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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/02/2015 TO 04/02/2015

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
2015/02/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	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
2015/02/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2025	05/02/2015			Bond Future	117.9817	117.9817	118.2062	118.2062	0.190	0.0000	0.0000	16
2015/02/04	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2025	05/02/2015	118.99	Put	Bond Future	1,008.3100	1.0083	783.7800	0.7838	(22.268)	0	0	0
2015/02/04	2025	05/02/2015	119.01	Put	Bond Future	1,028.3100	1.0283	803.7800	0.8038	(21.835)	0	0	0
2015/02/04	2025	05/02/2015	119.00	Put	Bond Future	1,018.3100	1.0183	793.7800	0.7938	(22.049)	0	0	0
2015/02/04	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2025	07/05/2015			Bond Future	119.8292	119.8292	120.0559	120.0559	0.189	0.0000	0.0000	16
2015/02/04	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2025	07/05/2015	120.99	Put	Bond Future	1,160.7600	1.1608	934.0600	0.9341	(19.530)	0	0	0
2015/02/04	2025	07/05/2015	121.01	Put	Bond Future	1,180.7600	1.1808	954.0600	0.9541	(19.199)	0	0	0
2015/02/04	2025	07/05/2015	121.00	Put	Bond Future	1,170.7600	1.1708	944.0600	0.9441	(19.363)	0	0	0
2015/02/04	2025	06/08/2015	120.99	Put	Bond Future	299.5900	0.2996	72.7900	0.0728	(75.703)	0	0	0
2015/02/04	2025	06/08/2015			Bond Future	120.6904	120.6904	120.9172	120.9172	0.188	0.0000	0.0000	0
2015/02/04	2025	06/08/2015	121.01	Put	Bond Future	319.5900	0.3196	92.7900	0.0928	(70.966)	0	0	0
2015/02/04	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2025	06/08/2015	121.00	Put	Bond Future	309.5900	0.3096	82.7900	0.0828	(73.258)	0	0	0
2015/02/04	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2030	05/02/2015			Bond Future	7.5218	104.4701	7.6905	102.9413	2.243	0.0000	0.0000	1,918
2015/02/04	2030	05/02/2015	9.25	Call	Bond Future	14,277.6200	14.2776	12,748.8200	12.7488	(10.708)	0	0	0
2015/02/04	2030	05/02/2015	9.24	Call	Bond Future	14,203.2200	14.2032	12,674.4200	12.6744	(10.764)	0	0	0
2015/02/04	2030	05/02/2015	9.26	Call	Bond Future	14,351.9300	14.3519	12,823.1300	12.8231	(10.652)	0	0	0
2015/02/04	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2030	07/05/2015			Bond Future	7.5583	106.0974	7.7322	104.5435	2.301	0.0000	0.0000	5,625
2015/02/04	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2030	07/05/2015	8.74	Call	Bond Future	9,949.9500	9.9500	8,396.0900	8.3961	(15.617)	0	0	0
2015/02/04	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2030	07/05/2015	8.75	Call	Bond Future	10,028.3200	10.0283	8,474.4600	8.4745	(15.495)	0	0	0
2015/02/04	2030	07/05/2015	8.76	Call	Bond Future	10,106.5900	10.1066	8,552.7300	8.5527	(15.375)	0	0	0
2015/02/04	2030	06/08/2015	7.74	Call	Bond Future	1,387.9200	1.3879	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	2030	06/08/2015	7.76	Call	Bond Future	1,562.6600	1.5627	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	2030	06/08/2015			Bond Future	7.5828	103.8837	7.7624	102.3005	2.368	0.0000	0.0000	0
2015/02/04	2030	06/08/2015	7.75	Call	Bond Future	1,475.3400	1.4753	0.0000	0.0000	(100.000)	0	0	0

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2015/02/04	2030	06/08/2015	7.74	Put	Bond Future	0.0000	0.0000	195.2400	0.1952	100.000	0	0	0
2015/02/04	2030	06/08/2015	7.76	Put	Bond Future	0.0000	0.0000	20.5000	0.0205	100.000	0	0	0
2015/02/04	2030	06/08/2015	7.75	Put	Bond Future	0.0000	0.0000	107.8200	0.1078	100.000	0	0	0
2015/02/04	2032	05/02/2015			Bond Future	7.6919	108.2641	7.8655	106.5835	2.257	0.0000	0.0000	15
2015/02/04	2032	05/02/2015	8.50	Call	Bond Future	7,501.3500	7.5013	5,820.7400	5.8207	(22.404)	0	0	0
2015/02/04	2032	05/02/2015	8.51	Call	Bond Future	7,589.2400	7.5892	5,908.6300	5.9086	(22.145)	0	0	0
2015/02/04	2032	05/02/2015	8.49	Call	Bond Future	7,413.3500	7.4134	5,732.7400	5.7327	(22.670)	0	0	0
2015/02/04	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	07/05/2015			Bond Future	7.7295	105.7958	7.9082	104.0878	2.313	0.0000	0.0000	15
2015/02/04	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	07/05/2015	8.50	Call	Bond Future	7,084.1600	7.0842	5,376.1100	5.3761	(24.111)	0	0	0
2015/02/04	2032	07/05/2015	8.51	Call	Bond Future	7,171.4700	7.1715	5,463.4200	5.4634	(23.817)	0	0	0
2015/02/04	2032	07/05/2015	8.49	Call	Bond Future	6,996.7300	6.9967	5,288.6800	5.2887	(24.412)	0	0	0
2015/02/04	2032	06/08/2015	8.50	Call	Bond Future	6,787.7700	6.7878	5,047.7000	5.0477	(25.635)	0	0	0
2015/02/04	2032	06/08/2015			Bond Future	7.7551	107.5867	7.9393	105.8466	2.375	0.0000	0.0000	0
2015/02/04	2032	06/08/2015	8.51	Call	Bond Future	6,874.5000	6.8745	5,134.4300	5.1344	(25.312)	0	0	0
2015/02/04	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	06/08/2015	8.49	Call	Bond Future	6,700.9300	6.7009	4,960.8600	4.9609	(25.968)	0	0	0
2015/02/04	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	05/11/2015			Bond Future	7.7686	105.3304	7.9581	103.5572	2.440	0.0000	0.0000	0
2015/02/04	2032	05/11/2015	8.00	Call	Bond Future	2,159.3800	2.1594	386.0900	0.3861	(82.120)	0	0	0
2015/02/04	2032	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2032	05/11/2015	8.01	Call	Bond Future	2,251.2400	2.2512	477.9500	0.4780	(78.769)	0	0	0
2015/02/04	2032	05/11/2015	7.99	Call	Bond Future	2,067.4000	2.0674	294.1100	0.2941	(85.774)	0	0	0
2015/02/04	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2037	05/02/2015			Bond Future	7.7518	108.0679	7.9305	106.1115	2.306	0.0000	0.0000	18,526
2015/02/04	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2037	05/02/2015	9.50	Call	Bond Future	16,994.8600	16.9949	15,038.4200	15.0384	(11.512)	0	0	0
2015/02/04	2037	05/02/2015	9.51	Call	Bond Future	17,079.6000	17.0796	15,123.1600	15.1232	(11.455)	0	0	0
2015/02/04	2037	05/02/2015	9.49	Call	Bond Future	16,909.9900	16.9100	14,953.5500	14.9536	(11.570)	0	0	0
2015/02/04	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2037	07/05/2015			Bond Future	7.7883	109.7511	7.9719	107.7630	2.357	0.0000	0.0000	32,860
2015/02/04	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2037	07/05/2015	9.01	Call	Bond Future	12,228.4500	12.2285	10,240.3200	10.2403	(16.258)	0	0	0
2015/02/04	2037	07/05/2015	8.99	Call	Bond Future	12,046.1200	12.0461	10,057.9900	10.0580	(16.504)	0	0	0
2015/02/04	2037	07/05/2015	9.00	Call	Bond Future	12,137.3500	12.1373	10,149.2200	10.1492	(16.380)	0	0	0
2015/02/04	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2037	06/08/2015			Bond Future	7.8148	107.3487	8.0036	105.3238	2.416	0.0000	0.0000	3,220

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2015/02/04	2037	06/08/2015	8.75	Call	Bond Future	9,479.7400	9.4797	7,454.8100	7.4548	(21.361)	0	0	0
2015/02/04	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2037	06/08/2015	8.76	Call	Bond Future	9,573.9700	9.5740	7,549.0400	7.5490	(21.150)	0	0	0
2015/02/04	2037	06/08/2015	8.74	Call	Bond Future	9,385.3700	9.3854	7,360.4400	7.3604	(21.575)	0	0	0
2015/02/04	2037	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	324.0300	0.3240	100.000	0	0	0
2015/02/04	2037	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	113.4400	0.1134	100.000	0	0	0
2015/02/04	2037	05/11/2015			Bond Future	7.8271	109.2473	8.0208	107.1840	2.474	0.0000	0.0000	0
2015/02/04	2037	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	218.6500	0.2186	100.000	0	0	0
2015/02/04	2037	05/11/2015	7.99	Call	Bond Future	1,739.2900	1.7393	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	2037	05/11/2015	8.00	Call	Bond Future	1,844.6700	1.8447	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	2037	05/11/2015	8.01	Call	Bond Future	1,949.8800	1.9499	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	2038	05/02/2015	123.00	Call	Bond Future	1,467.2700	1.4673	974.3300	0.9743	(33.596)	0	0	0
2015/02/04	2038	05/02/2015			Bond Future	124.4673	124.4673	123.9743	123.9743	(0.396)	0.0000	0.0000	480
2015/02/04	2038	05/02/2015	123.01	Call	Bond Future	1,457.2700	1.4573	964.3300	0.9643	(33.826)	0	0	0
2015/02/04	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2038	05/02/2015	122.99	Call	Bond Future	1,477.2700	1.4773	984.3300	0.9843	(33.368)	0	0	0
2015/02/04	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2038	07/05/2015	126.99	Put	Bond Future	573.5400	0.5735	1,075.7600	1.0758	87.565	0	0	0
2015/02/04	2038	07/05/2015			Bond Future	126.4165	126.4165	125.9142	125.9142	(0.397)	0.0000	0.0000	3,261
2015/02/04	2038	07/05/2015	127.00	Put	Bond Future	583.5400	0.5835	1,085.7600	1.0858	86.064	0	0	0
2015/02/04	2038	07/05/2015	127.01	Put	Bond Future	593.5400	0.5935	1,095.7600	1.0958	84.614	0	0	0
2015/02/04	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2038	06/08/2015			Bond Future	127.2427	127.2427	126.7281	126.7281	(0.404)	0.0000	0.0000	0
2015/02/04	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2038	06/08/2015	127.99	Put	Bond Future	747.3100	0.7473	1,261.9500	1.2619	68.866	0	0	0
2015/02/04	2038	06/08/2015	128.01	Put	Bond Future	767.3100	0.7673	1,281.9500	1.2819	67.071	0	0	0
2015/02/04	2038	06/08/2015	128.00	Put	Bond Future	757.3100	0.7573	1,271.9500	1.2719	67.956	0	0	0
2015/02/04	2044	05/02/2015	9.00	Call	Bond Future	13,144.8100	13.1448	10,964.9000	10.9649	(16.584)	0	0	0
2015/02/04	2044	05/02/2015			Bond Future	7.8217	110.8205	8.0005	108.6406	2.286	0.0000	0.0000	100
2015/02/04	2044	05/02/2015	9.01	Call	Bond Future	13,244.9200	13.2449	11,065.0100	11.0650	(16.458)	0	0	0
2015/02/04	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	05/02/2015	8.99	Call	Bond Future	13,044.5200	13.0445	10,864.6100	10.8646	(16.711)	0	0	0
2015/02/04	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	07/05/2015			Bond Future	7.8567	112.5467	8.0401	110.3316	2.334	0.0000	0.0000	9,492
2015/02/04	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	07/05/2015	9.01	Call	Bond Future	12,785.2300	12.7852	10,570.1600	10.5702	(17.325)	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
2015/02/04	2044	07/05/2015	8.99	Call	Bond Future	12,585.1500		12.5852	10,370.0800	10.3701	(17.601)	0	0	0
2015/02/04	2044	07/05/2015	9.00	Call	Bond Future	12,685.2700		12.6853	10,470.2000	10.4702	(17.462)	0	0	0
2015/02/04	2044	06/08/2015	8.76	Call	Bond Future	9,890.7900		9.8908	7,634.9500	7.6350	(22.807)	0	0	0
2015/02/04	2044	06/08/2015			Bond Future	7.8826		110.0662	8.0708	107.8104	2.388	0.0000	0.0000	0
2015/02/04	2044	06/08/2015	8.74	Call	Bond Future	9,682.1700		9.6822	7,426.3300	7.4263	(23.299)	0	0	0
2015/02/04	2044	06/08/2015	8.75	Call	Bond Future	9,786.5700		9.7866	7,530.7300	7.5307	(23.050)	0	0	0
2015/02/04	2044	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	05/11/2015			Bond Future	7.8953		112.0129	8.0881	109.7146	2.442	0.0000	0.0000	0
2015/02/04	2044	05/11/2015	8.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	05/11/2015	8.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	05/11/2015	8.24	Call	Bond Future	4,053.8800		4.0539	1,755.6100	1.7556	(56.693)	0	0	0
2015/02/04	2044	05/11/2015	8.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2044	05/11/2015	8.25	Call	Bond Future	4,167.7700		4.1678	1,869.5000	1.8695	(55.144)	0	0	0
2015/02/04	2044	05/11/2015	8.26	Call	Bond Future	4,281.4400		4.2814	1,983.1700	1.9832	(53.680)	0	0	0
2015/02/04	2046	05/02/2015			Bond Future	126.4749		126.4749	126.4311	126.4311	(0.035)	0.0000	0.0000	5,740
2015/02/04	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2046	05/02/2015	123.99	Call	Bond Future	2,484.8700		2.4849	2,441.0900	2.4411	(1.762)	0	0	0
2015/02/04	2046	05/02/2015	124.01	Call	Bond Future	2,464.8700		2.4649	2,421.0900	2.4211	(1.776)	0	0	0
2015/02/04	2046	05/02/2015	124.00	Call	Bond Future	2,474.8700		2.4749	2,431.0900	2.4311	(1.769)	0	0	0
2015/02/04	2046	07/05/2015			Bond Future	127.0947		127.0947	127.0487	127.0487	(0.036)	0.0000	0.0000	5,889
2015/02/04	2046	07/05/2015	126.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2046	07/05/2015	127.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2046	07/05/2015	126.99	Call	Bond Future	104.6900		0.1047	58.7000	0.0587	(43.930)	0	0	0
2015/02/04	2046	07/05/2015	127.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2046	07/05/2015	127.00	Call	Bond Future	94.6900		0.0947	48.7000	0.0487	(48.569)	0	0	0
2015/02/04	2046	07/05/2015	127.01	Call	Bond Future	84.6900		0.0847	38.7000	0.0387	(54.304)	0	0	0
2015/02/04	2046	06/08/2015	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2046	06/08/2015			Bond Future	129.2556		129.2556	129.2048	129.2048	(0.039)	0.0000	0.0000	0
2015/02/04	2046	06/08/2015	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2046	06/08/2015	129.01	Call	Bond Future	245.5900		0.2456	194.8400	0.1948	(20.665)	0	0	0
2015/02/04	2046	06/08/2015	128.99	Call	Bond Future	265.5900		0.2656	214.8400	0.2148	(19.108)	0	0	0
2015/02/04	2046	06/08/2015	129.00	Call	Bond Future	255.5900		0.2556	204.8400	0.2048	(19.856)	0	0	0
2015/02/04	2046	06/08/2015	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2050	05/02/2015			Bond Future	134.6534		134.6534	133.9462	133.9462	(0.525)	0.0000	0.0000	2,177
2015/02/04	2050	05/02/2015	130.01	Call	Bond Future	4,643.4000		4.6434	3,936.2200	3.9362	(15.230)	0	0	0
2015/02/04	2050	05/02/2015	129.99	Call	Bond Future	4,663.4000		4.6634	3,956.2200	3.9562	(15.164)	0	0	0
2015/02/04	2050	05/02/2015	130.00	Call	Bond Future	4,653.4000		4.6534	3,946.2200	3.9462	(15.197)	0	0	0
2015/02/04	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2050	07/05/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2050	07/05/2015			Bond Future	136.7623		136.7623	136.0423	136.0423	(0.526)	0.0000	0.0000	2,753

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2015/02/04	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2050	07/05/2015	135.01	Call	Bond Future	1,752.2600	1.7523	1,032.2800	1.0323	(41.089)	0	0	0
2015/02/04	2050	07/05/2015	134.99	Call	Bond Future	1,772.2600	1.7723	1,052.2800	1.0523	(40.625)	0	0	0
2015/02/04	2050	07/05/2015	135.00	Call	Bond Future	1,762.2600	1.7623	1,042.2800	1.0423	(40.855)	0	0	0
2015/02/04	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	2050	06/08/2015			Bond Future	137.6146	137.6146	136.8783	136.8783	(0.535)	0.0000	0.0000	0
2015/02/04	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	111.6700	0.1117	100.000	0	0	0
2015/02/04	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	131.6700	0.1317	100.000	0	0	0
2015/02/04	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	121.6700	0.1217	100.000	0	0	0
2015/02/04	2050	06/08/2015	137.01	Call	Bond Future	604.5800	0.6046	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	2050	06/08/2015	136.99	Call	Bond Future	624.5800	0.6246	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	2050	06/08/2015	137.00	Call	Bond Future	614.5800	0.6146	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	AL12	05/02/2015			Index Future	584.0260	584.0260	573.8180	573.8180	(1.748)	0.0000	0.0000	0
2015/02/04	AL12	07/05/2015			Index Future	593.1190	593.1190	582.7500	582.7500	(1.748)	0.0000	0.0000	0
2015/02/04	AL37	05/02/2015			Index Future	461.5710	461.5710	459.0350	459.0350	(0.549)	0.0000	0.0000	4
2015/02/04	AL37	07/05/2015			Index Future	468.7570	468.7570	466.1790	466.1790	(0.550)	0.0000	0.0000	119
2015/02/04	AL37	06/08/2015			Index Future	476.6000	476.6000	473.9700	473.9700	(0.552)	0.0000	0.0000	0
2015/02/04	AL7T	05/02/2015			Index Future	559.7830	559.7830	553.8940	553.8940	(1.052)	0.0000	0.0000	2
2015/02/04	AL7T	07/05/2015			Index Future	568.4980	568.4980	562.5150	562.5150	(1.052)	0.0000	0.0000	3
2015/02/04	AL7T	06/08/2015			Index Future	578.0100	578.0100	571.9160	571.9160	(1.054)	0.0000	0.0000	0
2015/02/04	ALBI	05/02/2015			Index Future	511.4290	511.4290	505.8340	505.8340	(1.094)	0.0000	0.0000	15
2015/02/04	ALBI	07/05/2015			Index Future	519.3920	519.3920	513.7070	513.7070	(1.095)	0.0000	0.0000	699
2015/02/04	ALBI	06/08/2015			Index Future	528.0820	528.0820	522.2930	522.2930	(1.096)	0.0000	0.0000	6
2015/02/04	ALBI	05/11/2015			Index Future	537.4930	537.4930	531.5930	531.5930	(1.098)	0.0000	0.0000	0
2015/02/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/02/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/04	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/04	EL28	05/02/2015	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	EL28	05/02/2015			Bond Future	123.0286		123.0286	122.9893	122.9893	(0.032)	0.0000	0.0000	0
2015/02/04	EL28	05/02/2015	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	EL28	05/02/2015	125.99	Put	Bond Future	2,961.3800		2.9614	3,000.6600	3.0007	1.326	0	0	0
2015/02/04	EL28	05/02/2015	126.01	Put	Bond Future	2,981.3800		2.9814	3,020.6600	3.0207	1.318	0	0	0
2015/02/04	EL28	05/02/2015	126.00	Put	Bond Future	2,971.3800		2.9714	3,010.6600	3.0107	1.322	0	0	0
2015/02/04	EL28	05/02/2015	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	EL28	07/05/2015	125.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	EL28	07/05/2015			Bond Future	123.4557		123.4557	123.4144	123.4144	(0.033)	0.0000	0.0000	0
2015/02/04	EL28	07/05/2015	125.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	EL28	07/05/2015	124.99	Put	Bond Future	1,534.3500		1.5344	1,575.5600	1.5756	2.686	0	0	0
2015/02/04	EL28	07/05/2015	125.01	Put	Bond Future	1,554.3500		1.5544	1,595.5600	1.5956	2.651	0	0	0
2015/02/04	EL28	07/05/2015	124.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	EL28	07/05/2015	125.00	Put	Bond Future	1,544.3500		1.5444	1,585.5600	1.5856	2.668	0	0	0
2015/02/04	EL28	06/08/2015	125.00	Call	Bond Future	554.9300		0.5549	508.9600	0.5090	(8.284)	0	0	0
2015/02/04	EL28	06/08/2015			Bond Future	125.5549		125.5549	125.5090	125.5090	(0.037)	0.0000	0.0000	0
2015/02/04	EL28	06/08/2015	125.01	Call	Bond Future	544.9300		0.5449	498.9600	0.4990	(8.436)	0	0	0
2015/02/04	EL28	06/08/2015	124.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	EL28	06/08/2015	125.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	EL28	06/08/2015	124.99	Call	Bond Future	564.9300		0.5649	518.9600	0.5190	(8.137)	0	0	0
2015/02/04	EL28	06/08/2015	125.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	05/02/2015	10.00	Call	Bond Future	10,827.2200		10.8272	9,417.1200	9.4171	(13.024)	0	0	0
2015/02/04	ES33	05/02/2015			Bond Future	8.5980		92.9543	8.7658	91.5442	1.952	0.0000	0.0000	6,576
2015/02/04	ES33	05/02/2015	10.01	Call	Bond Future	10,897.1800		10.8972	9,487.0800	9.4871	(12.940)	0	0	0
2015/02/04	ES33	05/02/2015	9.99	Call	Bond Future	10,757.1700		10.7572	9,347.0700	9.3471	(13.108)	0	0	0
2015/02/04	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	07/05/2015			Bond Future	8.6581		90.6149	8.8309	89.1819	1.997	0.0000	0.0000	6,576
2015/02/04	ES33	07/05/2015	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/04	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	07/05/2015	9.76	Call	Bond Future	8,575.5500	8.5755	7,142.5400	7.1425	(16.710)	0	0	0
2015/02/04	ES33	07/05/2015	9.74	Call	Bond Future	8,431.1600	8.4312	6,998.1500	6.9982	(16.997)	0	0	0
2015/02/04	ES33	07/05/2015	9.75	Call	Bond Future	8,503.4000	8.5034	7,070.3900	7.0704	(16.852)	0	0	0
2015/02/04	ES33	06/08/2015			Bond Future	8.7070	92.1486	8.8852	90.6886	2.047	0.0000	0.0000	0
2015/02/04	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	06/08/2015	9.61	Call	Bond Future	7,042.8800	7.0429	5,582.8600	5.5829	(20.730)	0	0	0
2015/02/04	ES33	06/08/2015	9.59	Call	Bond Future	6,896.0800	6.8961	5,436.0600	5.4361	(21.172)	0	0	0
2015/02/04	ES33	06/08/2015	9.60	Call	Bond Future	6,969.5300	6.9695	5,509.5100	5.5095	(20.949)	0	0	0
2015/02/04	ES33	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	05/11/2015			Bond Future	8.7454	89.9869	8.9290	88.4989	2.099	0.0000	0.0000	0
2015/02/04	ES33	05/11/2015	9.00	Call	Bond Future	2,053.5200	2.0535	565.4700	0.5655	(72.463)	0	0	0
2015/02/04	ES33	05/11/2015	8.99	Call	Bond Future	1,974.1900	1.9742	486.1400	0.4861	(75.375)	0	0	0
2015/02/04	ES33	05/11/2015	9.01	Call	Bond Future	2,132.7500	2.1328	644.7000	0.6447	(69.771)	0	0	0
2015/02/04	ES33	05/11/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	ES33	05/11/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	05/02/2015	459.99	Call	GOVI	463,950.0000	46.3950	414,740.0000	41.4740	(10.607)	0	0	0
2015/02/04	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	05/02/2015			GOVI	506.3850	506.3850	501.4640	501.4640	(0.972)	0.0000	0.0000	87
2015/02/04	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	05/02/2015	460.00	Call	GOVI	463,850.0000	46.3850	414,640.0000	41.4640	(10.609)	0	0	0
2015/02/04	GOVI	05/02/2015	460.01	Call	GOVI	463,750.0000	46.3750	414,540.0000	41.4540	(10.611)	0	0	0
2015/02/04	GOVI	07/05/2015	449.99	Call	GOVI	642,780.0000	64.2780	592,790.0000	59.2790	(7.777)	0	0	0
2015/02/04	GOVI	07/05/2015			GOVI	514.2680	514.2680	509.2690	509.2690	(0.972)	0.0000	0.0000	425
2015/02/04	GOVI	07/05/2015	450.00	Call	GOVI	642,680.0000	64.2680	592,690.0000	59.2690	(7.778)	0	0	0
2015/02/04	GOVI	07/05/2015	450.01	Call	GOVI	642,580.0000	64.2580	592,590.0000	59.2590	(7.780)	0	0	0
2015/02/04	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	06/08/2015			GOVI	522.8730	522.8730	517.7800	517.7800	(0.974)	0.0000	0.0000	29
2015/02/04	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	06/08/2015	499.99	Call	GOVI	228,830.0000	22.8830	177,900.0000	17.7900	(22.257)	0	0	0
2015/02/04	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	GOVI	06/08/2015	500.00	Call	GOVI	228,730.0000	22.8730	177,800.0000	17.7800	(22.266)	0	0	0
2015/02/04	GOVI	06/08/2015	500.01	Call	GOVI	228,630.0000	22.8630	177,700.0000	17.7700	(22.276)	0	0	0
2015/02/04	GOVI	05/11/2015	530.00	Call	GOVI	21,910.0000	2.1910	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	GOVI	05/11/2015			GOVI	532.1910	532.1910	526.9990	526.9990	(0.976)	0.0000	0.0000	0
2015/02/04	GOVI	05/11/2015	530.01	Call	GOVI	21,810.0000	2.1810	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	GOVI	05/11/2015	529.99	Put	GOVI	0.0000	0.0000	29,910.0000	2.9910	100.000	0	0	0
2015/02/04	GOVI	05/11/2015	530.01	Put	GOVI	0.0000	0.0000	30,110.0000	3.0110	100.000	0	0	0
2015/02/04	GOVI	05/11/2015	529.99	Call	GOVI	22,010.0000	2.2010	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	GOVI	05/11/2015	530.00	Put	GOVI	0.0000	0.0000	30,010.0000	3.0010	100.000	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
2015/02/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/04	IGOV	05/02/2015			Index Future	223.6810	223.6810	223.3340	223.3340	(0.155)	0.0000	0.0000	2
2015/02/04	IGOV	07/05/2015			Index Future	227.1820	227.1820	226.8290	226.8290	(0.155)	0.0000	0.0000	1,074
2015/02/04	IGOV	06/08/2015			Index Future	231.0020	231.0020	230.6380	230.6380	(0.158)	0.0000	0.0000	100
2015/02/04	IGOV	05/11/2015			Index Future	235.1360	235.1360	234.7630	234.7630	(0.159)	0.0000	0.0000	0
2015/02/04	ILBI	05/02/2015			Index Future	605.8010	605.8010	604.7160	604.7160	(0.179)	0.0000	0.0000	0
2015/02/04	ILBI	07/05/2015			Index Future	615.5600	615.5600	614.4560	614.4560	(0.179)	0.0000	0.0000	0
2015/02/04	ILBI	06/08/2015			Index Future	625.7520	625.7520	624.6280	624.6280	(0.180)	0.0000	0.0000	159
2015/02/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/04	JBAF	18/02/2015			Jibar Tradeable Future	6.0700	93.9300	6.0900	93.9100	0.329	0.0000	0.0000	0
2015/02/04	JBAF	18/03/2015			Jibar Tradeable Future	6.0300	93.9700	6.0500	93.9500	0.332	0.0000	0.0000	2,850
2015/02/04	JBAF	15/04/2015			Jibar Tradeable Future	5.9900	94.0100	6.0100	93.9900	0.334	0.0000	0.0000	0
2015/02/04	JBAF	20/05/2015			Jibar Tradeable Future	5.9600	94.0400	5.9800	94.0200	0.336	0.0000	0.0000	0
2015/02/04	JBAF	17/06/2015			Jibar Tradeable Future	5.9500	94.0500	5.9700	94.0300	0.336	0.0000	0.0000	5,000
2015/02/04	JBAF	15/07/2015			Jibar Tradeable Future	5.9500	94.0500	5.9700	94.0300	0.336	0.0000	0.0000	0
2015/02/04	JBAF	16/09/2015			Jibar Tradeable Future	5.9600	94.0400	5.9800	94.0200	0.336	0.0000	0.0000	0
2015/02/04	JBAF	15/12/2015			Jibar Tradeable Future	6.0500	93.9500	6.0700	93.9300	0.331	0.0000	0.0000	0
2015/02/04	JBAF	16/03/2016			Jibar Tradeable Future	6.1700	93.8300	6.1900	93.8100	0.324	0.0000	0.0000	0
2015/02/04	JBAF	15/06/2016			Jibar Tradeable Future	6.2800	93.7200	6.3000	93.7000	0.318	0.0000	0.0000	0
2015/02/04	JBAF	21/09/2016			Jibar Tradeable Future	6.4100	93.5900	6.4300	93.5700	0.312	0.0000	0.0000	0
2015/02/04	JBAF	21/12/2016			Jibar Tradeable Future	6.5100	93.4900	6.5300	93.4700	0.307	0.0000	0.0000	0
2015/02/04	R023	05/02/2015			Bond Future	6.9266	108.4998	7.0705	107.6009	2.077	0.0000	0.0000	6,873
2015/02/04	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R023	05/02/2015	8.75	Call	Bond Future	10,710.3300	10.7103	9,811.4400	9.8114	(8.393)	0	0	0
2015/02/04	R023	05/02/2015	8.76	Call	Bond Future	10,765.1600	10.7652	9,866.2700	9.8663	(8.350)	0	0	0
2015/02/04	R023	05/02/2015	8.74	Call	Bond Future	10,655.4600	10.6555	9,756.5700	9.7566	(8.436)	0	0	0
2015/02/04	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R023	07/05/2015	8.14	Call	Bond Future	6,980.0900	6.9801	6,083.2200	6.0832	(12.849)	0	0	0
2015/02/04	R023	07/05/2015	8.15	Put	Bond Future	11.7800	0.0118	28.2100	0.0282	139.474	0	0	0
2015/02/04	R023	07/05/2015			Bond Future	6.9518	106.2664	7.1019	105.3523	2.160	0.0000	0.0000	7,963
2015/02/04	R023	07/05/2015	8.15	Call	Bond Future	7,035.5500	7.0355	6,137.9000	6.1379	(12.759)	0	0	0
2015/02/04	R023	07/05/2015	8.16	Call	Bond Future	7,091.0000	7.0910	6,192.6200	6.1926	(12.669)	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
2015/02/04	R023	07/05/2015	8.14	Put	Bond Future	12.4400	0.0124	29.6500	0.0296	138.344	0	0	0
2015/02/04	R023	07/05/2015	8.16	Put	Bond Future	11.1400	0.0111	26.8400	0.0268	140.934	0	0	0
2015/02/04	R023	06/08/2015	9.07	Put	Bond Future	3.0300	0.0030	6.9300	0.0069	128.713	0	0	911
2015/02/04	R023	06/08/2015	8.24	Call	Bond Future	7,385.9800	7.3860	6,509.4100	6.5094	(11.868)	0	0	0
2015/02/04	R023	06/08/2015			Bond Future	6.9573	108.0645	7.1146	107.1318	2.261	0.0000	0.0000	0
2015/02/04	R023	06/08/2015	9.07	Call	Bond Future	11,705.9900	11.7060	10,777.1600	10.7772	(7.935)	0	0	0
2015/02/04	R023	06/08/2015	8.26	Put	Bond Future	69.4900	0.0695	122.7700	0.1228	76.673	0	0	0
2015/02/04	R023	06/08/2015	8.25	Put	Bond Future	71.8200	0.0718	126.5300	0.1265	76.177	0	0	0
2015/02/04	R023	06/08/2015	8.24	Put	Bond Future	74.2200	0.0742	130.3800	0.1304	75.667	0	0	0
2015/02/04	R023	06/08/2015	8.25	Call	Bond Future	7,438.0300	7.4380	6,560.0100	6.5600	(11.804)	0	0	0
2015/02/04	R023	06/08/2015	8.26	Call	Bond Future	7,490.1000	7.4901	6,610.6500	6.6107	(11.741)	0	0	0
2015/02/04	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/02/04	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/02/04	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/02/04	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/02/04	R186	05/02/2015	9.00	Call	Bond Future	15,585.2200	15.5852	14,123.8100	14.1238	(9.377)	0	0	0
2015/02/04	R186	05/02/2015			Bond Future	7.1616	127.8328	7.3205	126.3714	2.219	0.0000	0.0000	17,952
2015/02/04	R186	05/02/2015	8.75	Call	Bond Future	13,627.3900	13.6274	12,165.9800	12.1660	(10.724)	0	0	0
2015/02/04	R186	05/02/2015	8.76	Call	Bond Future	13,706.6300	13.7066	12,245.2200	12.2452	(10.662)	0	0	0
2015/02/04	R186	05/02/2015	8.74	Call	Bond Future	13,548.0800	13.5481	12,086.6700	12.0867	(10.787)	0	0	0
2015/02/04	R186	05/02/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/02/04	R186	05/02/2015	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/02/04	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R186	05/02/2015	8.45	Call	Bond Future	11,214.0800	11.2141	9,752.6700	9.7527	(13.032)	0	0	0
2015/02/04	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/02/04	R186	05/02/2015	8.50	Call	Bond Future	11,621.2300	11.6212	10,159.8200	10.1598	(12.575)	0	0	0
2015/02/04	R186	05/02/2015	8.00	Call	Bond Future	7,458.4100	7.4584	5,997.0000	5.9970	(19.594)	0	0	0
2015/02/04	R186	05/02/2015	8.05	Call	Bond Future	7,883.9600	7.8840	6,422.5500	6.4225	(18.536)	0	0	0
2015/02/04	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R186	07/05/2015	7.40	Call	Bond Future	2,992.3400	2.9923	2,081.3400	2.0813	(30.444)	0	0	0
2015/02/04	R186	07/05/2015			Bond Future	7.1920	129.8240	7.3567	128.3384	2.290	7.2604	7.2604	39,791
2015/02/04	R186	07/05/2015	8.25	Call	Bond Future	9,197.0200	9.1970	7,773.3000	7.7733	(15.480)	0	0	0
2015/02/04	R186	07/05/2015	7.50	Put	Bond Future	846.8100	0.8468	1,318.7400	1.3187	55.730	0	0	4,350
2015/02/04	R186	07/05/2015	7.80	Put	Bond Future	329.0500	0.3291	560.5500	0.5605	70.354	0	0	300
2015/02/04	R186	07/05/2015	8.24	Put	Bond Future	57.6900	0.0577	121.5500	0.1215	110.695	0	0	0
2015/02/04	R186	07/05/2015	7.45	Put	Bond Future	976.0200	0.9760	1,498.1600	1.4982	53.497	0	0	4,400
2015/02/04	R186	07/05/2015	8.26	Put	Bond Future	52.6400	0.0526	112.2300	0.1122	113.203	0	0	0
2015/02/04	R186	07/05/2015	8.25	Put	Bond Future	55.1100	0.0551	116.9900	0.1170	112.285	0	0	0
2015/02/04	R186	07/05/2015	7.50	Call	Bond Future	3,605.8000	3.6058	2,592.1300	2.5921	(28.112)	0	0	0
2015/02/04	R186	07/05/2015	7.40	Put	Bond Future	1,120.1500	1.1202	1,694.7500	1.6947	51.297	0	0	4,350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/04	R186	07/05/2015	8.26	Call	Bond Future	9,276.5600	9.2766	7,850.5500	7.8505	(15.372)	0	0	0
2015/02/04	R186	07/05/2015	7.80	Call	Bond Future	5,697.1400	5.6971	4,443.0400	4.4430	(22.013)	0	0	0
2015/02/04	R186	07/05/2015	8.24	Call	Bond Future	9,117.5100	9.1175	7,695.7700	7.6958	(15.594)	0	0	0
2015/02/04	R186	07/05/2015	7.45	Call	Bond Future	3,292.6900	3.2927	2,329.2300	2.3292	(29.261)	0	0	0
2015/02/04	R186	06/08/2015	8.90	Put	Bond Future	39.3700	0.0394	74.4100	0.0744	89.002	0	0	2,500
2015/02/04	R186	06/08/2015	8.00	Put	Bond Future	554.7400	0.5547	810.8100	0.8108	46.160	0	0	0
2015/02/04	R186	06/08/2015			Bond Future	7.2068	126.7215	7.3777	125.2070	2.372	0.0000	0.0000	540
2015/02/04	R186	06/08/2015	8.00	Call	Bond Future	7,376.3100	7.3763	6,117.9300	6.1179	(17.060)	0	0	0
2015/02/04	R186	06/08/2015	8.01	Call	Bond Future	7,445.6700	7.4457	6,183.7500	6.1838	(16.948)	0	0	0
2015/02/04	R186	06/08/2015	7.99	Call	Bond Future	7,306.1000	7.3061	6,052.3500	6.0524	(17.160)	0	0	0
2015/02/04	R186	06/08/2015	8.90	Call	Bond Future	14,001.3100	14.0013	12,521.9000	12.5219	(10.566)	0	0	0
2015/02/04	R186	06/08/2015	7.99	Put	Bond Future	567.3400	0.5673	828.0400	0.8280	45.951	0	0	0
2015/02/04	R186	06/08/2015	8.01	Put	Bond Future	541.3600	0.5414	793.8900	0.7939	46.647	0	0	0
2015/02/04	R186	05/11/2015	8.24	Call	Bond Future	9,248.4500	9.2485	7,966.5200	7.9665	(13.861)	0	0	0
2015/02/04	R186	05/11/2015	8.25	Put	Bond Future	575.7600	0.5758	835.5400	0.8355	45.119	0	0	0
2015/02/04	R186	05/11/2015			Bond Future	7.2051	128.9618	7.3824	127.4176	2.461	0.0000	0.0000	0
2015/02/04	R186	05/11/2015	9.00	Put	Bond Future	102.2000	0.1022	168.9900	0.1690	65.352	0	0	2,600
2015/02/04	R186	05/11/2015	8.24	Put	Bond Future	587.5800	0.5876	849.8600	0.8499	44.637	0	0	0
2015/02/04	R186	05/11/2015	8.26	Put	Bond Future	564.1300	0.5641	820.0000	0.8200	45.357	0	0	0
2015/02/04	R186	05/11/2015	9.00	Call	Bond Future	14,609.9800	14.6100	13,132.5600	13.1326	(10.112)	0	0	0
2015/02/04	R186	05/11/2015	8.25	Call	Bond Future	9,316.2800	9.3163	8,031.8500	8.0318	(13.787)	0	0	0
2015/02/04	R186	05/11/2015	8.26	Call	Bond Future	9,384.2300	9.3842	8,095.8900	8.0959	(13.729)	0	0	0
2015/02/04	R197	05/02/2015	288.99	Put	Bond Future	2,988.9800	2.9890	3,091.1000	3.0911	3.417	0	0	0
2015/02/04	R197	05/02/2015			Bond Future	286.0010	286.0010	285.8989	285.8989	(0.036)	0.0000	0.0000	0
2015/02/04	R197	05/02/2015	289.01	Put	Bond Future	3,008.9800	3.0090	3,111.1000	3.1111	3.394	0	0	0
2015/02/04	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R197	05/02/2015	289.00	Put	Bond Future	2,998.9800	2.9990	3,101.1000	3.1011	3.405	0	0	0
2015/02/04	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R197	07/05/2015			Bond Future	290.4798	290.4798	290.3728	290.3728	(0.037)	0.0000	0.0000	888
2015/02/04	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R197	07/05/2015	293.99	Put	Bond Future	3,510.2200	3.5102	3,617.1800	3.6172	3.047	0	0	0
2015/02/04	R197	07/05/2015	294.01	Put	Bond Future	3,530.2200	3.5302	3,637.1800	3.6372	3.030	0	0	0
2015/02/04	R197	07/05/2015	294.00	Put	Bond Future	3,520.2200	3.5202	3,627.1800	3.6272	3.038	0	0	0
2015/02/04	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R197	06/08/2015	288.00	Call	Bond Future	1,311.5100	1.3115	1,193.6400	1.1936	(8.987)	0	0	0
2015/02/04	R197	06/08/2015			Bond Future	289.3115	289.3115	289.1936	289.1936	(0.041)	0.0000	0.0000	0
2015/02/04	R197	06/08/2015	288.01	Call	Bond Future	1,301.5100	1.3015	1,183.6400	1.1836	(9.056)	0	0	0
2015/02/04	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R197	06/08/2015	287.99	Call	Bond Future	1,321.5100	1.3215	1,203.6400	1.2036	(8.919)	0	0	0
2015/02/04	R202	05/02/2015	233.01	Call	Bond Future	3,820.6600	3.8207	2,711.2100	2.7112	(29.038)	0	0	0
2015/02/04	R202	05/02/2015			Bond Future	236.8307	236.8307	235.7212	235.7212	(0.468)	0.0000	0.0000	58
2015/02/04	R202	05/02/2015	232.99	Call	Bond Future	3,840.6600	3.8407	2,731.2100	2.7312	(28.887)	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
2015/02/04	R202	05/02/2015	233.00	Call	Bond Future	3,830.6600		3.8307	2,721.2100	2.7212	(28.962)	0	0	0
2015/02/04	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R202	07/05/2015			Bond Future	240.5396		240.5396	239.4101	239.4101	(0.470)	0.0000	0.0000	50,926
2015/02/04	R202	07/05/2015	238.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R202	07/05/2015	238.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R202	07/05/2015	238.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R202	07/05/2015	238.51	Call	Bond Future	2,029.6300		2.0296	900.0500	0.9000	(55.654)	0	0	0
2015/02/04	R202	07/05/2015	238.49	Call	Bond Future	2,049.6300		2.0496	920.0500	0.9200	(55.111)	0	0	0
2015/02/04	R202	07/05/2015	238.50	Call	Bond Future	2,039.6300		2.0396	910.0500	0.9100	(55.382)	0	0	0
2015/02/04	R202	06/08/2015			Bond Future	241.3852		241.3852	240.2290	240.2290	(0.479)	0.0000	0.0000	0
2015/02/04	R202	06/08/2015	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R202	06/08/2015	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R202	06/08/2015	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R202	06/08/2015	240.01	Call	Bond Future	1,375.2300		1.3752	219.0000	0.2190	(84.075)	0	0	0
2015/02/04	R202	06/08/2015	239.99	Call	Bond Future	1,395.2300		1.3952	239.0000	0.2390	(82.870)	0	0	0
2015/02/04	R202	06/08/2015	240.00	Call	Bond Future	1,385.2300		1.3852	229.0000	0.2290	(83.468)	0	0	0
2015/02/04	R203	05/02/2015	7.69	Call	Bond Future	3,338.0200		3.3380	3,049.0600	3.0491	(8.657)	0	0	55
2015/02/04	R203	05/02/2015			Bond Future	6.2861		107.9926	6.4054	107.7036	1.898	0.0000	0.0000	9,989
2015/02/04	R203	05/02/2015	8.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R203	05/02/2015	8.35	Call	Bond Future	4,861.0500		4.8611	4,572.0900	4.5721	(5.944)	0	0	0
2015/02/04	R203	05/02/2015	8.36	Call	Bond Future	4,883.9000		4.8839	4,594.9400	4.5949	(5.917)	0	0	0
2015/02/04	R203	05/02/2015	8.34	Call	Bond Future	4,838.1900		4.8382	4,549.2300	4.5492	(5.972)	0	0	0
2015/02/04	R203	05/02/2015	7.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R203	05/02/2015	8.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R203	05/02/2015	8.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R203	07/05/2015			Bond Future	6.2834		105.5088	6.4172	105.2141	2.130	0.0000	0.0000	7,875
2015/02/04	R203	07/05/2015	7.24	Put	Bond Future	6.1100		0.0061	14.6200	0.0146	139.280	0	0	0
2015/02/04	R203	07/05/2015	7.26	Put	Bond Future	5.4400		0.0054	13.1800	0.0132	142.279	0	0	0
2015/02/04	R203	07/05/2015	7.25	Put	Bond Future	5.7900		0.0058	13.9200	0.0139	140.415	0	0	0
2015/02/04	R203	07/05/2015	7.25	Call	Bond Future	2,110.9000		2.1109	1,824.3200	1.8243	(13.576)	0	0	0
2015/02/04	R203	07/05/2015	7.26	Call	Bond Future	2,132.0400		2.1320	1,845.0700	1.8451	(13.460)	0	0	0
2015/02/04	R203	07/05/2015	7.24	Call	Bond Future	2,089.7200		2.0897	1,803.5200	1.8035	(13.696)	0	0	0
2015/02/04	R203	06/08/2015	6.74	Call	Bond Future	1,188.6100		1.1886	955.0000	0.9550	(19.654)	0	0	0
2015/02/04	R203	06/08/2015	6.75	Put	Bond Future	144.5300		0.1445	212.4200	0.2124	46.973	0	0	0
2015/02/04	R203	06/08/2015			Bond Future	6.2123		107.2945	6.3652	106.9916	2.461	0.0000	0.0000	0
2015/02/04	R203	06/08/2015	6.75	Call	Bond Future	1,204.5900		1.2046	969.6400	0.9696	(19.505)	0	0	0
2015/02/04	R203	06/08/2015	6.76	Call	Bond Future	1,220.6300		1.2206	984.3600	0.9844	(19.356)	0	0	0
2015/02/04	R203	06/08/2015	6.74	Put	Bond Future	148.1400		0.1481	217.3700	0.2174	46.733	0	0	0
2015/02/04	R203	06/08/2015	6.76	Put	Bond Future	140.9900		0.1410	207.5600	0.2076	47.216	0	0	0
2015/02/04	R203	05/11/2015	5.99	Call	Bond Future	461.1900		0.4612	344.5800	0.3446	(25.285)	0	0	0
2015/02/04	R203	05/11/2015	6.00	Put	Bond Future	582.0500		0.5820	774.6300	0.7746	33.087	0	0	0
2015/02/04	R203	05/11/2015			Bond Future	6.0636		105.0213	6.2398	104.7105	2.907	0.0000	0.0000	0
2015/02/04	R203	05/11/2015	6.00	Call	Bond Future	469.7100		0.4697	351.5000	0.3515	(25.167)	0	0	0
2015/02/04	R203	05/11/2015	6.01	Call	Bond Future	478.6800		0.4787	358.8600	0.3589	(25.031)	0	0	0
2015/02/04	R203	05/11/2015	5.99	Put	Bond Future	591.2200		0.5912	785.4000	0.7854	32.844	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
2015/02/04	R203	05/11/2015	6.01	Put	Bond Future	573.3300	0.5733	764.3000	0.7643	33.309	0	0	0
2015/02/04	R204	05/02/2015			Bond Future	6.4863	106.2043	6.6204	105.7399	2.068	0.0000	0.0000	6,926
2015/02/04	R204	05/02/2015	8.25	Call	Bond Future	5,912.0000	5.9120	5,447.5200	5.4475	(7.857)	0	0	0
2015/02/04	R204	05/02/2015	8.26	Call	Bond Future	5,944.3400	5.9443	5,479.8600	5.4799	(7.814)	0	0	0
2015/02/04	R204	05/02/2015	8.24	Call	Bond Future	5,879.6500	5.8797	5,415.1700	5.4152	(7.900)	0	0	0
2015/02/04	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R204	07/05/2015	7.51	Put	Bond Future	9.6000	0.0096	22.9500	0.0229	139.063	0	0	0
2015/02/04	R204	07/05/2015			Bond Future	6.5029	107.8586	6.6482	107.3857	2.234	0.0000	0.0000	14,859
2015/02/04	R204	07/05/2015	7.50	Put	Bond Future	10.1700	0.0102	24.1700	0.0242	137.660	0	0	0
2015/02/04	R204	07/05/2015	7.49	Call	Bond Future	3,173.7100	3.1737	2,715.4000	2.7154	(14.441)	0	0	0
2015/02/04	R204	07/05/2015	7.50	Call	Bond Future	3,204.6000	3.2046	2,745.6700	2.7457	(14.321)	0	0	0
2015/02/04	R204	07/05/2015	7.51	Call	Bond Future	3,235.4500	3.2355	2,775.8700	2.7759	(14.205)	0	0	0
2015/02/04	R204	07/05/2015	7.49	Put	Bond Future	10.7200	0.0107	25.3400	0.0253	136.381	0	0	0
2015/02/04	R204	06/08/2015	7.74	Call	Bond Future	3,797.3900	3.7974	3,338.2300	3.3382	(12.091)	0	0	0
2015/02/04	R204	06/08/2015	7.75	Put	Bond Future	27.5800	0.0276	51.7600	0.0518	87.672	0	0	0
2015/02/04	R204	06/08/2015			Bond Future	6.4798	105.6461	6.6385	105.1620	2.449	0.0000	0.0000	0
2015/02/04	R204	06/08/2015	8.41	Call	Bond Future	5,706.0500	5.7061	5,224.3700	5.2244	(8.442)	0	0	0
2015/02/04	R204	06/08/2015	7.74	Put	Bond Future	28.6000	0.0286	53.5000	0.0535	87.063	0	0	0
2015/02/04	R204	06/08/2015	7.76	Put	Bond Future	26.5900	0.0266	50.0600	0.0501	88.266	0	0	0
2015/02/04	R204	06/08/2015	8.41	Put	Bond Future	1.7200	0.0017	4.1000	0.0041	138.372	0	0	699
2015/02/04	R204	06/08/2015	7.75	Call	Bond Future	3,825.6000	3.8256	3,365.7200	3.3657	(12.021)	0	0	0
2015/02/04	R204	06/08/2015	7.76	Call	Bond Future	3,853.8300	3.8538	3,393.2400	3.3932	(11.951)	0	0	0
2015/02/04	R204	05/11/2015			Bond Future	6.4104	107.5137	6.5842	107.0185	2.711	0.0000	0.0000	0
2015/02/04	R204	05/11/2015	6.25	Call	Bond Future	713.4700	0.7135	521.6000	0.5216	(26.893)	0	0	0
2015/02/04	R204	05/11/2015	6.24	Put	Bond Future	1,189.3900	1.1894	1,495.1200	1.4951	25.705	0	0	0
2015/02/04	R204	05/11/2015	6.26	Put	Bond Future	1,157.3600	1.1574	1,458.3000	1.4583	26.002	0	0	0
2015/02/04	R204	05/11/2015	6.25	Put	Bond Future	1,173.3100	1.1733	1,476.6400	1.4766	25.853	0	0	0
2015/02/04	R204	05/11/2015	6.26	Call	Bond Future	726.2600	0.7263	532.0000	0.5320	(26.748)	0	0	0
2015/02/04	R204	05/11/2015	6.24	Call	Bond Future	700.8100	0.7008	511.3400	0.5113	(27.036)	0	0	0
2015/02/04	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R207	05/02/2015			Bond Future	6.6265	103.0988	6.7605	102.5364	2.022	0.0000	0.0000	12,511
2015/02/04	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R207	05/02/2015	8.50	Call	Bond Future	7,536.0000	7.5360	6,973.6000	6.9736	(7.463)	0	0	0
2015/02/04	R207	05/02/2015	8.51	Call	Bond Future	7,574.3800	7.5744	7,011.9800	7.0120	(7.425)	0	0	0
2015/02/04	R207	05/02/2015	8.49	Call	Bond Future	7,497.6000	7.4976	6,935.2000	6.9352	(7.501)	0	0	0
2015/02/04	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R207	07/05/2015			Bond Future	6.6508	104.7047	6.7935	104.1324	2.147	0.0000	0.0000	35,580
2015/02/04	R207	07/05/2015	8.25	Call	Bond Future	6,194.7200	6.1947	5,623.1300	5.6231	(9.227)	0	0	0
2015/02/04	R207	07/05/2015	7.73	Call	Bond Future	4,241.4000	4.2414	3,682.3700	3.6824	(13.180)	0	0	66
2015/02/04	R207	07/05/2015	8.24	Put	Bond Future	0.3400	0.0003	1.1200	0.0011	229.412	0	0	0
2015/02/04	R207	07/05/2015	8.26	Put	Bond Future	0.2900	0.0003	0.9700	0.0010	234.483	0	0	0
2015/02/04	R207	07/05/2015	7.73	Put	Bond Future	9.8700	0.0099	23.1500	0.0231	134.549	0	0	0
2015/02/04	R207	07/05/2015	8.25	Put	Bond Future	0.3200	0.0003	1.0400	0.0010	225.000	0	0	0
2015/02/04	R207	07/05/2015	8.26	Call	Bond Future	6,231.9700	6.2320	5,660.3400	5.6603	(9.173)	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
2015/02/04	R207	07/05/2015	8.24	Call	Bond Future	6,157.4500	6.1575	5,585.9200	5.5859	(9.282)	0	0	0
2015/02/04	R207	06/08/2015	7.76	Call	Bond Future	4,234.5900	4.2346	3,698.3900	3.6984	(12.662)	0	0	0
2015/02/04	R207	06/08/2015			Bond Future	6.6444	102.8329	6.7975	102.2479	2.305	0.0000	0.0000	0
2015/02/04	R207	06/08/2015	7.74	Call	Bond Future	4,166.1100	4.1661	3,632.1000	3.6321	(12.818)	0	0	0
2015/02/04	R207	06/08/2015	7.75	Call	Bond Future	4,200.3300	4.2003	3,665.4000	3.6654	(12.735)	0	0	0
2015/02/04	R207	06/08/2015	7.46	Call	Bond Future	3,231.4200	3.2314	2,731.0800	2.7311	(15.484)	0	0	70
2015/02/04	R207	06/08/2015	7.74	Put	Bond Future	69.5600	0.0696	120.6000	0.1206	73.376	0	0	0
2015/02/04	R207	06/08/2015	7.76	Put	Bond Future	65.1300	0.0651	113.9800	0.1140	75.004	0	0	0
2015/02/04	R207	06/08/2015	7.46	Put	Bond Future	162.5200	0.1625	247.2300	0.2472	52.123	0	0	0
2015/02/04	R207	06/08/2015	7.75	Put	Bond Future	67.3100	0.0673	117.4300	0.1174	74.461	0	0	0
2015/02/04	R207	05/11/2015	7.76	Call	Bond Future	4,276.2900	4.2763	3,760.3300	3.7603	(12.066)	0	0	0
2015/02/04	R207	05/11/2015			Bond Future	6.6003	104.6510	6.7645	104.0531	2.488	0.0000	0.0000	0
2015/02/04	R207	05/11/2015	7.74	Call	Bond Future	4,213.7500	4.2138	3,700.7400	3.7007	(12.175)	0	0	0
2015/02/04	R207	05/11/2015	7.75	Call	Bond Future	4,244.9900	4.2450	3,730.5000	3.7305	(12.120)	0	0	0
2015/02/04	R207	05/11/2015	7.43	Call	Bond Future	3,273.9900	3.2740	2,815.0400	2.8150	(14.018)	0	0	53
2015/02/04	R207	05/11/2015	7.74	Put	Bond Future	150.0400	0.1500	234.9300	0.2349	56.578	0	0	0
2015/02/04	R207	05/11/2015	7.43	Put	Bond Future	295.8600	0.2959	434.8100	0.4348	46.965	0	0	0
2015/02/04	R207	05/11/2015	7.76	Put	Bond Future	143.0400	0.1430	224.9800	0.2250	57.285	0	0	0
2015/02/04	R207	05/11/2015	7.75	Put	Bond Future	146.5000	0.1465	229.9100	0.2299	56.935	0	0	0
2015/02/04	R208	05/02/2015	8.51	Call	Bond Future	8,248.6500	8.2487	7,562.8400	7.5628	(8.314)	0	0	0
2015/02/04	R208	05/02/2015			Bond Future	6.7565	102.4232	6.8954	101.7374	2.057	0.0000	0.0000	13,084
2015/02/04	R208	05/02/2015	8.49	Call	Bond Future	8,159.3600	8.1594	7,473.5500	7.4736	(8.405)	0	0	0
2015/02/04	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R208	05/02/2015	8.50	Call	Bond Future	8,204.0200	8.2040	7,518.2100	7.5182	(8.359)	0	0	0
2015/02/04	R208	07/05/2015	8.01	Call	Bond Future	5,684.4100	5.6844	4,996.0500	4.9961	(12.110)	0	0	0
2015/02/04	R208	07/05/2015			Bond Future	6.7804	100.6193	6.9268	99.9216	2.160	0.0000	0.0000	62,202
2015/02/04	R208	07/05/2015	7.99	Call	Bond Future	5,596.0000	5.5960	4,908.6100	4.9086	(12.284)	0	0	0
2015/02/04	R208	07/05/2015	8.00	Call	Bond Future	5,640.2100	5.6402	4,952.3200	4.9523	(12.196)	0	0	0
2015/02/04	R208	07/05/2015	7.99	Put	Bond Future	6.8200	0.0068	17.0700	0.0171	150.293	0	0	0
2015/02/04	R208	07/05/2015	8.01	Put	Bond Future	6.0600	0.0061	15.3400	0.0153	153.135	0	0	0
2015/02/04	R208	07/05/2015	8.00	Put	Bond Future	6.4300	0.0064	16.1800	0.0162	151.633	0	0	0
2015/02/04	R208	06/08/2015			Bond Future	6.7799	102.3224	6.9348	101.6100	2.286	0.0000	0.0000	0
2015/02/04	R208	06/08/2015	8.00	Call	Bond Future	5,506.6300	5.5066	4,841.4600	4.8415	(12.079)	0	0	0
2015/02/04	R208	06/08/2015	8.01	Call	Bond Future	5,547.7200	5.5477	4,881.3200	4.8813	(12.012)	0	0	0
2015/02/04	R208	06/08/2015	8.85	Call	Bond Future	9,028.6000	9.0286	8,319.0100	8.3190	(7.859)	0	0	0
2015/02/04	R208	06/08/2015	7.99	Call	Bond Future	5,465.5600	5.4656	4,801.6600	4.8017	(12.147)	0	0	0
2015/02/04	R208	06/08/2015	8.01	Put	Bond Future	59.1900	0.0592	105.2200	0.1052	77.767	0	0	0
2015/02/04	R208	06/08/2015	8.00	Put	Bond Future	61.2100	0.0612	108.4700	0.1085	77.210	0	0	0
2015/02/04	R208	06/08/2015	8.85	Put	Bond Future	2.0600	0.0021	4.9000	0.0049	137.864	0	0	198
2015/02/04	R208	06/08/2015	7.99	Put	Bond Future	63.2900	0.0633	111.8200	0.1118	76.679	0	0	0
2015/02/04	R208	05/11/2015			Bond Future	6.7540	100.7288	6.9180	100.0013	2.428	0.0000	0.0000	0
2015/02/04	R208	05/11/2015	8.48	Call	Bond Future	7,385.7300	7.3857	6,688.5300	6.6885	(9.440)	0	0	0
2015/02/04	R208	05/11/2015	7.74	Put	Bond Future	269.4400	0.2694	398.4800	0.3985	47.892	0	0	0
2015/02/04	R208	05/11/2015	7.75	Call	Bond Future	4,584.5800	4.5846	3,984.7500	3.9848	(13.084)	0	0	0
2015/02/04	R208	05/11/2015	7.76	Call	Bond Future	4,621.0100	4.6210	4,019.1300	4.0191	(13.025)	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
2015/02/04	R208	05/11/2015	8.48	Put	Bond Future	41.0400		0.0410	71.3100	0.0713	73.757	0	0	2,200
2015/02/04	R208	05/11/2015	7.74	Call	Bond Future	4,548.2300		4.5482	3,949.8000	3.9498	(13.157)	0	0	0
2015/02/04	R208	05/11/2015	7.76	Put	Bond Future	257.7600		0.2578	383.3500	0.3834	48.724	0	0	0
2015/02/04	R208	05/11/2015	7.75	Put	Bond Future	263.5500		0.2636	391.1900	0.3912	48.431	0	0	0
2015/02/04	R209	05/02/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R209	05/02/2015			Bond Future	7.7016		87.2398	7.8705	85.7106	2.192	0.0000	0.0000	6,505
2015/02/04	R209	05/02/2015	9.25	Call	Bond Future	12,605.1900		12.6052	11,075.9600	11.0760	(12.132)	0	0	0
2015/02/04	R209	05/02/2015	9.26	Call	Bond Future	12,677.0800		12.6771	11,147.8500	11.1479	(12.063)	0	0	0
2015/02/04	R209	05/02/2015	9.24	Call	Bond Future	12,533.1900		12.5332	11,003.9600	11.0040	(12.201)	0	0	0
2015/02/04	R209	05/02/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R209	05/02/2015	9.00	Call	Bond Future	10,771.3100		10.7713	9,242.0800	9.2421	(14.197)	0	0	0
2015/02/04	R209	05/02/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R209	05/02/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R209	07/05/2015			Bond Future	7.7341		85.4513	7.9072	83.8973	2.239	0.0000	0.0000	14,585
2015/02/04	R209	07/05/2015	8.99	Put	Bond Future	38.2800		0.0383	80.2700	0.0803	109.692	0	0	0
2015/02/04	R209	07/05/2015	9.01	Put	Bond Future	35.1000		0.0351	74.1400	0.0741	111.225	0	0	0
2015/02/04	R209	07/05/2015	8.99	Call	Bond Future	10,405.8400		10.4058	8,893.8200	8.8938	(14.530)	0	0	0
2015/02/04	R209	07/05/2015	9.00	Put	Bond Future	36.6600		0.0367	77.1500	0.0771	110.447	0	0	0
2015/02/04	R209	07/05/2015	9.00	Call	Bond Future	10,478.8900		10.4789	8,965.3700	8.9654	(14.444)	0	0	0
2015/02/04	R209	07/05/2015	9.01	Call	Bond Future	10,551.8900		10.5519	9,036.9200	9.0369	(14.357)	0	0	0
2015/02/04	R209	06/08/2015	8.99	Put	Bond Future	250.8200		0.2508	392.4600	0.3925	56.471	0	0	0
2015/02/04	R209	06/08/2015			Bond Future	7.7561		86.8977	7.9338	85.3149	2.291	0.0000	0.0000	0
2015/02/04	R209	06/08/2015	9.01	Put	Bond Future	238.4900		0.2385	374.5500	0.3745	57.051	0	0	0
2015/02/04	R209	06/08/2015	9.90	Call	Bond Future	16,490.7000		16.4907	14,923.6900	14.9237	(9.502)	0	0	0
2015/02/04	R209	06/08/2015	9.00	Call	Bond Future	10,454.9000		10.4549	9,010.9100	9.0109	(13.812)	0	0	0
2015/02/04	R209	06/08/2015	9.01	Call	Bond Future	10,523.1800		10.5232	9,076.4200	9.0764	(13.748)	0	0	0
2015/02/04	R209	06/08/2015	8.99	Call	Bond Future	10,386.6400		10.3866	8,945.4600	8.9455	(13.875)	0	0	0
2015/02/04	R209	06/08/2015	9.00	Put	Bond Future	244.5900		0.2446	383.4200	0.3834	56.760	0	0	0
2015/02/04	R209	06/08/2015	9.90	Put	Bond Future	18.3200		0.0183	34.1300	0.0341	86.299	0	0	2,914
2015/02/04	R209	05/11/2015	7.99	Put	Bond Future	2,599.4900		2.5995	3,299.0900	3.2991	26.913	0	0	0
2015/02/04	R209	05/11/2015			Bond Future	7.7676		85.2837	7.9498	83.6708	2.345	0.0000	0.0000	0
2015/02/04	R209	05/11/2015	8.01	Put	Bond Future	2,529.3600		2.5294	3,216.3700	3.2164	27.161	0	0	0
2015/02/04	R209	05/11/2015	8.00	Put	Bond Future	2,564.2300		2.5642	3,257.5200	3.2575	27.037	0	0	0
2015/02/04	R209	05/11/2015	7.99	Call	Bond Future	4,562.2200		4.5622	3,648.9600	3.6490	(20.018)	0	0	0
2015/02/04	R209	05/11/2015	8.00	Call	Bond Future	4,613.6300		4.6136	3,694.0600	3.6941	(19.932)	0	0	0
2015/02/04	R209	05/11/2015	8.01	Call	Bond Future	4,665.2900		4.6653	3,739.4400	3.7394	(19.845)	0	0	0
2015/02/04	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R210	05/02/2015			Bond Future	175.8578		175.8578	175.7954	175.7954	(0.036)	0.0000	0.0000	0
2015/02/04	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R210	05/02/2015	175.01	Call	Bond Future	847.8500		0.8478	785.4000	0.7854	(7.366)	0	0	0
2015/02/04	R210	05/02/2015	174.99	Call	Bond Future	867.8500		0.8678	805.4000	0.8054	(7.196)	0	0	0
2015/02/04	R210	05/02/2015	175.00	Call	Bond Future	857.8500		0.8578	795.4000	0.7954	(7.280)	0	0	0
2015/02/04	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R210	07/05/2015			Bond Future	176.5489		176.5489	176.4834	176.4834	(0.037)	0.0000	0.0000	618
2015/02/04	R210	07/05/2015	177.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R210	07/05/2015	176.99	Put	Bond Future	441.0800		0.4411	506.6400	0.5066	14.864	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
2015/02/04	R210	07/05/2015	177.01	Put	Bond Future	461.0800	0.4611	526.6400	0.5266	14.219	0	0	0
2015/02/04	R210	07/05/2015	177.00	Put	Bond Future	451.0800	0.4511	516.6400	0.5166	14.534	0	0	0
2015/02/04	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R210	06/08/2015	179.01	Call	Bond Future	540.6400	0.5406	468.3300	0.4683	(13.375)	0	0	0
2015/02/04	R210	06/08/2015			Bond Future	179.5506	179.5506	179.4783	179.4783	(0.040)	0.0000	0.0000	0
2015/02/04	R210	06/08/2015	178.99	Call	Bond Future	560.6400	0.5606	488.3300	0.4883	(12.898)	0	0	0
2015/02/04	R210	06/08/2015	179.00	Call	Bond Future	550.6400	0.5506	478.3300	0.4783	(13.132)	0	0	0
2015/02/04	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R211	05/02/2015			Bond Future	130.3205	130.3205	130.2714	130.2714	(0.038)	0.0000	0.0000	0
2015/02/04	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R211	05/02/2015	132.99	Put	Bond Future	2,669.5400	2.6695	2,718.6300	2.7186	1.839	0	0	0
2015/02/04	R211	05/02/2015	133.01	Put	Bond Future	2,689.5400	2.6895	2,738.6300	2.7386	1.825	0	0	0
2015/02/04	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R211	05/02/2015	133.00	Put	Bond Future	2,679.5400	2.6795	2,728.6300	2.7286	1.832	0	0	0
2015/02/04	R211	07/05/2015	134.99	Put	Bond Future	2,628.7600	2.6288	2,680.1000	2.6801	1.953	0	0	0
2015/02/04	R211	07/05/2015			Bond Future	132.3612	132.3612	132.3099	132.3099	(0.039)	0.0000	0.0000	1,120
2015/02/04	R211	07/05/2015	135.01	Put	Bond Future	2,648.7600	2.6488	2,700.1000	2.7001	1.938	0	0	0
2015/02/04	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R211	07/05/2015	135.00	Put	Bond Future	2,638.7600	2.6388	2,690.1000	2.6901	1.946	0	0	0
2015/02/04	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R211	06/08/2015			Bond Future	132.9792	132.9792	132.9227	132.9227	(0.042)	0.0000	0.0000	0
2015/02/04	R211	06/08/2015	134.99	Put	Bond Future	2,010.8500	2.0109	2,067.2600	2.0673	2.805	0	0	0
2015/02/04	R211	06/08/2015	135.01	Put	Bond Future	2,030.8500	2.0309	2,087.2600	2.0873	2.778	0	0	0
2015/02/04	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R211	06/08/2015	135.00	Put	Bond Future	2,020.8500	2.0209	2,077.2600	2.0773	2.791	0	0	0
2015/02/04	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	05/02/2015			Bond Future	136.1227	136.1227	136.0743	136.0743	(0.036)	0.0000	0.0000	1,621
2015/02/04	R212	05/02/2015	137.99	Put	Bond Future	1,867.3100	1.8673	1,915.6800	1.9157	2.590	0	0	0
2015/02/04	R212	05/02/2015	138.01	Put	Bond Future	1,887.3100	1.8873	1,935.6800	1.9357	2.563	0	0	0
2015/02/04	R212	05/02/2015	138.00	Put	Bond Future	1,877.3100	1.8773	1,925.6800	1.9257	2.577	0	0	0
2015/02/04	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	07/05/2015			Bond Future	138.2543	138.2543	138.2037	138.2037	(0.037)	0.0000	0.0000	1,190
2015/02/04	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	07/05/2015	140.99	Put	Bond Future	2,735.6700	2.7357	2,786.2700	2.7863	1.850	0	0	0
2015/02/04	R212	07/05/2015	141.01	Put	Bond Future	2,755.6700	2.7557	2,806.2700	2.8063	1.836	0	0	0
2015/02/04	R212	07/05/2015	141.00	Put	Bond Future	2,745.6700	2.7457	2,796.2700	2.7963	1.843	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
2015/02/04	R212	06/08/2015	141.01	Put	Bond Future	2,196.8900	2.1969	2,252.8000	2.2528	2.545	0	0	0
2015/02/04	R212	06/08/2015			Bond Future	138.8131	138.8131	138.7572	138.7572	(0.040)	0.0000	0.0000	0
2015/02/04	R212	06/08/2015	141.00	Put	Bond Future	2,186.8900	2.1869	2,242.8000	2.2428	2.557	0	0	0
2015/02/04	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R212	06/08/2015	140.99	Put	Bond Future	2,176.8900	2.1769	2,232.8000	2.2328	2.568	0	0	0
2015/02/04	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R213	05/02/2015			Bond Future	7.5668	97.9297	7.7455	96.3635	2.362	0.0000	0.0000	12,579
2015/02/04	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R213	05/02/2015	9.25	Call	Bond Future	13,410.8400	13.4108	11,844.6600	11.8447	(11.678)	0	0	0
2015/02/04	R213	05/02/2015	9.26	Call	Bond Future	13,482.1900	13.4822	11,916.0100	11.9160	(11.617)	0	0	0
2015/02/04	R213	05/02/2015	9.24	Call	Bond Future	13,339.4000	13.3394	11,773.2200	11.7732	(11.741)	0	0	0
2015/02/04	R213	07/05/2015	8.74	Call	Bond Future	9,347.2300	9.3472	7,817.2300	7.8172	(16.368)	0	0	0
2015/02/04	R213	07/05/2015	8.75	Put	Bond Future	48.0400	0.0480	107.5800	0.1076	123.938	0	0	0
2015/02/04	R213	07/05/2015			Bond Future	7.5995	95.9114	7.7834	94.3197	2.419	0.0000	0.0000	16,466
2015/02/04	R213	07/05/2015	8.75	Call	Bond Future	9,420.7900	9.4208	7,888.6200	7.8886	(16.264)	0	0	0
2015/02/04	R213	07/05/2015	8.76	Call	Bond Future	9,494.3200	9.4943	7,960.0600	7.9601	(16.160)	0	0	0
2015/02/04	R213	07/05/2015	8.74	Put	Bond Future	50.1800	0.0502	111.8900	0.1119	122.977	0	0	0
2015/02/04	R213	07/05/2015	8.76	Put	Bond Future	45.9700	0.0460	103.4200	0.1034	124.973	0	0	0
2015/02/04	R213	06/08/2015			Bond Future	7.6205	97.5343	7.8099	95.9128	2.484	0.0000	0.0000	0
2015/02/04	R213	06/08/2015	8.49	Put	Bond Future	525.0700	0.5251	780.8300	0.7808	48.710	0	0	0
2015/02/04	R213	06/08/2015	8.51	Put	Bond Future	502.0300	0.5020	749.9700	0.7500	49.387	0	0	0
2015/02/04	R213	06/08/2015	8.49	Call	Bond Future	7,661.4700	7.6615	6,295.7500	6.2958	(17.826)	0	0	0
2015/02/04	R213	06/08/2015	8.50	Put	Bond Future	513.9000	0.5139	765.2700	0.7653	48.914	0	0	0
2015/02/04	R213	06/08/2015	8.50	Call	Bond Future	7,727.9100	7.7279	6,357.8000	6.3578	(17.729)	0	0	0
2015/02/04	R213	06/08/2015	8.51	Call	Bond Future	7,793.5500	7.7936	6,420.0100	6.4200	(17.624)	0	0	0
2015/02/04	R213	05/11/2015	7.76	Call	Bond Future	3,851.6300	3.8516	2,953.6300	2.9536	(23.315)	0	0	0
2015/02/04	R213	05/11/2015			Bond Future	7.6318	95.7102	7.8265	94.0578	2.552	0.0000	0.0000	0
2015/02/04	R213	05/11/2015	7.74	Call	Bond Future	3,757.7300	3.7577	2,874.0200	2.8740	(23.517)	0	0	0
2015/02/04	R213	05/11/2015	7.75	Call	Bond Future	3,804.5300	3.8045	2,913.3500	2.9133	(23.424)	0	0	0
2015/02/04	R213	05/11/2015	7.74	Put	Bond Future	2,834.5900	2.8346	3,603.2400	3.6032	27.117	0	0	0
2015/02/04	R213	05/11/2015	7.76	Put	Bond Future	2,759.2600	2.7593	3,513.6200	3.5136	27.339	0	0	0
2015/02/04	R213	05/11/2015	7.75	Put	Bond Future	2,796.7200	2.7967	3,557.9000	3.5579	27.217	0	0	0
2015/02/04	R214	05/02/2015	9.50	Call	Bond Future	14,845.8700	14.8459	13,106.6900	13.1067	(11.715)	0	0	0
2015/02/04	R214	05/02/2015			Bond Future	7.7516	89.0013	7.9305	87.2621	2.307	0.0000	0.0000	5,404
2015/02/04	R214	05/02/2015	9.51	Call	Bond Future	14,918.4200	14.9184	13,179.2400	13.1792	(11.658)	0	0	0
2015/02/04	R214	05/02/2015	9.49	Call	Bond Future	14,773.2000	14.7732	13,034.0200	13.0340	(11.773)	0	0	0
2015/02/04	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R214	07/05/2015			Bond Future	7.7822	87.0970	7.9653	85.3298	2.354	0.0000	0.0000	15,567
2015/02/04	R214	07/05/2015	9.15	Call	Bond Future	11,937.8700	11.9379	10,206.7900	10.2068	(14.501)	0	0	0
2015/02/04	R214	07/05/2015	9.16	Call	Bond Future	12,013.5700	12.0136	10,281.2000	10.2812	(14.420)	0	0	0
2015/02/04	R214	07/05/2015	9.14	Put	Bond Future	31.7100	0.0317	69.1800	0.0692	118.165	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
2015/02/04	R214	07/05/2015	9.16	Put	Bond Future	29.1100	0.0291	63.9600	0.0640	119.718	0	0	0
2015/02/04	R214	07/05/2015	9.15	Put	Bond Future	30.3900	0.0304	66.5300	0.0665	118.921	0	0	0
2015/02/04	R214	07/05/2015	9.14	Call	Bond Future	11,862.0800	11.8621	10,132.3300	10.1323	(14.582)	0	0	0
2015/02/04	R214	06/08/2015	8.76	Put	Bond Future	563.2200	0.5632	841.5100	0.8415	49.411	0	0	0
2015/02/04	R214	06/08/2015			Bond Future	7.8031	88.5709	7.9909	86.7712	2.406	0.0000	0.0000	0
2015/02/04	R214	06/08/2015	8.75	Put	Bond Future	575.7100	0.5757	858.7000	0.8587	49.155	0	0	0
2015/02/04	R214	06/08/2015	8.74	Call	Bond Future	8,999.3000	8.9993	7,487.1300	7.4871	(16.803)	0	0	0
2015/02/04	R214	06/08/2015	8.75	Call	Bond Future	9,070.0300	9.0700	7,553.3100	7.5533	(16.722)	0	0	0
2015/02/04	R214	06/08/2015	8.76	Call	Bond Future	9,139.9200	9.1399	7,618.5000	7.6185	(16.646)	0	0	0
2015/02/04	R214	06/08/2015	8.74	Put	Bond Future	587.4900	0.5875	875.0300	0.8750	48.944	0	0	0
2015/02/04	R214	05/11/2015			Bond Future	7.8160	86.8418	8.0083	85.0082	2.460	0.0000	0.0000	0
2015/02/04	R214	05/11/2015	7.99	Put	Bond Future	3,075.5300	3.0755	3,899.8900	3.8999	26.804	0	0	0
2015/02/04	R214	05/11/2015	8.00	Put	Bond Future	3,035.4000	3.0354	3,852.6600	3.8527	26.924	0	0	0
2015/02/04	R214	05/11/2015	8.01	Put	Bond Future	2,995.4100	2.9954	3,805.5800	3.8056	27.047	0	0	0
2015/02/04	R214	05/11/2015	7.99	Call	Bond Future	4,737.4100	4.7374	3,728.2300	3.7282	(21.302)	0	0	0
2015/02/04	R214	05/11/2015	8.00	Call	Bond Future	4,791.2600	4.7913	3,774.9800	3.7750	(21.211)	0	0	0
2015/02/04	R214	05/11/2015	8.01	Call	Bond Future	4,845.0800	4.8451	3,821.7100	3.8217	(21.122)	0	0	0
2015/02/04	R248	05/02/2015			Bond Future	7.8117	114.9898	7.9855	112.7864	2.225	0.0000	0.0000	4,229
2015/02/04	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R248	05/02/2015	9.50	Call	Bond Future	18,586.3100	18.5863	16,382.9800	16.3830	(11.855)	0	0	0
2015/02/04	R248	05/02/2015	9.51	Call	Bond Future	18,679.8300	18.6798	16,476.5000	16.4765	(11.795)	0	0	0
2015/02/04	R248	05/02/2015	9.49	Call	Bond Future	18,492.6100	18.4926	16,289.2800	16.2893	(11.915)	0	0	0
2015/02/04	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R248	07/05/2015			Bond Future	7.8431	112.3513	8.0212	110.1124	2.271	0.0000	0.0000	24,409
2015/02/04	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R248	07/05/2015	9.26	Call	Bond Future	15,864.0000	15.8640	13,625.1200	13.6251	(14.113)	0	0	0
2015/02/04	R248	07/05/2015	9.24	Call	Bond Future	15,668.2000	15.6682	13,429.3200	13.4293	(14.289)	0	0	0
2015/02/04	R248	07/05/2015	9.25	Call	Bond Future	15,766.1900	15.7662	13,527.3100	13.5273	(14.201)	0	0	0
2015/02/04	R248	06/08/2015	8.76	Call	Bond Future	10,445.0800	10.4451	8,164.9300	8.1649	(21.830)	0	0	0
2015/02/04	R248	06/08/2015			Bond Future	7.8651	114.2524	8.0477	111.9723	2.322	0.0000	0.0000	1,277
2015/02/04	R248	06/08/2015	8.74	Call	Bond Future	10,230.5600	10.2306	7,950.4100	7.9504	(22.288)	0	0	0
2015/02/04	R248	06/08/2015	8.75	Call	Bond Future	10,337.9200	10.3379	8,057.7700	8.0578	(22.056)	0	0	0
2015/02/04	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/04	R248	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	689.5700	0.6896	100.000	0	0	0
2015/02/04	R248	05/11/2015			Bond Future	7.8792	111.8370	8.0662	109.5139	2.373	0.0000	0.0000	0
2015/02/04	R248	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	813.0300	0.8130	100.000	0	0	0
2015/02/04	R248	05/11/2015	8.01	Call	Bond Future	1,633.5500	1.6335	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	R248	05/11/2015	7.99	Call	Bond Future	1,386.3800	1.3864	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	R248	05/11/2015	8.00	Call	Bond Future	1,510.0900	1.5101	0.0000	0.0000	(100.000)	0	0	0
2015/02/04	R248	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	936.7400	0.9367	100.000	0	0	0

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Total												557682
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