,573.7000		7.5737	7,054.9400	7.0549	(6.849)	0	0	0
2015/02/10	R208	06/08/2015	7.99	Call	Bond Future	4,112.2800		4.1123	3,651.0100	3.6510	(11.217)	0	0	0
2015/02/10	R208	06/08/2015	8.01	Put	Bond Future	161.9700		0.1620	221.5700	0.2216	36.797	0	0	0
2015/02/10	R208	06/08/2015	8.00	Put	Bond Future	166.7000		0.1667	227.6800	0.2277	36.581	0	0	0
2015/02/10	R208	06/08/2015	8.85	Put	Bond Future	8.6900		0.0087	13.6000	0.0136	56.502	0	0	198
2015/02/10	R208	06/08/2015	7.99	Put	Bond Future	171.5400		0.1715	233.9400	0.2339	36.376	0	0	0
2015/02/10	R208	05/11/2015			Bond Future	7.1135		99.1422	7.2361	98.6085	1.722	0.0000	0.0000	0
2015/02/10	R208	05/11/2015	8.48	Call	Bond Future	5,870.9500		5.8710	5,375.3600	5.3754	(8.441)	0	0	0
2015/02/10	R208	05/11/2015	7.74	Put	Bond Future	566.7200		0.5667	703.2500	0.7033	24.091	0	0	0
2015/02/10	R208	05/11/2015	7.75	Call	Bond Future	3,291.4100		3.2914	2,892.4300	2.8924	(12.122)	0	0	0
2015/02/10	R208	05/11/2015	7.76	Call	Bond Future	3,323.2300		3.3232	2,922.3800	2.9224	(12.062)	0	0	0
2015/02/10	R208	05/11/2015	8.48	Put	Bond Future	112.8400		0.1128	150.9500	0.1510	33.773	0	0	2,200
2015/02/10	R208	05/11/2015	7.74	Call	Bond Future	3,258.9300		3.2589	2,861.7600	2.8618	(12.187)	0	0	0
2015/02/10	R208	05/11/2015	7.76	Put	Bond Future	546.5600		0.5466	679.4100	0.6794	24.307	0	0	0
2015/02/10	R208	05/11/2015	7.75	Put	Bond Future	556.9600		0.5570	691.6800	0.6917	24.188	0	0	0
2015/02/10	R209	05/02/2015			Bond Future	7.8600		85.8042	7.8600	85.8042	0.000	0.0000	0.0000	0
2015/02/10	R209	07/05/2015			Bond Future	8.0158		82.9444	8.1844	81.4964	2.104	0.0000	0.0000	14,164
2015/02/10	R209	07/05/2015	8.99	Put	Bond Future	107.9500		0.1080	199.8700	0.1999	85.151	0	0	0
2015/02/10	R209	07/05/2015	7.30	Call	Bond Future	200.8700		0.2009	95.2800	0.0953	(52.566)	0	0	700
2015/02/10	R209	07/05/2015	8.30	Put	Bond Future	978.1900		0.9782	1,479.1600	1.4792	51.214	0	0	700
2015/02/10	R209	07/05/2015	9.01	Put	Bond Future	99.8300		0.0998	186.0700	0.1861	86.387	0	0	0
2015/02/10	R209	07/05/2015	8.99	Call	Bond Future	7,968.6400		7.9686	6,612.5700	6.6126	(17.018)	0	0	0
2015/02/10	R209	07/05/2015	9.00	Put	Bond Future	103.8200		0.1038	192.8700	0.1929	85.773	0	0	0
2015/02/10	R209	07/05/2015	9.00	Call	Bond Future	8,039.1800		8.0392	6,680.2400	6.6802	(16.904)	0	0	0
2015/02/10	R209	07/05/2015	7.30	Put	Bond Future	6,797.8000		6.7978	8,140.2000	8.1402	19.748	0	0	0
2015/02/10	R209	07/05/2015	8.30	Call	Bond Future	3,396.4300		3.3964	2,449.4100	2.4494	(27.883)	0	0	0
2015/02/10	R209	07/05/2015	9.01	Call	Bond Future	8,109.7500		8.1098	6,748.0000	6.7480	(16.792)	0	0	0
2015/02/10	R209	06/08/2015	8.99	Put	Bond Future	488.1100		0.4881	706.7800	0.7068	44.799	0	0	0
2015/02/10	R209	06/08/2015			Bond Future	8.0474		84.3258	8.2204	82.8533	2.150	0.0000	0.0000	0
2015/02/10	R209	06/08/2015	9.01	Put	Bond Future	466.4500		0.4665	677.5500	0.6775	45.257	0	0	0
2015/02/10	R209	06/08/2015	9.90	Call	Bond Future	13,945.2500		13.9453	12,503.1800	12.5032	(10.341)	0	0	0
2015/02/10	R209	06/08/2015	9.00	Call	Bond Future	8,115.5400		8.1155	6,857.9000	6.8579	(15.497)	0	0	0
2015/02/10	R209	06/08/2015	9.01	Call	Bond Future	8,179.2000		8.1792	6,917.7900	6.9178	(15.422)	0	0	0
2015/02/10	R209	06/08/2015	9.00	Put	Bond Future	477.1700		0.4772	692.0400	0.6920	45.030	0	0	0
2015/02/10	R209	06/08/2015	8.99	Call	Bond Future	8,051.9900		8.0520	6,798.1500	6.7982	(15.572)	0	0	0
2015/02/10	R209	06/08/2015	9.90	Put	Bond Future	44.8100		0.0448	75.2500	0.0753	67.931	0	0	2,914
2015/02/10	R209	05/11/2015	7.99	Put	Bond Future	3,798.4400		3.7984	4,614.5300	4.6145	21.485	0	0	0
2015/02/10	R209	05/11/2015			Bond Future	8.0756		82.5834	8.2531	81.0852	2.197	0.0000	0.0000	0
2015/02/10	R209	05/11/2015	8.01	Put	Bond Future	3,707.0000		3.7070	4,510.9700	4.5110	21.688	0	0	0
2015/02/10	R209	05/11/2015	7.99	Call	Bond Future	3,060.8900		3.0609	2,378.8300	2.3788	(22.283)	0	0	0
2015/02/10	R209	05/11/2015	8.00	Put	Bond Future	3,752.5100		3.7525	4,562.5300	4.5625	21.586	0	0	0
2015/02/10	R209	05/11/2015	8.00	Call	Bond Future	3,101.6300		3.1016	2,413.5000	2.4135	(22.186)	0	0	0
2015/02/10	R209	05/11/2015	8.01	Call	Bond Future	3,142.6500		3.1426	2,448.4700	2.4485	(22.089)	0	0	0
2015/02/10	R210	05/02/2015			Bond Future	175.7744		175.7744	175.7744	175.7744	0.000	0.0000	0.0000	0
2015/02/10	R210	07/05/2015			Bond Future	176.3766		176.3766	176.0578	176.0578	(0.181)	0.0000	0.0000	618

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	
2015/02/10	R210	07/05/2015	177.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/02/10	R210	07/05/2015	176.99	Put	Bond Future		613.4000	0.6134	932.2400	0.9322	51.979	0	0	0
2015/02/10	R210	07/05/2015	177.01	Put	Bond Future		633.4000	0.6334	952.2400	0.9522	50.338	0	0	0
2015/02/10	R210	07/05/2015	177.00	Put	Bond Future		623.4000	0.6234	942.2400	0.9422	51.145	0	0	0
2015/02/10	R210	07/05/2015	177.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R210	07/05/2015	176.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R210	06/08/2015	179.01	Call	Bond Future		316.8700	0.3169	0.0000	0.0000	(100.000)	0	0	0
2015/02/10	R210	06/08/2015			Bond Future		179.3269	179.3269	179.0018	179.0018	(0.181)	0.0000	0.0000	0
2015/02/10	R210	06/08/2015	178.99	Call	Bond Future		336.8700	0.3369	11.8400	0.0118	(96.485)	0	0	0
2015/02/10	R210	06/08/2015	179.00	Call	Bond Future		326.8700	0.3269	1.8400	0.0018	(99.437)	0	0	0
2015/02/10	R210	06/08/2015	178.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R210	06/08/2015	179.01	Put	Bond Future		0.0000	0.0000	8.1600	0.0082	100.000	0	0	0
2015/02/10	R210	06/08/2015	179.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R211	05/02/2015			Bond Future		130.2550	130.2550	130.2550	130.2550	0.000	0.0000	0.0000	0
2015/02/10	R211	07/05/2015	134.99	Put	Bond Future		2,762.1100	2.7621	2,778.8700	2.7789	0.607	0	0	0
2015/02/10	R211	07/05/2015			Bond Future		132.2279	132.2279	132.2111	132.2111	(0.013)	0.0000	0.0000	1,120
2015/02/10	R211	07/05/2015	135.01	Put	Bond Future		2,782.1100	2.7821	2,798.8700	2.7989	0.602	0	0	0
2015/02/10	R211	07/05/2015	134.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R211	07/05/2015	135.00	Put	Bond Future		2,772.1100	2.7721	2,788.8700	2.7889	0.605	0	0	0
2015/02/10	R211	07/05/2015	135.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R211	07/05/2015	135.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R211	06/08/2015			Bond Future		132.8073	132.8073	132.7896	132.7896	(0.013)	0.0000	0.0000	0
2015/02/10	R211	06/08/2015	134.99	Put	Bond Future		2,182.6700	2.1827	2,200.3600	2.2004	0.810	0	0	0
2015/02/10	R211	06/08/2015	135.01	Put	Bond Future		2,202.6700	2.2027	2,220.3600	2.2204	0.803	0	0	0
2015/02/10	R211	06/08/2015	134.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R211	06/08/2015	135.00	Put	Bond Future		2,192.6700	2.1927	2,210.3600	2.2104	0.807	0	0	0
2015/02/10	R211	06/08/2015	135.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R211	06/08/2015	135.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R212	05/02/2015			Bond Future		136.0582	136.0582	136.0582	136.0582	0.000	0.0000	0.0000	0
2015/02/10	R212	07/05/2015	141.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R212	07/05/2015			Bond Future		138.0333	138.0333	137.9730	137.9730	(0.044)	0.0000	0.0000	1,145
2015/02/10	R212	07/05/2015	140.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R212	07/05/2015	141.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R212	07/05/2015	140.99	Put	Bond Future		2,956.6600	2.9567	3,017.0300	3.0170	2.042	0	0	0
2015/02/10	R212	07/05/2015	141.01	Put	Bond Future		2,976.6600	2.9767	3,037.0300	3.0370	2.028	0	0	0
2015/02/10	R212	07/05/2015	141.00	Put	Bond Future		2,966.6600	2.9667	3,027.0300	3.0270	2.035	0	0	0
2015/02/10	R212	06/08/2015	141.01	Put	Bond Future		2,459.4400	2.4594	2,521.4800	2.5215	2.523	0	0	0
2015/02/10	R212	06/08/2015			Bond Future		138.5506	138.5506	138.4885	138.4885	(0.045)	0.0000	0.0000	0
2015/02/10	R212	06/08/2015	141.00	Put	Bond Future		2,449.4400	2.4494	2,511.4800	2.5115	2.533	0	0	0
2015/02/10	R212	06/08/2015	140.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R212	06/08/2015	141.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R212	06/08/2015	141.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R212	06/08/2015	140.99	Put	Bond Future		2,439.4400	2.4394	2,501.4800	2.5015	2.543	0	0	0
2015/02/10	R213	05/02/2015			Bond Future		7.7350	96.4545	7.7350	96.4545	0.000	0.0000	0.0000	0
2015/02/10	R213	07/05/2015	8.74	Call	Bond Future		6,849.4200	6.8494	5,756.4400	5.7564	(15.957)	0	0	0

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2015/02/10	R213	07/05/2015	8.75	Put	Bond Future	151.4600		0.1515	251.9100	0.2519	66.321	0	0	0
2015/02/10	R213	07/05/2015			Bond Future	7.9027		93.3064	8.0460	92.1098	1.813	0.0000	0.0000	16,466
2015/02/10	R213	07/05/2015	8.75	Call	Bond Future	6,919.2200		6.9192	5,823.0800	5.8231	(15.842)	0	0	0
2015/02/10	R213	07/05/2015	8.76	Call	Bond Future	6,989.1200		6.9891	5,889.9000	5.8899	(15.728)	0	0	0
2015/02/10	R213	07/05/2015	8.74	Put	Bond Future	157.3600		0.1574	260.9700	0.2610	65.843	0	0	0
2015/02/10	R213	07/05/2015	8.76	Put	Bond Future	145.7600		0.1458	243.1300	0.2431	66.802	0	0	0
2015/02/10	R213	06/08/2015			Bond Future	7.9353		94.8598	8.0828	93.6428	1.859	0.0000	0.0000	0
2015/02/10	R213	06/08/2015	8.49	Put	Bond Future	981.1900		0.9812	1,300.1900	1.3002	32.512	0	0	0
2015/02/10	R213	06/08/2015	8.51	Put	Bond Future	943.7300		0.9437	1,253.5200	1.2535	32.826	0	0	0
2015/02/10	R213	06/08/2015	8.49	Call	Bond Future	5,443.0700		5.4431	4,545.0700	4.5451	(16.498)	0	0	0
2015/02/10	R213	06/08/2015	8.50	Put	Bond Future	962.3100		0.9623	1,276.6800	1.2767	32.668	0	0	0
2015/02/10	R213	06/08/2015	8.50	Call	Bond Future	5,501.8000		5.5018	4,599.1700	4.5992	(16.406)	0	0	0
2015/02/10	R213	06/08/2015	8.51	Call	Bond Future	5,560.7300		5.5607	4,653.5200	4.6535	(16.315)	0	0	0
2015/02/10	R213	05/11/2015	7.76	Call	Bond Future	2,389.6500		2.3897	1,888.2600	1.8883	(20.982)	0	0	0
2015/02/10	R213	05/11/2015			Bond Future	7.9664		92.8960	8.1182	91.6575	1.906	0.0000	0.0000	0
2015/02/10	R213	05/11/2015	7.74	Call	Bond Future	2,319.8700		2.3199	1,828.7200	1.8287	(21.171)	0	0	0
2015/02/10	R213	05/11/2015	7.75	Call	Bond Future	2,354.2900		2.3543	1,858.0500	1.8581	(21.078)	0	0	0
2015/02/10	R213	05/11/2015	7.74	Put	Bond Future	4,210.9100		4.2109	4,958.2800	4.9583	17.748	0	0	0
2015/02/10	R213	05/11/2015	7.76	Put	Bond Future	4,111.4600		4.1115	4,848.5900	4.8486	17.929	0	0	0
2015/02/10	R213	05/11/2015	7.75	Put	Bond Future	4,160.6600		4.1607	4,902.9400	4.9029	17.840	0	0	0
2015/02/10	R214	05/02/2015			Bond Future	7.9200		87.3623	7.9200	87.3623	0.000	0.0000	0.0000	0
2015/02/10	R214	07/05/2015			Bond Future	8.0634		84.4074	8.2370	82.8138	2.153	0.0000	0.0000	15,571
2015/02/10	R214	07/05/2015	9.15	Call	Bond Future	9,303.1100		9.3031	7,787.0100	7.7870	(16.297)	0	0	0
2015/02/10	R214	07/05/2015	9.16	Call	Bond Future	9,376.8300		9.3768	7,858.2700	7.8583	(16.195)	0	0	0
2015/02/10	R214	07/05/2015	9.14	Put	Bond Future	88.6500		0.0887	168.7100	0.1687	90.310	0	0	0
2015/02/10	R214	07/05/2015	9.16	Put	Bond Future	82.0100		0.0820	157.0900	0.1571	91.550	0	0	0
2015/02/10	R214	07/05/2015	9.15	Put	Bond Future	85.2700		0.0853	162.8100	0.1628	90.935	0	0	0
2015/02/10	R214	07/05/2015	9.14	Call	Bond Future	9,229.3800		9.2294	7,715.8000	7.7158	(16.400)	0	0	0
2015/02/10	R214	06/08/2015	8.76	Put	Bond Future	998.3800		0.9984	1,383.7400	1.3837	38.599	0	0	0
2015/02/10	R214	06/08/2015			Bond Future	8.0935		85.8126	8.2714	84.1921	2.198	0.0000	0.0000	0
2015/02/10	R214	06/08/2015	8.75	Put	Bond Future	1,018.2100		1.0182	1,409.1500	1.4091	38.395	0	0	0
2015/02/10	R214	06/08/2015	8.74	Call	Bond Future	6,690.6900		6.6907	5,466.5200	5.4665	(18.297)	0	0	0
2015/02/10	R214	06/08/2015	8.75	Call	Bond Future	6,754.2900		6.7543	5,524.6500	5.5247	(18.205)	0	0	0
2015/02/10	R214	06/08/2015	8.76	Call	Bond Future	6,816.8400		6.8168	5,581.6200	5.5816	(18.120)	0	0	0
2015/02/10	R214	06/08/2015	8.74	Put	Bond Future	1,037.1200		1.0371	1,433.5300	1.4335	38.222	0	0	0
2015/02/10	R214	05/11/2015			Bond Future	8.1222		83.9512	8.3045	82.3025	2.245	0.0000	0.0000	0
2015/02/10	R214	05/11/2015	7.99	Put	Bond Future	4,401.2500		4.4013	5,325.9700	5.3260	21.010	0	0	0
2015/02/10	R214	05/11/2015	8.00	Put	Bond Future	4,349.8000		4.3498	5,267.9600	5.2680	21.108	0	0	0
2015/02/10	R214	05/11/2015	8.01	Put	Bond Future	4,298.5300		4.2985	5,210.1500	5.2101	21.208	0	0	0
2015/02/10	R214	05/11/2015	7.99	Call	Bond Future	3,172.5900		3.1726	2,448.6200	2.4486	(22.820)	0	0	0
2015/02/10	R214	05/11/2015	8.00	Call	Bond Future	3,215.1200		3.2151	2,484.5900	2.4846	(22.722)	0	0	0
2015/02/10	R214	05/11/2015	8.01	Call	Bond Future	3,257.6600		3.2577	2,520.5900	2.5206	(22.626)	0	0	0
2015/02/10	R214	04/02/2016			Bond Future	8.1402		85.4831	8.3270	83.8037	2.295	0.0000	0.0000	4,420
2015/02/10	R214	04/02/2016	7.99	Put	Bond Future	5,156.2200		5.1562	6,081.8900	6.0819	17.952	0	0	0
2015/02/10	R214	04/02/2016	8.00	Call	Bond Future	3,807.9400		3.8079	3,048.5400	3.0485	(19.943)	0	0	0
2015/02/10	R214	04/02/2016	8.01	Call	Bond Future	3,850.5200		3.8505	3,085.4600	3.0855	(19.869)	0	0	0
2015/02/10	R214	04/02/2016	7.99	Call	Bond Future	3,765.2600		3.7653	3,011.5400	3.0115	(20.018)	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
2015/02/10	R214	04/02/2016	8.01	Put	Bond Future	5,054.1500	5.0542	5,968.4800	5.9685	18.091	0	0	0
2015/02/10	R214	04/02/2016	8.00	Put	Bond Future	5,105.1500	5.1051	6,025.1400	6.0251	18.021	0	0	0
2015/02/10	R248	05/02/2015			Bond Future	7.9750	112.9170	7.9750	112.9170	0.000	0.0000	0.0000	0
2015/02/10	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R248	07/05/2015			Bond Future	8.1141	108.9747	8.2929	106.8428	2.203	0.0000	0.0000	28,180
2015/02/10	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R248	07/05/2015	9.26	Call	Bond Future	12,487.3900	12.4874	10,355.5300	10.3555	(17.072)	0	0	0
2015/02/10	R248	07/05/2015	9.24	Call	Bond Future	12,291.5900	12.2916	10,159.7300	10.1597	(17.344)	0	0	0
2015/02/10	R248	07/05/2015	9.25	Call	Bond Future	12,389.5800	12.3896	10,257.7200	10.2577	(17.207)	0	0	0
2015/02/10	R248	06/08/2015	8.76	Call	Bond Future	6,981.5600	6.9816	4,813.6000	4.8136	(31.053)	0	0	0
2015/02/10	R248	06/08/2015			Bond Future	8.1451	110.7889	8.3285	108.6209	2.251	0.0000	0.0000	745
2015/02/10	R248	06/08/2015	8.74	Call	Bond Future	6,767.0400	6.7670	4,599.0800	4.5991	(32.037)	0	0	0
2015/02/10	R248	06/08/2015	8.75	Call	Bond Future	6,874.4000	6.8744	4,706.4400	4.7064	(31.537)	0	0	0
2015/02/10	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R248	05/11/2015	8.01	Put	Bond Future	1,999.1100	1.9991	4,204.5100	4.2045	110.319	0	0	0
2015/02/10	R248	05/11/2015			Bond Future	8.1747	108.2043	8.3626	105.9989	2.299	0.0000	0.0000	0
2015/02/10	R248	05/11/2015	8.00	Put	Bond Future	2,122.5700	2.1226	4,327.9700	4.3280	103.902	0	0	0
2015/02/10	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/10	R248	05/11/2015	7.99	Put	Bond Future	2,246.2800	2.2463	4,451.6800	4.4517	98.180	0	0	0

Total

411468