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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/02/2015 TO 17/02/2015

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
2015/02/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	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
2015/02/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2025	07/05/2015			Bond Future	119.2348	119.2348	118.7922	118.7922	(0.371)	0.0000	0.0000	16
2015/02/17	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2025	07/05/2015	120.99	Put	Bond Future	1,755.1600	1.7552	2,197.8300	2.1978	25.221	0	0	0
2015/02/17	2025	07/05/2015	121.01	Put	Bond Future	1,775.1600	1.7752	2,217.8300	2.2178	24.937	0	0	0
2015/02/17	2025	07/05/2015	121.00	Put	Bond Future	1,765.1600	1.7652	2,207.8300	2.2078	25.078	0	0	0
2015/02/17	2025	06/08/2015	120.99	Put	Bond Future	946.4800	0.9465	1,396.4700	1.3965	47.544	0	0	0
2015/02/17	2025	06/08/2015			Bond Future	120.0435	120.0435	119.5935	119.5935	(0.375)	0.0000	0.0000	0
2015/02/17	2025	06/08/2015	121.01	Put	Bond Future	966.4800	0.9665	1,416.4700	1.4165	46.560	0	0	0
2015/02/17	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2025	06/08/2015	121.00	Put	Bond Future	956.4800	0.9565	1,406.4700	1.4065	47.046	0	0	0
2015/02/17	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2030	07/05/2015			Bond Future	8.0333	101.9278	8.0687	101.6266	0.441	0.0000	0.0000	5,775
2015/02/17	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2030	07/05/2015	8.74	Call	Bond Future	5,780.3900	5.7804	5,479.1900	5.4792	(5.211)	0	0	0
2015/02/17	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2030	07/05/2015	8.75	Call	Bond Future	5,858.7600	5.8588	5,557.5600	5.5576	(5.141)	0	0	0
2015/02/17	2030	07/05/2015	8.76	Call	Bond Future	5,937.0300	5.9370	5,635.8300	5.6358	(5.073)	0	0	0
2015/02/17	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2030	06/08/2015			Bond Future	8.0768	99.6076	8.1133	99.3013	0.452	0.0000	0.0000	0
2015/02/17	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2030	06/08/2015	7.74	Put	Bond Future	2,888.1200	2.8881	3,194.4400	3.1944	10.606	0	0	0
2015/02/17	2030	06/08/2015	7.76	Put	Bond Future	2,713.3800	2.7134	3,019.7000	3.0197	11.289	0	0	0
2015/02/17	2030	06/08/2015	7.75	Put	Bond Future	2,800.7000	2.8007	3,107.0200	3.1070	10.937	0	0	0
2015/02/17	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2032	07/05/2015			Bond Future	8.2035	101.3527	8.2389	101.0325	0.431	0.0000	0.0000	15
2015/02/17	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2032	07/05/2015	8.50	Call	Bond Future	2,641.0700	2.6411	2,320.8300	2.3208	(12.125)	0	0	0
2015/02/17	2032	07/05/2015	8.51	Call	Bond Future	2,728.3800	2.7284	2,408.1400	2.4081	(11.737)	0	0	0
2015/02/17	2032	07/05/2015	8.49	Call	Bond Future	2,553.6400	2.5536	2,233.4000	2.2334	(12.541)	0	0	0
2015/02/17	2032	06/08/2015	8.50	Call	Bond Future	2,233.3200	2.2333	1,907.5700	1.9076	(14.586)	0	0	0
2015/02/17	2032	06/08/2015			Bond Future	8.2469	103.0323	8.2833	102.7065	0.442	0.0000	0.0000	0
2015/02/17	2032	06/08/2015	8.51	Call	Bond Future	2,320.0500	2.3200	1,994.3000	1.9943	(14.041)	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
2015/02/17	2032	06/08/2015	8.49	Call	Bond Future	2,146.4800	2.1465	1,820.7300	1.8207	(15.176)	0	0	0
2015/02/17	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2032	05/11/2015			Bond Future	8.2857	100.5929	8.3233	100.2605	0.454	0.0000	0.0000	0
2015/02/17	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2032	05/11/2015	7.99	Put	Bond Future	2,670.1500	2.6701	3,002.5700	3.0026	12.449	0	0	0
2015/02/17	2032	05/11/2015	8.01	Put	Bond Future	2,486.3100	2.4863	2,818.7300	2.8187	13.370	0	0	0
2015/02/17	2032	05/11/2015	8.00	Put	Bond Future	2,578.1700	2.5782	2,910.5900	2.9106	12.894	0	0	0
2015/02/17	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2037	07/05/2015			Bond Future	8.2667	104.6864	8.3021	104.3272	0.427	0.0000	0.0000	32,860
2015/02/17	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2037	07/05/2015	9.01	Call	Bond Future	7,163.6900	7.1637	6,804.4700	6.8045	(5.014)	0	0	0
2015/02/17	2037	07/05/2015	8.99	Call	Bond Future	6,981.3600	6.9814	6,622.1400	6.6221	(5.145)	0	0	0
2015/02/17	2037	07/05/2015	9.00	Call	Bond Future	7,072.5900	7.0726	6,713.3700	6.7134	(5.079)	0	0	0
2015/02/17	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2037	06/08/2015			Bond Future	8.3099	102.1613	8.3462	101.7959	0.437	0.0000	0.0000	1,954
2015/02/17	2037	06/08/2015	8.75	Call	Bond Future	4,292.3000	4.2923	3,926.9600	3.9270	(8.512)	0	0	0
2015/02/17	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2037	06/08/2015	8.76	Call	Bond Future	4,386.5300	4.3865	4,021.1900	4.0212	(8.329)	0	0	0
2015/02/17	2037	06/08/2015	8.74	Call	Bond Future	4,197.9300	4.1979	3,832.5900	3.8326	(8.703)	0	0	0
2015/02/17	2037	05/11/2015	7.99	Put	Bond Future	3,643.8200	3.6438	4,016.5400	4.0165	10.229	0	0	0
2015/02/17	2037	05/11/2015	8.01	Put	Bond Future	3,433.2300	3.4332	3,805.9500	3.8060	10.856	0	0	0
2015/02/17	2037	05/11/2015			Bond Future	8.3450	103.8642	8.3824	103.4915	0.448	0.0000	0.0000	0
2015/02/17	2037	05/11/2015	8.00	Put	Bond Future	3,538.4400	3.5384	3,911.1600	3.9112	10.533	0	0	0
2015/02/17	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2038	07/05/2015	126.99	Put	Bond Future	1,255.3700	1.2554	1,270.4100	1.2704	1.198	0	0	0
2015/02/17	2038	07/05/2015			Bond Future	125.7346	125.7346	125.7196	125.7196	(0.012)	0.0000	0.0000	3,261
2015/02/17	2038	07/05/2015	127.00	Put	Bond Future	1,265.3700	1.2654	1,280.4100	1.2804	1.189	0	0	0
2015/02/17	2038	07/05/2015	127.01	Put	Bond Future	1,275.3700	1.2754	1,290.4100	1.2904	1.179	0	0	0
2015/02/17	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2038	06/08/2015			Bond Future	126.5046	126.5046	126.4891	126.4891	(0.012)	0.0000	0.0000	0
2015/02/17	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2038	06/08/2015	127.99	Put	Bond Future	1,485.3900	1.4854	1,500.9200	1.5009	1.046	0	0	0
2015/02/17	2038	06/08/2015	128.01	Put	Bond Future	1,505.3900	1.5054	1,520.9200	1.5209	1.032	0	0	0
2015/02/17	2038	06/08/2015	128.00	Put	Bond Future	1,495.3900	1.4954	1,510.9200	1.5109	1.039	0	0	0

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2015/02/17	2044	07/05/2015			Bond Future	8.3500	106.7523	8.3853	106.3571	0.423	0.0000	0.0000	9,494
2015/02/17	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2044	07/05/2015	9.01	Call	Bond Future	6,990.9000	6.9909	6,595.6600	6.5957	(5.654)	0	0	0
2015/02/17	2044	07/05/2015	8.99	Call	Bond Future	6,790.8200	6.7908	6,395.5800	6.3956	(5.820)	0	0	0
2015/02/17	2044	07/05/2015	9.00	Call	Bond Future	6,890.9400	6.8909	6,495.7000	6.4957	(5.736)	0	0	0
2015/02/17	2044	06/08/2015	8.76	Call	Bond Future	3,960.8000	3.9608	3,558.9100	3.5589	(10.147)	0	0	0
2015/02/17	2044	06/08/2015			Bond Future	8.3919	104.1362	8.4282	103.7343	0.432	0.0000	0.0000	0
2015/02/17	2044	06/08/2015	8.74	Call	Bond Future	3,752.1800	3.7522	3,350.2900	3.3503	(10.711)	0	0	0
2015/02/17	2044	06/08/2015	8.75	Call	Bond Future	3,856.5800	3.8566	3,454.6900	3.4547	(10.421)	0	0	0
2015/02/17	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2044	05/11/2015			Bond Future	8.4262	105.8721	8.4635	105.4621	0.443	0.0000	0.0000	0
2015/02/17	2044	05/11/2015	8.24	Put	Bond Future	2,086.9600	2.0870	2,496.9600	2.4970	19.646	0	0	0
2015/02/17	2044	05/11/2015	8.26	Put	Bond Future	1,859.4000	1.8594	2,269.4000	2.2694	22.050	0	0	0
2015/02/17	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2044	05/11/2015	8.25	Put	Bond Future	1,973.0700	1.9731	2,383.0700	2.3831	20.780	0	0	0
2015/02/17	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2046	07/05/2015			Bond Future	126.2986	126.2986	126.2832	126.2832	(0.012)	0.0000	0.0000	5,889
2015/02/17	2046	07/05/2015	126.99	Put	Bond Future	691.3700	0.6914	706.7700	0.7068	2.227	0	0	0
2015/02/17	2046	07/05/2015	127.01	Put	Bond Future	711.3700	0.7114	726.7700	0.7268	2.165	0	0	0
2015/02/17	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2046	07/05/2015	127.00	Put	Bond Future	701.3700	0.7014	716.7700	0.7168	2.196	0	0	0
2015/02/17	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2046	06/08/2015	129.01	Put	Bond Future	609.0400	0.6090	624.7900	0.6248	2.586	0	0	0
2015/02/17	2046	06/08/2015			Bond Future	128.4010	128.4010	128.3852	128.3852	(0.012)	0.0000	0.0000	0
2015/02/17	2046	06/08/2015	129.00	Put	Bond Future	599.0400	0.5990	614.7900	0.6148	2.629	0	0	0
2015/02/17	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2046	06/08/2015	128.99	Put	Bond Future	589.0400	0.5890	604.7900	0.6048	2.674	0	0	0
2015/02/17	2050	07/05/2015	135.01	Put	Bond Future	156.5300	0.1565	172.5900	0.1726	10.260	0	0	0
2015/02/17	2050	07/05/2015			Bond Future	134.8535	134.8535	134.8374	134.8374	(0.012)	0.0000	0.0000	2,753
2015/02/17	2050	07/05/2015	135.00	Put	Bond Future	146.5300	0.1465	162.5900	0.1626	10.960	0	0	0
2015/02/17	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2050	07/05/2015	134.99	Put	Bond Future	136.5300	0.1365	152.5900	0.1526	11.763	0	0	0
2015/02/17	2050	06/08/2015			Bond Future	135.6258	135.6258	135.6094	135.6094	(0.012)	0.0000	0.0000	0
2015/02/17	2050	06/08/2015	136.99	Put	Bond Future	1,364.1500	1.3641	1,380.6200	1.3806	1.207	0	0	0
2015/02/17	2050	06/08/2015	137.01	Put	Bond Future	1,384.1500	1.3841	1,400.6200	1.4006	1.190	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
2015/02/17	2050	06/08/2015	137.00	Put	Bond Future	1,374.1500	1.3741	1,390.6200	1.3906	1.199	0	0	0
2015/02/17	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	AL12	07/05/2015			Index Future	566.0300	566.0300	564.0240	564.0240	(0.354)	0.0000	0.0000	0
2015/02/17	AL37	07/05/2015			Index Future	462.5710	462.5710	462.0270	462.0270	(0.118)	0.0000	0.0000	119
2015/02/17	AL37	06/08/2015			Index Future	470.1480	470.1480	469.5940	469.5940	(0.118)	0.0000	0.0000	0
2015/02/17	AL7T	07/05/2015			Index Future	553.0340	553.0340	551.9440	551.9440	(0.197)	0.0000	0.0000	3
2015/02/17	AL7T	06/08/2015			Index Future	562.0920	562.0920	560.9840	560.9840	(0.197)	0.0000	0.0000	0
2015/02/17	ALBI	07/05/2015			Index Future	504.5720	504.5720	503.4550	503.4550	(0.221)	0.0000	0.0000	697
2015/02/17	ALBI	06/08/2015			Index Future	512.8370	512.8370	511.7010	511.7010	(0.222)	0.0000	0.0000	6
2015/02/17	ALBI	05/11/2015			Index Future	521.4640	521.4640	520.3030	520.3030	(0.223)	0.0000	0.0000	0
2015/02/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/02/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/17	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	EL28	07/05/2015			Bond Future	122.6237	122.6237	122.6099	122.6099	(0.011)	0.0000	0.0000	0
2015/02/17	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	EL28	07/05/2015	124.99	Put	Bond Future	2,366.2600	2.3663	2,380.0700	2.3801	0.584	0	0	0
2015/02/17	EL28	07/05/2015	125.01	Put	Bond Future	2,386.2600	2.3863	2,400.0700	2.4001	0.579	0	0	0
2015/02/17	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	EL28	07/05/2015	125.00	Put	Bond Future	2,376.2600	2.3763	2,390.0700	2.3901	0.581	0	0	0
2015/02/17	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	EL28	06/08/2015			Bond Future	124.6650	124.6650	124.6510	124.6510	(0.011)	0.0000	0.0000	0
2015/02/17	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	EL28	06/08/2015	124.99	Put	Bond Future	324.9700	0.3250	338.9600	0.3390	4.305	0	0	0
2015/02/17	EL28	06/08/2015	125.01	Put	Bond Future	344.9700	0.3450	358.9600	0.3590	4.055	0	0	0
2015/02/17	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	EL28	06/08/2015	125.00	Put	Bond Future	334.9700	0.3350	348.9600	0.3490	4.176	0	0	0
2015/02/17	ES33	07/05/2015			Bond Future	9.1339	86.7521	9.1689	86.4773	0.384	0.0000	0.0000	6,576
2015/02/17	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	ES33	07/05/2015	9.76	Call	Bond Future	4,712.7300	4.7127	4,437.9300	4.4379	(5.831)	0	0	0
2015/02/17	ES33	07/05/2015	9.74	Call	Bond Future	4,568.3400	4.5683	4,293.5400	4.2935	(6.015)	0	0	0
2015/02/17	ES33	07/05/2015	9.75	Call	Bond Future	4,640.5800	4.6406	4,365.7800	4.3658	(5.922)	0	0	0
2015/02/17	ES33	06/08/2015			Bond Future	9.2009	88.1894	9.2370	87.9100	0.393	0.0000	0.0000	0
2015/02/17	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	ES33	06/08/2015	9.61	Call	Bond Future	3,083.6900	3.0837	2,804.2600	2.8043	(9.062)	0	0	0
2015/02/17	ES33	06/08/2015	9.59	Call	Bond Future	2,936.8900	2.9369	2,657.4600	2.6575	(9.514)	0	0	0
2015/02/17	ES33	06/08/2015	9.60	Call	Bond Future	3,010.3400	3.0103	2,730.9100	2.7309	(9.282)	0	0	0
2015/02/17	ES33	05/11/2015	9.00	Put	Bond Future	2,062.9800	2.0630	2,348.2600	2.3483	13.829	0	0	0
2015/02/17	ES33	05/11/2015			Bond Future	9.2649	85.8704	9.3023	85.5851	0.404	0.0000	0.0000	0
2015/02/17	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	ES33	05/11/2015	8.99	Put	Bond Future	2,142.3100	2.1423	2,427.5900	2.4276	13.316	0	0	0
2015/02/17	ES33	05/11/2015	9.01	Put	Bond Future	1,983.7500	1.9838	2,269.0300	2.2690	14.381	0	0	0
2015/02/17	GOVI	07/05/2015	449.99	Call	GOVI	506,160.0000	50.6160	495,440.0000	49.5440	(2.118)	0	0	0
2015/02/17	GOVI	07/05/2015			GOVI	500.6060	500.6060	499.5340	499.5340	(0.214)	0.0000	0.0000	453
2015/02/17	GOVI	07/05/2015	450.00	Call	GOVI	506,060.0000	50.6060	495,340.0000	49.5340	(2.118)	0	0	0
2015/02/17	GOVI	07/05/2015	450.01	Call	GOVI	505,960.0000	50.5960	495,240.0000	49.5240	(2.119)	0	0	0
2015/02/17	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/02/17	GOVI	06/08/2015			GOVI	508.8060	508.8060	507.7150	507.7150	(0.214)	0.0000	0.0000	29
2015/02/17	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	GOVI	06/08/2015	499.99	Call	GOVI	88,160.0000	8.8160	77,250.0000	7.7250	(12.375)	0	0	0
2015/02/17	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	GOVI	06/08/2015	500.00	Call	GOVI	88,060.0000	8.8060	77,150.0000	7.7150	(12.389)	0	0	0
2015/02/17	GOVI	06/08/2015	500.01	Call	GOVI	87,960.0000	8.7960	77,050.0000	7.7050	(12.403)	0	0	0
2015/02/17	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	GOVI	05/11/2015			GOVI	517.3660	517.3660	516.2500	516.2500	(0.216)	0.0000	0.0000	0
2015/02/17	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	GOVI	05/11/2015	529.99	Put	GOVI	126,240.0000	12.6240	137,400.0000	13.7400	8.840	0	0	0
2015/02/17	GOVI	05/11/2015	530.01	Put	GOVI	126,440.0000	12.6440	137,600.0000	13.7600	8.826	0	0	0
2015/02/17	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	GOVI	05/11/2015	530.00	Put	GOVI	126,340.0000	12.6340	137,500.0000	13.7500	8.833	0	0	0
2015/02/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/17	IGOV	07/05/2015			Index Future	225.6080	225.6080	225.3690	225.3690	(0.106)	0.0000	0.0000	1,076
2015/02/17	IGOV	06/08/2015			Index Future	229.3210	229.3210	229.0780	229.0780	(0.106)	0.0000	0.0000	100
2015/02/17	IGOV	05/11/2015			Index Future	233.1980	233.1980	232.9470	232.9470	(0.108)	0.0000	0.0000	0
2015/02/17	ILBI	07/05/2015			Index Future	611.0580	611.0580	610.4150	610.4150	(0.105)	0.0000	0.0000	0
2015/02/17	ILBI	06/08/2015			Index Future	621.0900	621.0900	620.4330	620.4330	(0.106)	0.0000	0.0000	159
2015/02/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/17	JBAF	18/02/2015			Jibar Tradeable Future	6.0450	93.9550	6.1100	93.8900	1.075	0.0000	0.0000	0
2015/02/17	JBAF	18/03/2015			Jibar Tradeable Future	6.1000	93.9000	6.1100	93.8900	0.164	0.0000	0.0000	2,850
2015/02/17	JBAF	15/04/2015			Jibar Tradeable Future	6.0900	93.9100	6.1300	93.8700	0.657	0.0000	0.0000	0
2015/02/17	JBAF	20/05/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2015/02/17	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	5,000
2015/02/17	JBAF	15/07/2015			Jibar Tradeable Future	6.1500	93.8500	6.1700	93.8300	0.325	0.0000	0.0000	0
2015/02/17	JBAF	16/09/2015			Jibar Tradeable Future	6.2200	93.7800	6.2100	93.7900	(0.161)	0.0000	0.0000	0
2015/02/17	JBAF	15/12/2015			Jibar Tradeable Future	6.3500	93.6500	6.3600	93.6400	0.157	0.0000	0.0000	0
2015/02/17	JBAF	16/03/2016			Jibar Tradeable Future	6.5300	93.4700	6.5400	93.4600	0.153	0.0000	0.0000	0
2015/02/17	JBAF	15/06/2016			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2015/02/17	JBAF	21/09/2016			Jibar Tradeable Future	6.8500	93.1500	6.8300	93.1700	(0.292)	0.0000	0.0000	0
2015/02/17	JBAF	21/12/2016			Jibar Tradeable Future	6.9500	93.0500	6.9400	93.0600	(0.144)	0.0000	0.0000	0



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2015/02/17	R023	07/05/2015	8.14	Call	Bond Future	4,537.9900		4.5380	4,365.0200	4.3650	(3.812)	0	0	0
2015/02/17	R023	07/05/2015	8.15	Put	Bond Future	67.2600		0.0673	75.5400	0.0755	12.310	0	0	0
2015/02/17	R023	07/05/2015			Bond Future	7.3664		103.7664	7.3970	103.5848	0.416	0.0000	0.0000	9,411
2015/02/17	R023	07/05/2015	8.15	Call	Bond Future	4,591.0500		4.5911	4,417.7400	4.4177	(3.775)	0	0	0
2015/02/17	R023	07/05/2015	8.16	Call	Bond Future	4,644.2000		4.6442	4,470.5600	4.4706	(3.739)	0	0	0
2015/02/17	R023	07/05/2015	8.14	Put	Bond Future	70.3200		0.0703	78.9400	0.0789	12.258	0	0	0
2015/02/17	R023	07/05/2015	8.16	Put	Bond Future	64.3200		0.0643	72.2700	0.0723	12.360	0	0	0
2015/02/17	R023	06/08/2015	9.07	Put	Bond Future	27.0800		0.0271	29.7000	0.0297	9.675	0	0	911
2015/02/17	R023	06/08/2015	8.24	Call	Bond Future	5,036.6900		5.0367	4,874.4500	4.8744	(3.221)	0	0	0
2015/02/17	R023	06/08/2015			Bond Future	7.3966		105.4851	7.4287	105.3003	0.433	0.0000	0.0000	0
2015/02/17	R023	06/08/2015	9.07	Call	Bond Future	9,150.6100		9.1506	8,968.4100	8.9684	(1.991)	0	0	0
2015/02/17	R023	06/08/2015	8.26	Put	Bond Future	290.3500		0.2904	312.0300	0.3120	7.467	0	0	0
2015/02/17	R023	06/08/2015	8.25	Put	Bond Future	297.2900		0.2973	319.4100	0.3194	7.441	0	0	0
2015/02/17	R023	06/08/2015	8.24	Put	Bond Future	304.3600		0.3044	326.9400	0.3269	7.419	0	0	0
2015/02/17	R023	06/08/2015	8.25	Call	Bond Future	5,084.0700		5.0841	4,921.3700	4.9214	(3.200)	0	0	0
2015/02/17	R023	06/08/2015	8.26	Call	Bond Future	5,131.5300		5.1315	4,968.3900	4.9684	(3.179)	0	0	0
2015/02/17	R186	07/05/2015	7.40	Call	Bond Future	952.0100		0.9520	855.5600	0.8556	(10.131)	0	0	0
2015/02/17	R186	07/05/2015			Bond Future	7.6140		126.0643	7.6445	125.7989	0.400	0.0000	0.0000	33,954
2015/02/17	R186	07/05/2015	7.50	Put	Bond Future	2,283.3600		2.2834	2,431.1500	2.4312	6.472	0	0	4,350
2015/02/17	R186	07/05/2015	8.25	Call	Bond Future	5,624.1600		5.6242	5,383.5100	5.3835	(4.279)	0	0	0
2015/02/17	R186	07/05/2015	7.80	Put	Bond Future	1,058.4800		1.0585	1,143.9700	1.1440	8.077	0	0	300
2015/02/17	R186	07/05/2015	7.45	Put	Bond Future	2,552.2000		2.5522	2,710.6800	2.7107	6.210	0	0	4,400
2015/02/17	R186	07/05/2015	8.24	Put	Bond Future	251.0600		0.2511	276.6600	0.2767	10.197	0	0	0
2015/02/17	R186	07/05/2015	8.26	Put	Bond Future	233.0300		0.2330	256.9900	0.2570	10.282	0	0	0
2015/02/17	R186	07/05/2015	7.40	Put	Bond Future	2,839.5200		2.8395	3,008.5000	3.0085	5.951	0	0	4,350
2015/02/17	R186	07/05/2015	7.50	Call	Bond Future	1,282.6500		1.2826	1,165.0100	1.1650	(9.172)	0	0	0
2015/02/17	R186	07/05/2015	8.25	Put	Bond Future	241.9500		0.2420	266.7300	0.2667	10.242	0	0	0
2015/02/17	R186	07/05/2015	8.26	Call	Bond Future	5,697.2500		5.6973	5,455.7800	5.4558	(4.238)	0	0	0
2015/02/17	R186	07/05/2015	7.45	Call	Bond Future	1,109.1700		1.1092	1,002.2200	1.0022	(9.642)	0	0	0
2015/02/17	R186	07/05/2015	7.80	Call	Bond Future	2,666.8700		2.6669	2,486.9300	2.4869	(6.747)	0	0	0
2015/02/17	R186	07/05/2015	8.24	Call	Bond Future	5,551.1800		5.5512	5,311.3500	5.3113	(4.320)	0	0	0
2015/02/17	R186	06/08/2015	8.90	Put	Bond Future	174.7300		0.1747	188.6600	0.1887	7.972	0	0	2,500
2015/02/17	R186	06/08/2015	8.00	Put	Bond Future	1,365.7300		1.3657	1,445.6900	1.4457	5.855	0	0	0
2015/02/17	R186	06/08/2015			Bond Future	7.6490		122.8543	7.6806	122.5843	0.413	0.0000	0.0000	540
2015/02/17	R186	06/08/2015	8.01	Call	Bond Future	4,377.0300		4.3770	4,185.7300	4.1857	(4.371)	0	0	0
2015/02/17	R186	06/08/2015	8.00	Call	Bond Future	4,320.2000		4.3202	4,130.0800	4.1301	(4.401)	0	0	0
2015/02/17	R186	06/08/2015	7.99	Call	Bond Future	4,263.7000		4.2637	4,074.7800	4.0748	(4.431)	0	0	0
2015/02/17	R186	06/08/2015	8.90	Call	Bond Future	10,269.5700		10.2696	10,013.4200	10.0134	(2.494)	0	0	0
2015/02/17	R186	06/08/2015	7.99	Put	Bond Future	1,392.0400		1.3920	1,473.2000	1.4732	5.830	0	0	0
2015/02/17	R186	06/08/2015	8.01	Put	Bond Future	1,339.8200		1.3398	1,418.6000	1.4186	5.880	0	0	0
2015/02/17	R186	05/11/2015	8.25	Put	Bond Future	1,418.6200		1.4186	1,489.6200	1.4896	5.005	0	0	0
2015/02/17	R186	05/11/2015	8.24	Call	Bond Future	6,041.5400		6.0415	5,837.3100	5.8373	(3.380)	0	0	0
2015/02/17	R186	05/11/2015			Bond Future	7.6777		124.9018	7.7106	124.6257	0.429	0.0000	0.0000	0
2015/02/17	R186	05/11/2015	9.00	Put	Bond Future	386.5100		0.3865	410.4600	0.4105	6.196	0	0	2,600
2015/02/17	R186	05/11/2015	8.24	Put	Bond Future	1,440.7000		1.4407	1,512.5800	1.5126	4.989	0	0	0
2015/02/17	R186	05/11/2015	8.26	Put	Bond Future	1,397.1700		1.3972	1,467.3000	1.4673	5.019	0	0	0
2015/02/17	R186	05/11/2015	9.00	Call	Bond Future	10,834.2600		10.8343	10,582.1000	10.5821	(2.327)	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
2015/02/17	R186	05/11/2015	8.25	Call	Bond Future	6,099.1100	6.0991	5,894.0000	5.8940	(3.363)	0	0	0
2015/02/17	R186	05/11/2015	8.26	Call	Bond Future	6,157.2400	6.1572	5,951.2600	5.9513	(3.345)	0	0	0
2015/02/17	R186	04/02/2016	7.50	Call	Bond Future	2,825.4400	2.8254	2,696.1900	2.6962	(4.575)	0	0	0
2015/02/17	R186	04/02/2016			Bond Future	7.6886	121.8697	7.7230	121.5859	0.448	0.0000	0.0000	5,660
2015/02/17	R186	04/02/2016	7.51	Call	Bond Future	2,862.4000	2.8624	2,732.0800	2.7321	(4.553)	0	0	0
2015/02/17	R186	04/02/2016	7.49	Call	Bond Future	2,789.2300	2.7892	2,661.0500	2.6611	(4.596)	0	0	0
2015/02/17	R186	04/02/2016	7.50	Put	Bond Future	4,395.1900	4.3952	4,549.7200	4.5497	3.516	0	0	0
2015/02/17	R186	04/02/2016	7.49	Put	Bond Future	4,443.0000	4.4430	4,598.6000	4.5986	3.502	0	0	0
2015/02/17	R186	04/02/2016	7.51	Put	Bond Future	4,348.2100	4.3482	4,501.6700	4.5017	3.529	0	0	0
2015/02/17	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R197	07/05/2015			Bond Future	289.8432	289.8432	289.0762	289.0762	(0.265)	0.0000	0.0000	861
2015/02/17	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R197	07/05/2015	293.99	Put	Bond Future	4,146.8200	4.1468	4,913.8200	4.9138	18.496	0	0	0
2015/02/17	R197	07/05/2015	294.01	Put	Bond Future	4,166.8200	4.1668	4,933.8200	4.9338	18.407	0	0	0
2015/02/17	R197	07/05/2015	294.00	Put	Bond Future	4,156.8200	4.1568	4,923.8200	4.9238	18.452	0	0	0
2015/02/17	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R197	06/08/2015	288.00	Call	Bond Future	562.1500	0.5622	0.0000	0.0000	(100.000)	0	0	0
2015/02/17	R197	06/08/2015			Bond Future	288.5622	288.5622	287.7824	287.7824	(0.270)	0.0000	0.0000	0
2015/02/17	R197	06/08/2015	288.01	Call	Bond Future	552.1500	0.5522	0.0000	0.0000	(100.000)	0	0	0
2015/02/17	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	207.6200	0.2076	100.000	0	0	0
2015/02/17	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	227.6200	0.2276	100.000	0	0	0
2015/02/17	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	217.6200	0.2176	100.000	0	0	0
2015/02/17	R197	06/08/2015	287.99	Call	Bond Future	572.1500	0.5722	0.0000	0.0000	(100.000)	0	0	0
2015/02/17	R202	07/05/2015			Bond Future	237.3435	237.3435	237.1435	237.1435	(0.084)	0.0000	0.0000	50,916
2015/02/17	R202	07/05/2015	238.49	Put	Bond Future	1,146.5400	1.1465	1,346.4600	1.3465	17.437	0	0	0
2015/02/17	R202	07/05/2015	238.50	Put	Bond Future	1,156.5400	1.1565	1,356.4600	1.3565	17.286	0	0	0
2015/02/17	R202	07/05/2015	238.51	Put	Bond Future	1,166.5400	1.1665	1,366.4600	1.3665	17.138	0	0	0
2015/02/17	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R202	06/08/2015			Bond Future	238.0507	238.0507	237.8474	237.8474	(0.085)	0.0000	0.0000	0
2015/02/17	R202	06/08/2015	239.99	Put	Bond Future	1,939.2700	1.9393	2,142.5600	2.1426	10.483	0	0	0
2015/02/17	R202	06/08/2015	240.00	Put	Bond Future	1,949.2700	1.9493	2,152.5600	2.1526	10.429	0	0	0
2015/02/17	R202	06/08/2015	240.01	Put	Bond Future	1,959.2700	1.9593	2,162.5600	2.1626	10.376	0	0	0
2015/02/17	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R203	07/05/2015			Bond Future	6.6248	104.7591	6.6464	104.7119	0.326	0.0000	0.0000	7,875
2015/02/17	R203	07/05/2015	7.24	Put	Bond Future	32.9800	0.0330	35.8800	0.0359	8.793	0	0	0
2015/02/17	R203	07/05/2015	7.26	Put	Bond Future	30.0100	0.0300	32.6700	0.0327	8.864	0	0	0
2015/02/17	R203	07/05/2015	7.25	Put	Bond Future	31.4700	0.0315	34.2400	0.0342	8.802	0	0	0
2015/02/17	R203	07/05/2015	7.25	Call	Bond Future	1,386.8900	1.3869	1,342.4800	1.3425	(3.202)	0	0	0
2015/02/17	R203	07/05/2015	7.24	Call	Bond Future	1,366.9000	1.3669	1,322.6200	1.3226	(3.239)	0	0	0
2015/02/17	R203	07/05/2015	7.26	Call	Bond Future	1,406.9200	1.4069	1,362.4000	1.3624	(3.164)	0	0	0
2015/02/17	R203	06/08/2015	6.74	Call	Bond Future	654.5600	0.6546	625.7200	0.6257	(4.406)	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
2015/02/17	R203	06/08/2015	6.75	Put	Bond Future	405.7700	0.4058	424.7700	0.4248	4.682	0	0	0
2015/02/17	R203	06/08/2015			Bond Future	6.6173	106.4947	6.6418	106.4466	0.370	0.0000	0.0000	0
2015/02/17	R203	06/08/2015	6.75	Call	Bond Future	666.0700	0.6661	636.9500	0.6370	(4.372)	0	0	0
2015/02/17	R203	06/08/2015	6.76	Call	Bond Future	677.9700	0.6780	648.5700	0.6486	(4.336)	0	0	0
2015/02/17	R203	06/08/2015	6.74	Put	Bond Future	413.8500	0.4138	433.1300	0.4331	4.659	0	0	0
2015/02/17	R203	06/08/2015	6.76	Put	Bond Future	398.0900	0.3981	416.8100	0.4168	4.702	0	0	0
2015/02/17	R203	05/11/2015	5.99	Call	Bond Future	199.8100	0.1998	187.3300	0.1873	(6.246)	0	0	0
2015/02/17	R203	05/11/2015	6.00	Put	Bond Future	1,236.1200	1.2361	1,273.7000	1.2737	3.040	0	0	0
2015/02/17	R203	05/11/2015			Bond Future	6.5872	104.1017	6.6160	104.0514	0.437	0.0000	0.0000	0
2015/02/17	R203	05/11/2015	6.00	Call	Bond Future	204.2400	0.2042	191.5500	0.1916	(6.213)	0	0	0
2015/02/17	R203	05/11/2015	6.01	Call	Bond Future	208.7400	0.2087	195.8500	0.1959	(6.175)	0	0	0
2015/02/17	R203	05/11/2015	5.99	Put	Bond Future	1,249.3800	1.2494	1,287.1700	1.2872	3.025	0	0	0
2015/02/17	R203	05/11/2015	6.01	Put	Bond Future	1,222.9300	1.2229	1,260.3100	1.2603	3.057	0	0	0
2015/02/17	R204	07/05/2015	7.51	Put	Bond Future	50.0500	0.0500	56.8300	0.0568	13.546	0	0	0
2015/02/17	R204	07/05/2015			Bond Future	6.8563	106.7126	6.8879	106.6107	0.462	0.0000	0.0000	14,609
2015/02/17	R204	07/05/2015	7.50	Put	Bond Future	52.3900	0.0524	59.4500	0.0595	13.476	0	0	0
2015/02/17	R204	07/05/2015	7.49	Call	Bond Future	2,071.7700	2.0718	1,977.2300	1.9772	(4.563)	0	0	0
2015/02/17	R204	07/05/2015	7.50	Call	Bond Future	2,100.7800	2.1008	2,005.9500	2.0059	(4.514)	0	0	0
2015/02/17	R204	07/05/2015	7.51	Call	Bond Future	2,129.8600	2.1299	2,034.7500	2.0347	(4.466)	0	0	0
2015/02/17	R204	07/05/2015	7.49	Put	Bond Future	54.8200	0.0548	62.1700	0.0622	13.408	0	0	0
2015/02/17	R204	06/08/2015	7.74	Call	Bond Future	2,687.4500	2.6875	2,594.6900	2.5947	(3.452)	0	0	0
2015/02/17	R204	06/08/2015	7.75	Put	Bond Future	118.1000	0.1181	128.8500	0.1288	9.102	0	0	0
2015/02/17	R204	06/08/2015			Bond Future	6.8757	104.4435	6.9102	104.3398	0.501	0.0000	0.0000	0
2015/02/17	R204	06/08/2015	8.41	Call	Bond Future	4,516.7200	4.5167	4,414.6700	4.4147	(2.259)	0	0	0
2015/02/17	R204	06/08/2015	7.74	Put	Bond Future	121.2300	0.1212	132.2300	0.1322	9.074	0	0	0
2015/02/17	R204	06/08/2015	7.76	Put	Bond Future	115.0400	0.1150	125.5500	0.1255	9.136	0	0	0
2015/02/17	R204	06/08/2015	8.41	Put	Bond Future	14.9600	0.0150	16.6700	0.0167	11.430	0	0	699
2015/02/17	R204	06/08/2015	7.75	Call	Bond Future	2,713.5500	2.7136	2,620.5400	2.6205	(3.428)	0	0	0
2015/02/17	R204	06/08/2015	7.76	Call	Bond Future	2,739.7100	2.7397	2,646.4600	2.6465	(3.404)	0	0	0
2015/02/17	R204	05/11/2015			Bond Future	6.8794	106.1840	6.9174	106.0772	0.552	0.0000	0.0000	0
2015/02/17	R204	05/11/2015	6.25	Call	Bond Future	334.9500	0.3349	308.9700	0.3090	(7.756)	0	0	0
2015/02/17	R204	05/11/2015	6.24	Put	Bond Future	2,146.1200	2.1461	2,227.3600	2.2274	3.785	0	0	0
2015/02/17	R204	05/11/2015	6.26	Put	Bond Future	2,102.9600	2.1030	2,183.3800	2.1834	3.824	0	0	0
2015/02/17	R204	05/11/2015	6.25	Put	Bond Future	2,124.4900	2.1245	2,205.3100	2.2053	3.804	0	0	0
2015/02/17	R204	05/11/2015	6.26	Call	Bond Future	342.1600	0.3422	315.7800	0.3158	(7.710)	0	0	0
2015/02/17	R204	05/11/2015	6.24	Call	Bond Future	327.8400	0.3278	302.2800	0.3023	(7.796)	0	0	0
2015/02/17	R207	07/05/2015			Bond Future	7.0072	103.2830	7.0384	103.1598	0.445	0.0000	0.0000	35,580
2015/02/17	R207	07/05/2015	8.25	Call	Bond Future	4,776.0500	4.7761	4,653.3600	4.6534	(2.569)	0	0	0
2015/02/17	R207	07/05/2015	7.73	Call	Bond Future	2,863.8300	2.8638	2,747.5000	2.7475	(4.062)	0	0	66
2015/02/17	R207	07/05/2015	8.24	Put	Bond Future	3.6300	0.0036	4.1900	0.0042	15.427	0	0	0
2015/02/17	R207	07/05/2015	7.73	Put	Bond Future	54.0600	0.0541	60.9400	0.0609	12.727	0	0	0
2015/02/17	R207	07/05/2015	8.26	Put	Bond Future	3.2000	0.0032	3.6900	0.0037	15.313	0	0	0
2015/02/17	R207	07/05/2015	8.25	Put	Bond Future	3.4100	0.0034	3.9300	0.0039	15.249	0	0	0
2015/02/17	R207	07/05/2015	8.26	Call	Bond Future	4,813.1200	4.8131	4,690.4000	4.6904	(2.550)	0	0	0
2015/02/17	R207	07/05/2015	8.24	Call	Bond Future	4,738.9800	4.7390	4,616.3300	4.6163	(2.588)	0	0	0
2015/02/17	R207	06/08/2015	7.76	Call	Bond Future	2,922.4000	2.9224	2,815.6000	2.8156	(3.655)	0	0	0

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						Yield	Price	Yield	Price				
2015/02/17	R207	06/08/2015			Bond Future	7.0345	101.3508	7.0678	101.2254	0.474	0.0000	0.0000	0
2015/02/17	R207	06/08/2015	7.74	Call	Bond Future	2,860.8100	2.8608	2,754.7800	2.7548	(3.706)	0	0	0
2015/02/17	R207	06/08/2015	7.75	Call	Bond Future	2,891.5600	2.8916	2,785.1400	2.7851	(3.680)	0	0	0
2015/02/17	R207	06/08/2015	7.46	Call	Bond Future	2,048.1500	2.0481	1,955.2500	1.9553	(4.536)	0	0	70
2015/02/17	R207	06/08/2015	7.74	Put	Bond Future	246.3600	0.2464	265.7700	0.2658	7.879	0	0	0
2015/02/17	R207	06/08/2015	7.76	Put	Bond Future	235.0400	0.2350	253.6800	0.2537	7.931	0	0	0
2015/02/17	R207	06/08/2015	7.46	Put	Bond Future	461.3500	0.4613	493.8900	0.4939	7.053	0	0	0
2015/02/17	R207	06/08/2015	7.75	Put	Bond Future	240.6400	0.2406	259.6600	0.2597	7.904	0	0	0
2015/02/17	R207	05/11/2015	7.76	Call	Bond Future	2,974.3900	2.9744	2,873.1100	2.8731	(3.405)	0	0	0
2015/02/17	R207	05/11/2015			Bond Future	7.0454	103.0399	7.0814	102.9110	0.511	0.0000	0.0000	0
2015/02/17	R207	05/11/2015	7.74	Call	Bond Future	2,920.0300	2.9200	2,819.5000	2.8195	(3.443)	0	0	0
2015/02/17	R207	05/11/2015	7.75	Call	Bond Future	2,947.0400	2.9470	2,846.1300	2.8461	(3.424)	0	0	0
2015/02/17	R207	05/11/2015	7.43	Call	Bond Future	2,128.7000	2.1287	2,041.5900	2.0416	(4.092)	0	0	53
2015/02/17	R207	05/11/2015	7.74	Put	Bond Future	467.4100	0.4674	495.7500	0.4958	6.063	0	0	0
2015/02/17	R207	05/11/2015	7.76	Put	Bond Future	452.2300	0.4522	479.8200	0.4798	6.101	0	0	0
2015/02/17	R207	05/11/2015	7.43	Put	Bond Future	761.6600	0.7617	803.4200	0.8034	5.483	0	0	0
2015/02/17	R207	05/11/2015	7.75	Put	Bond Future	459.6400	0.4596	487.6000	0.4876	6.083	0	0	0
2015/02/17	R208	07/05/2015	8.01	Call	Bond Future	4,066.5600	4.0666	3,925.7400	3.9257	(3.463)	0	0	0
2015/02/17	R208	07/05/2015			Bond Future	7.1269	98.9778	7.1578	98.8330	0.434	0.0000	0.0000	62,199
2015/02/17	R208	07/05/2015	7.99	Call	Bond Future	3,980.3900	3.9804	3,839.9400	3.8399	(3.529)	0	0	0
2015/02/17	R208	07/05/2015	8.00	Call	Bond Future	4,023.4400	4.0234	3,882.8000	3.8828	(3.496)	0	0	0
2015/02/17	R208	07/05/2015	7.99	Put	Bond Future	32.6500	0.0327	37.0200	0.0370	13.384	0	0	0
2015/02/17	R208	07/05/2015	8.01	Put	Bond Future	29.6500	0.0296	33.6500	0.0337	13.491	0	0	0
2015/02/17	R208	07/05/2015	8.00	Put	Bond Future	31.1000	0.0311	35.2800	0.0353	13.441	0	0	0
2015/02/17	R208	06/08/2015			Bond Future	7.1529	100.6179	7.1855	100.4705	0.456	0.0000	0.0000	0
2015/02/17	R208	06/08/2015	8.00	Call	Bond Future	3,963.7000	3.9637	3,833.7800	3.8338	(3.278)	0	0	0
2015/02/17	R208	06/08/2015	8.01	Call	Bond Future	4,001.4400	4.0014	3,871.1600	3.8712	(3.256)	0	0	0
2015/02/17	R208	06/08/2015	8.85	Call	Bond Future	7,338.8200	7.3388	7,193.2100	7.1932	(1.984)	0	0	0
2015/02/17	R208	06/08/2015	7.99	Call	Bond Future	3,926.0300	3.9260	3,796.4900	3.7965	(3.300)	0	0	0
2015/02/17	R208	06/08/2015	8.01	Put	Bond Future	217.4200	0.2174	234.4900	0.2345	7.851	0	0	0
2015/02/17	R208	06/08/2015	8.00	Put	Bond Future	222.7900	0.2228	240.2200	0.2402	7.824	0	0	0
2015/02/17	R208	06/08/2015	7.99	Put	Bond Future	228.2700	0.2283	246.0800	0.2461	7.802	0	0	0
2015/02/17	R208	06/08/2015	8.85	Put	Bond Future	16.7900	0.0168	18.5300	0.0185	10.363	0	0	198
2015/02/17	R208	05/11/2015			Bond Future	7.1704	98.8938	7.2052	98.7427	0.484	0.0000	0.0000	0
2015/02/17	R208	05/11/2015	8.48	Call	Bond Future	5,673.7200	5.6737	5,534.5000	5.5345	(2.454)	0	0	0
2015/02/17	R208	05/11/2015	7.74	Put	Bond Future	660.7400	0.6607	698.9200	0.6989	5.778	0	0	0
2015/02/17	R208	05/11/2015	7.75	Call	Bond Future	3,135.9800	3.1360	3,022.5700	3.0226	(3.616)	0	0	0
2015/02/17	R208	05/11/2015	7.76	Call	Bond Future	3,167.5300	3.1675	3,053.6300	3.0536	(3.596)	0	0	0
2015/02/17	R208	05/11/2015	8.48	Put	Bond Future	164.0100	0.1640	175.8700	0.1759	7.231	0	0	2,200
2015/02/17	R208	05/11/2015	7.74	Call	Bond Future	3,104.5500	3.1045	2,991.6500	2.9917	(3.637)	0	0	0
2015/02/17	R208	05/11/2015	7.76	Put	Bond Future	639.2600	0.6393	676.4400	0.6764	5.816	0	0	0
2015/02/17	R208	05/11/2015	7.75	Put	Bond Future	649.9300	0.6499	687.6000	0.6876	5.796	0	0	0
2015/02/17	R209	07/05/2015			Bond Future	8.2122	81.2620	8.2475	80.9650	0.430	0.0000	0.0000	14,564
2015/02/17	R209	07/05/2015	8.99	Put	Bond Future	171.6400	0.1716	192.0300	0.1920	11.880	0	0	0
2015/02/17	R209	07/05/2015	7.30	Call	Bond Future	56.6400	0.0566	45.4600	0.0455	(19.739)	0	0	700
2015/02/17	R209	07/05/2015	8.30	Put	Bond Future	1,431.9300	1.4319	1,550.5700	1.5506	8.285	0	0	700

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
2015/02/17	R209	07/05/2015	9.01	Put	Bond Future	159.6100	0.1596	178.7200	0.1787	11.973	0	0	0
2015/02/17	R209	07/05/2015	8.99	Call	Bond Future	6,349.9100	6.3499	6,073.2600	6.0733	(4.357)	0	0	0
2015/02/17	R209	07/05/2015	9.00	Put	Bond Future	165.5300	0.1655	185.2700	0.1853	11.925	0	0	0
2015/02/17	R209	07/05/2015	9.00	Call	Bond Future	6,418.4700	6.4185	6,141.1700	6.1412	(4.320)	0	0	0
2015/02/17	R209	07/05/2015	7.30	Put	Bond Future	8,335.9900	8.3360	8,621.8500	8.6218	3.429	0	0	0
2015/02/17	R209	07/05/2015	8.30	Call	Bond Future	2,167.7500	2.1678	1,989.3500	1.9894	(8.230)	0	0	0
2015/02/17	R209	07/05/2015	9.01	Call	Bond Future	6,487.1100	6.4871	6,209.1800	6.2092	(4.284)	0	0	0
2015/02/17	R209	06/08/2015	8.99	Put	Bond Future	759.7800	0.7598	812.0100	0.8120	6.874	0	0	0
2015/02/17	R209	06/08/2015			Bond Future	8.2496	82.6086	8.2859	82.3065	0.439	0.0000	0.0000	0
2015/02/17	R209	06/08/2015	9.01	Put	Bond Future	731.0200	0.7310	781.5800	0.7816	6.916	0	0	0
2015/02/17	R209	06/08/2015	9.90	Call	Bond Future	12,274.7600	12.2748	11,981.0200	11.9810	(2.393)	0	0	0
2015/02/17	R209	06/08/2015	9.00	Call	Bond Future	6,666.4200	6.6664	6,415.7400	6.4157	(3.760)	0	0	0
2015/02/17	R209	06/08/2015	9.01	Call	Bond Future	6,726.5400	6.7265	6,475.0300	6.4750	(3.739)	0	0	0
2015/02/17	R209	06/08/2015	9.00	Put	Bond Future	745.2800	0.7453	796.6700	0.7967	6.895	0	0	0
2015/02/17	R209	06/08/2015	8.99	Call	Bond Future	6,606.4300	6.6064	6,356.5900	6.3566	(3.782)	0	0	0
2015/02/17	R209	06/08/2015	9.90	Put	Bond Future	91.5500	0.0915	99.8800	0.0999	9.099	0	0	2,914
2015/02/17	R209	05/11/2015	7.99	Put	Bond Future	4,722.6100	4.7226	4,902.8400	4.9028	3.816	0	0	0
2015/02/17	R209	05/11/2015			Bond Future	8.2830	80.8363	8.3203	80.5282	0.450	0.0000	0.0000	0
2015/02/17	R209	05/11/2015	8.01	Put	Bond Future	4,616.0300	4.6160	4,793.7500	4.7938	3.850	0	0	0
2015/02/17	R209	05/11/2015	7.99	Call	Bond Future	2,238.0200	2.2380	2,110.1600	2.1102	(5.713)	0	0	0
2015/02/17	R209	05/11/2015	8.00	Put	Bond Future	4,669.2400	4.6692	4,848.2200	4.8482	3.833	0	0	0
2015/02/17	R209	05/11/2015	8.00	Call	Bond Future	2,271.3200	2.2713	2,142.2100	2.1422	(5.684)	0	0	0
2015/02/17	R209	05/11/2015	8.01	Call	Bond Future	2,304.6400	2.3046	2,174.2700	2.1743	(5.657)	0	0	0
2015/02/17	R210	07/05/2015			Bond Future	175.3342	175.3342	175.3124	175.3124	(0.012)	0.0000	0.0000	583
2015/02/17	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R210	07/05/2015	176.99	Put	Bond Future	1,655.8400	1.6558	1,677.6500	1.6776	1.317	0	0	0
2015/02/17	R210	07/05/2015	177.01	Put	Bond Future	1,675.8400	1.6758	1,697.6500	1.6976	1.301	0	0	0
2015/02/17	R210	07/05/2015	177.00	Put	Bond Future	1,665.8400	1.6658	1,687.6500	1.6876	1.309	0	0	0
2015/02/17	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R210	06/08/2015			Bond Future	178.2525	178.2525	178.2303	178.2303	(0.012)	0.0000	0.0000	0
2015/02/17	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R210	06/08/2015	178.99	Put	Bond Future	737.4800	0.7375	759.7200	0.7597	3.016	0	0	0
2015/02/17	R210	06/08/2015	179.01	Put	Bond Future	757.4800	0.7575	779.7200	0.7797	2.936	0	0	0
2015/02/17	R210	06/08/2015	179.00	Put	Bond Future	747.4800	0.7475	769.7200	0.7697	2.975	0	0	0
2015/02/17	R211	07/05/2015	134.99	Put	Bond Future	2,882.4800	2.8825	2,924.8200	2.9248	1.469	0	0	0
2015/02/17	R211	07/05/2015			Bond Future	132.1075	132.1075	132.0652	132.0652	(0.032)	0.0000	0.0000	1,120
2015/02/17	R211	07/05/2015	135.01	Put	Bond Future	2,902.4800	2.9025	2,944.8200	2.9448	1.459	0	0	0
2015/02/17	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R211	07/05/2015	135.00	Put	Bond Future	2,892.4800	2.8925	2,934.8200	2.9348	1.464	0	0	0
2015/02/17	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R211	06/08/2015			Bond Future	132.6741	132.6741	132.6310	132.6310	(0.032)	0.0000	0.0000	0
2015/02/17	R211	06/08/2015	134.99	Put	Bond Future	2,315.8800	2.3159	2,358.9700	2.3590	1.861	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
2015/02/17	R211	06/08/2015	135.01	Put	Bond Future	2,335.8800	2.3359	2,378.9700	2.3790	1.845	0	0	0
2015/02/17	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R211	06/08/2015	135.00	Put	Bond Future	2,325.8800	2.3259	2,368.9700	2.3690	1.853	0	0	0
2015/02/17	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R212	07/05/2015			Bond Future	137.4789	137.4789	137.5491	137.5491	0.051	0.0000	0.0000	1,145
2015/02/17	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R212	07/05/2015	140.99	Put	Bond Future	3,511.0700	3.5111	3,440.8600	3.4409	(2.000)	0	0	0
2015/02/17	R212	07/05/2015	141.01	Put	Bond Future	3,531.0700	3.5311	3,460.8600	3.4609	(1.988)	0	0	0
2015/02/17	R212	07/05/2015	141.00	Put	Bond Future	3,521.0700	3.5211	3,450.8600	3.4509	(1.994)	0	0	0
2015/02/17	R212	06/08/2015	141.01	Put	Bond Future	3,034.3300	3.0343	2,963.0600	2.9631	(2.349)	0	0	0
2015/02/17	R212	06/08/2015			Bond Future	137.9757	137.9757	138.0469	138.0469	0.052	0.0000	0.0000	0
2015/02/17	R212	06/08/2015	141.00	Put	Bond Future	3,024.3300	3.0243	2,953.0600	2.9531	(2.357)	0	0	0
2015/02/17	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R212	06/08/2015	140.99	Put	Bond Future	3,014.3300	3.0143	2,943.0600	2.9431	(2.364)	0	0	0
2015/02/17	R213	07/05/2015	8.74	Call	Bond Future	5,394.6500	5.3947	5,096.7700	5.0968	(5.522)	0	0	0
2015/02/17	R213	07/05/2015	8.75	Put	Bond Future	242.8200	0.2428	276.0700	0.2761	13.693	0	0	0
2015/02/17	R213	07/05/2015			Bond Future	8.0887	91.7576	8.1291	91.4254	0.500	0.0000	0.0000	16,466
2015/02/17	R213	07/05/2015	8.75	Call	Bond Future	5,461.7400	5.4617	5,162.8400	5.1628	(5.473)	0	0	0
2015/02/17	R213	07/05/2015	8.76	Call	Bond Future	5,528.9100	5.5289	5,229.0000	5.2290	(5.424)	0	0	0
2015/02/17	R213	07/05/2015	8.74	Put	Bond Future	251.4300	0.2514	285.7000	0.2857	13.630	0	0	0
2015/02/17	R213	07/05/2015	8.76	Put	Bond Future	234.3900	0.2344	266.6300	0.2666	13.755	0	0	0
2015/02/17	R213	06/08/2015			Bond Future	8.1276	93.2774	8.1693	92.9396	0.513	0.0000	0.0000	0
2015/02/17	R213	06/08/2015	8.49	Put	Bond Future	1,417.5200	1.4175	1,520.6300	1.5206	7.274	0	0	0
2015/02/17	R213	06/08/2015	8.51	Put	Bond Future	1,367.7200	1.3677	1,468.0300	1.4680	7.334	0	0	0
2015/02/17	R213	06/08/2015	8.49	Call	Bond Future	4,296.9600	4.2970	4,062.3300	4.0623	(5.460)	0	0	0
2015/02/17	R213	06/08/2015	8.50	Put	Bond Future	1,392.4400	1.3924	1,494.1400	1.4941	7.304	0	0	0
2015/02/17	R213	06/08/2015	8.50	Call	Bond Future	4,349.4900	4.3495	4,113.4500	4.1135	(5.427)	0	0	0
2015/02/17	R213	06/08/2015	8.51	Call	Bond Future	4,402.2800	4.4023	4,164.8500	4.1649	(5.393)	0	0	0
2015/02/17	R213	05/11/2015	7.76	Call	Bond Future	1,761.4700	1.7615	1,637.5100	1.6375	(7.037)	0	0	0
2015/02/17	R213	05/11/2015			Bond Future	8.1643	91.2859	8.2074	90.9413	0.527	0.0000	0.0000	0
2015/02/17	R213	05/11/2015	7.74	Call	Bond Future	1,705.4600	1.7055	1,584.2600	1.5843	(7.107)	0	0	0
2015/02/17	R213	05/11/2015	7.75	Call	Bond Future	1,733.3200	1.7333	1,610.7500	1.6107	(7.071)	0	0	0
2015/02/17	R213	05/11/2015	7.74	Put	Bond Future	5,206.6100	5.2066	5,430.0200	5.4300	4.291	0	0	0
2015/02/17	R213	05/11/2015	7.76	Put	Bond Future	5,093.3900	5.0934	5,314.0400	5.3140	4.332	0	0	0
2015/02/17	R213	05/11/2015	7.75	Put	Bond Future	5,149.8000	5.1498	5,371.8400	5.3718	4.312	0	0	0
2015/02/17	R214	07/05/2015			Bond Future	8.2593	82.6119	8.2946	82.2951	0.427	0.0000	0.0000	15,571
2015/02/17	R214	07/05/2015	9.15	Call	Bond Future	7,554.2600	7.5543	7,253.3500	7.2534	(3.983)	0	0	0
2015/02/17	R214	07/05/2015	9.16	Call	Bond Future	7,626.5000	7.6265	7,325.0700	7.3251	(3.952)	0	0	0
2015/02/17	R214	07/05/2015	9.14	Put	Bond Future	136.8600	0.1369	153.2300	0.1532	11.961	0	0	0
2015/02/17	R214	07/05/2015	9.16	Put	Bond Future	127.2200	0.1272	142.5400	0.1425	12.042	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
2015/02/17	R214	07/05/2015	9.15	Put	Bond Future	131.9600	0.1320	147.8000	0.1478	12.004	0	0	0
2015/02/17	R214	07/05/2015	9.14	Call	Bond Future	7,482.0500	7.4821	7,181.6700	7.1817	(4.015)	0	0	0
2015/02/17	R214	06/08/2015	8.76	Put	Bond Future	1,393.5400	1.3935	1,478.6100	1.4786	6.105	0	0	0
2015/02/17	R214	06/08/2015			Bond Future	8.2951	83.9801	8.3313	83.6580	0.436	0.0000	0.0000	0
2015/02/17	R214	06/08/2015	8.75	Put	Bond Future	1,418.0600	1.4181	1,504.3100	1.5043	6.082	0	0	0
2015/02/17	R214	06/08/2015	8.74	Call	Bond Future	5,263.7500	5.2638	5,029.0900	5.0291	(4.458)	0	0	0
2015/02/17	R214	06/08/2015	8.75	Call	Bond Future	5,321.5900	5.3216	5,085.7400	5.0857	(4.432)	0	0	0
2015/02/17	R214	06/08/2015	8.76	Call	Bond Future	5,379.4500	5.3795	5,142.4200	5.1424	(4.406)	0	0	0
2015/02/17	R214	06/08/2015	8.74	Put	Bond Future	1,442.7300	1.4427	1,530.1700	1.5302	6.061	0	0	0
2015/02/17	R214	05/11/2015			Bond Future	8.3288	82.0869	8.3660	81.7585	0.447	0.0000	0.0000	0
2015/02/17	R214	05/11/2015	7.99	Put	Bond Future	5,372.1400	5.3721	5,569.3200	5.5693	3.670	0	0	0
2015/02/17	R214	05/11/2015	8.00	Put	Bond Future	5,312.4900	5.3125	5,508.3400	5.5083	3.687	0	0	0
2015/02/17	R214	05/11/2015	8.01	Put	Bond Future	5,253.3100	5.2533	5,447.8400	5.4478	3.703	0	0	0
2015/02/17	R214	05/11/2015	7.99	Call	Bond Future	2,279.2100	2.2792	2,147.9600	2.1480	(5.759)	0	0	0
2015/02/17	R214	05/11/2015	8.00	Call	Bond Future	2,313.5400	2.3135	2,180.9600	2.1810	(5.731)	0	0	0
2015/02/17	R214	05/11/2015	8.01	Call	Bond Future	2,348.1700	2.3482	2,214.2700	2.2143	(5.702)	0	0	0
2015/02/17	R214	04/02/2016			Bond Future	8.3526	83.5778	8.3909	83.2416	0.459	0.0000	0.0000	4,420
2015/02/17	R214	04/02/2016	7.99	Put	Bond Future	6,104.2700	6.1043	6,301.4800	6.3015	3.231	0	0	0
2015/02/17	R214	04/02/2016	8.00	Call	Bond Future	2,843.3600	2.8434	2,703.2300	2.7032	(4.928)	0	0	0
2015/02/17	R214	04/02/2016	8.01	Call	Bond Future	2,878.9700	2.8790	2,737.6800	2.7377	(4.908)	0	0	0
2015/02/17	R214	04/02/2016	7.99	Call	Bond Future	2,808.0100	2.8080	2,669.0300	2.6690	(4.949)	0	0	0
2015/02/17	R214	04/02/2016	8.01	Put	Bond Future	5,987.9000	5.9879	6,182.8000	6.1828	3.255	0	0	0
2015/02/17	R214	04/02/2016	8.00	Put	Bond Future	6,045.8700	6.0459	6,241.9300	6.2419	3.243	0	0	0
2015/02/17	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R248	07/05/2015			Bond Future	8.3255	106.4625	8.3659	105.9938	0.485	0.0000	0.0000	31,320
2015/02/17	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R248	07/05/2015	9.26	Call	Bond Future	9,975.2500	9.9752	9,506.5500	9.5065	(4.699)	0	0	0
2015/02/17	R248	07/05/2015	9.24	Call	Bond Future	9,779.4500	9.7795	9,310.7500	9.3108	(4.793)	0	0	0
2015/02/17	R248	07/05/2015	9.25	Call	Bond Future	9,877.4400	9.8774	9,408.7400	9.4087	(4.745)	0	0	0
2015/02/17	R248	06/08/2015	8.76	Call	Bond Future	4,418.5700	4.4186	3,941.8900	3.9419	(10.788)	0	0	0
2015/02/17	R248	06/08/2015			Bond Future	8.3626	108.2259	8.4040	107.7492	0.496	0.0000	0.0000	745
2015/02/17	R248	06/08/2015	8.74	Call	Bond Future	4,204.0500	4.2040	3,727.3700	3.7274	(11.339)	0	0	0
2015/02/17	R248	06/08/2015	8.75	Call	Bond Future	4,311.4100	4.3114	3,834.7300	3.8347	(11.056)	0	0	0
2015/02/17	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R248	05/11/2015	8.01	Put	Bond Future	4,606.3300	4.6063	5,092.3100	5.0923	10.550	0	0	0
2015/02/17	R248	05/11/2015			Bond Future	8.3976	105.5971	8.4402	105.1111	0.508	0.0000	0.0000	0
2015/02/17	R248	05/11/2015	8.00	Put	Bond Future	4,729.7900	4.7298	5,215.7700	5.2158	10.275	0	0	0
2015/02/17	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/17	R248	05/11/2015	7.99	Put	Bond Future	4,853.5000	4.8535	5,339.4800	5.3395	10.013	0	0	0

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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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<b>Total</b>												<b>413635</b>
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