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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/02/2015 TO 06/02/2015

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
2015/02/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	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
2015/02/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	2025	05/02/2015			Bond Future	118.1921	118.1921	118.1921	118.1921	0.000	0.0000	0.0000	0
2015/02/06	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2025	07/05/2015			Bond Future	120.0401	120.0401	119.8925	119.8925	(0.123)	0.0000	0.0000	16
2015/02/06	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2025	07/05/2015	120.99	Put	Bond Future	949.8700	0.9499	1,097.5300	1.0975	15.545	0	0	0
2015/02/06	2025	07/05/2015	121.01	Put	Bond Future	969.8700	0.9699	1,117.5300	1.1175	15.225	0	0	0
2015/02/06	2025	07/05/2015	121.00	Put	Bond Future	959.8700	0.9599	1,107.5300	1.1075	15.383	0	0	0
2015/02/06	2025	06/08/2015	120.99	Put	Bond Future	88.3000	0.0883	266.8700	0.2669	202.231	0	0	0
2015/02/06	2025	06/08/2015			Bond Future	120.9017	120.9017	120.7231	120.7231	(0.148)	0.0000	0.0000	0
2015/02/06	2025	06/08/2015	121.01	Put	Bond Future	108.3000	0.1083	286.8700	0.2869	164.885	0	0	0
2015/02/06	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2025	06/08/2015	121.00	Put	Bond Future	98.3000	0.0983	276.8700	0.2769	181.658	0	0	0
2015/02/06	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2030	05/02/2015			Bond Future	7.6800	103.0356	7.6800	103.0356	0.000	0.0000	0.0000	0
2015/02/06	2030	07/05/2015			Bond Future	7.7472	104.4105	7.8316	103.6696	1.089	0.0000	0.0000	5,625
2015/02/06	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2030	07/05/2015	8.74	Call	Bond Future	8,263.0300	8.2630	7,522.1700	7.5222	(8.966)	0	0	0
2015/02/06	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2030	07/05/2015	8.75	Call	Bond Future	8,341.4000	8.3414	7,600.5400	7.6005	(8.882)	0	0	0
2015/02/06	2030	07/05/2015	8.76	Call	Bond Future	8,419.6700	8.4197	7,678.8100	7.6788	(8.799)	0	0	0
2015/02/06	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2030	06/08/2015			Bond Future	7.7778	102.1654	7.8676	101.3876	1.155	0.0000	0.0000	0
2015/02/06	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2030	06/08/2015	7.74	Put	Bond Future	330.3400	0.3303	1,108.1900	1.1082	235.470	0	0	0
2015/02/06	2030	06/08/2015	7.76	Put	Bond Future	155.6000	0.1556	933.4500	0.9334	499.904	0	0	0
2015/02/06	2030	06/08/2015	7.75	Put	Bond Future	242.9200	0.2429	1,020.7700	1.0208	320.208	0	0	0
2015/02/06	2032	05/02/2015			Bond Future	7.8550	106.6843	7.8550	106.6843	0.000	0.0000	0.0000	0
2015/02/06	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2032	07/05/2015			Bond Future	7.9232	103.9462	8.0022	103.2057	0.997	0.0000	0.0000	15
2015/02/06	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2032	07/05/2015	8.50	Call	Bond Future	5,234.5200	5.2345	4,494.0500	4.4940	(14.146)	0	0	0
2015/02/06	2032	07/05/2015	8.51	Call	Bond Future	5,321.8300	5.3218	4,581.3600	4.5814	(13.914)	0	0	0
2015/02/06	2032	07/05/2015	8.49	Call	Bond Future	5,147.0900	5.1471	4,406.6200	4.4066	(14.386)	0	0	0

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2015/02/06	2032	06/08/2015	8.50	Call	Bond Future	4,903.9000		4.9039	4,126.5000	4.1265	(15.853)	0	0	0
2015/02/06	2032	06/08/2015			Bond Future	7.9547		105.7028	8.0386	104.9254	1.055	0.0000	0.0000	0
2015/02/06	2032	06/08/2015	8.51	Call	Bond Future	4,990.6300		4.9906	4,213.2300	4.2132	(15.577)	0	0	0
2015/02/06	2032	06/08/2015	8.49	Call	Bond Future	4,817.0600		4.8171	4,039.6600	4.0397	(16.138)	0	0	0
2015/02/06	2032	06/08/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2032	06/08/2015	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2032	06/08/2015	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2032	05/11/2015			Bond Future	7.9743		103.4081	8.0712	102.5193	1.216	0.0000	0.0000	0
2015/02/06	2032	05/11/2015	8.00	Call	Bond Future	236.9900		0.2370	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	2032	05/11/2015	7.99	Put	Bond Future	0.0000		0.0000	743.7100	0.7437	100.000	0	0	0
2015/02/06	2032	05/11/2015	8.01	Put	Bond Future	0.0000		0.0000	559.8700	0.5599	100.000	0	0	0
2015/02/06	2032	05/11/2015	8.00	Put	Bond Future	0.0000		0.0000	651.7300	0.6517	100.000	0	0	0
2015/02/06	2032	05/11/2015	8.01	Call	Bond Future	328.8500		0.3288	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	2032	05/11/2015	7.99	Call	Bond Future	145.0100		0.1450	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	2037	05/02/2015			Bond Future	7.9200		106.2248	7.9200	106.2248	0.000	0.0000	0.0000	0
2015/02/06	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2037	07/05/2015			Bond Future	7.9818		107.6577	8.0501	106.9330	0.856	0.0000	0.0000	32,860
2015/02/06	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2037	07/05/2015	9.01	Call	Bond Future	10,135.0300		10.1350	9,410.3200	9.4103	(7.151)	0	0	0
2015/02/06	2037	07/05/2015	8.99	Call	Bond Future	9,952.7000		9.9527	9,227.9900	9.2280	(7.282)	0	0	0
2015/02/06	2037	07/05/2015	9.00	Call	Bond Future	10,043.9300		10.0439	9,319.2200	9.3192	(7.215)	0	0	0
2015/02/06	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2037	06/08/2015			Bond Future	8.0137		105.2170	8.0863	104.4548	0.906	0.0000	0.0000	3,220
2015/02/06	2037	06/08/2015	8.75	Call	Bond Future	7,348.0200		7.3480	6,585.8400	6.5858	(10.373)	0	0	0
2015/02/06	2037	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2037	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2037	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2037	06/08/2015	8.76	Call	Bond Future	7,442.2500		7.4423	6,680.0700	6.6801	(10.241)	0	0	0
2015/02/06	2037	06/08/2015	8.74	Call	Bond Future	7,253.6500		7.2537	6,491.4700	6.4915	(10.508)	0	0	0
2015/02/06	2037	05/11/2015	7.99	Put	Bond Future	435.5100		0.4355	1,310.4700	1.3105	200.905	0	0	0
2015/02/06	2037	05/11/2015	8.01	Put	Bond Future	224.9200		0.2249	1,099.8800	1.0999	389.009	0	0	0
2015/02/06	2037	05/11/2015			Bond Future	8.0314		107.0725	8.1155	106.1975	1.046	0.0000	0.0000	0
2015/02/06	2037	05/11/2015	8.00	Put	Bond Future	330.1300		0.3301	1,205.0900	1.2051	265.035	0	0	0
2015/02/06	2037	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2037	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2037	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2038	05/02/2015			Bond Future	123.9600		123.9600	123.9600	123.9600	0.000	0.0000	0.0000	0
2015/02/06	2038	07/05/2015	126.99	Put	Bond Future	1,091.7300		1.0917	1,132.8900	1.1329	3.770	0	0	0
2015/02/06	2038	07/05/2015			Bond Future	125.8983		125.8983	125.8571	125.8571	(0.033)	0.0000	0.0000	3,261
2015/02/06	2038	07/05/2015	127.00	Put	Bond Future	1,101.7300		1.1017	1,142.8900	1.1429	3.736	0	0	0
2015/02/06	2038	07/05/2015	127.01	Put	Bond Future	1,111.7300		1.1117	1,152.8900	1.1529	3.702	0	0	0
2015/02/06	2038	07/05/2015	126.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2038	07/05/2015	127.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2038	07/05/2015	127.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2038	06/08/2015	128.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2038	06/08/2015			Bond Future	126.7120		126.7120	126.6406	126.6406	(0.056)	0.0000	0.0000	0

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2015/02/06	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2038	06/08/2015	127.99	Put	Bond Future	1,277.9600	1.2780	1,349.4000	1.3494	5.590	0	0	0
2015/02/06	2038	06/08/2015	128.01	Put	Bond Future	1,297.9600	1.2980	1,369.4000	1.3694	5.504	0	0	0
2015/02/06	2038	06/08/2015	128.00	Put	Bond Future	1,287.9600	1.2880	1,359.4000	1.3594	5.547	0	0	0
2015/02/06	2044	05/02/2015			Bond Future	7.9900	108.7663	7.9900	108.7663	0.000	0.0000	0.0000	0
2015/02/06	2044	07/05/2015			Bond Future	8.0346	110.3971	8.1130	109.4717	0.976	0.0000	0.0000	9,494
2015/02/06	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2044	07/05/2015	9.01	Call	Bond Future	10,635.6400	10.6356	9,710.3200	9.7103	(8.700)	0	0	0
2015/02/06	2044	07/05/2015	8.99	Call	Bond Future	10,435.5600	10.4356	9,510.2400	9.5102	(8.867)	0	0	0
2015/02/06	2044	07/05/2015	9.00	Call	Bond Future	10,535.6800	10.5357	9,610.3600	9.6104	(8.783)	0	0	0
2015/02/06	2044	06/08/2015	8.76	Call	Bond Future	7,701.8900	7.7019	6,735.2000	6.7352	(12.551)	0	0	0
2015/02/06	2044	06/08/2015			Bond Future	8.0651	107.8773	8.1477	106.9106	1.024	0.0000	0.0000	0
2015/02/06	2044	06/08/2015	8.74	Call	Bond Future	7,493.2700	7.4933	6,526.5800	6.5266	(12.901)	0	0	0
2015/02/06	2044	06/08/2015	8.75	Call	Bond Future	7,597.6700	7.5977	6,630.9800	6.6310	(12.724)	0	0	0
2015/02/06	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2044	05/11/2015			Bond Future	8.0825	109.7798	8.1759	108.6943	1.155	0.0000	0.0000	0
2015/02/06	2044	05/11/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2044	05/11/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2044	05/11/2015	8.24	Call	Bond Future	1,820.7700	1.8208	735.3100	0.7353	(59.615)	0	0	0
2015/02/06	2044	05/11/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2044	05/11/2015	8.25	Call	Bond Future	1,934.6600	1.9347	849.2000	0.8492	(56.106)	0	0	0
2015/02/06	2044	05/11/2015	8.26	Call	Bond Future	2,048.3300	2.0483	962.8700	0.9629	(52.992)	0	0	0
2015/02/06	2046	05/02/2015			Bond Future	126.4165	126.4165	126.4165	126.4165	0.000	0.0000	0.0000	0
2015/02/06	2046	07/05/2015			Bond Future	127.0323	127.0323	126.7063	126.7063	(0.257)	0.0000	0.0000	5,889
2015/02/06	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	283.7100	0.2837	100.000	0	0	0
2015/02/06	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	303.7100	0.3037	100.000	0	0	0
2015/02/06	2046	07/05/2015	126.99	Call	Bond Future	42.3400	0.0423	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	293.7100	0.2937	100.000	0	0	0
2015/02/06	2046	07/05/2015	127.00	Call	Bond Future	32.3400	0.0323	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	2046	07/05/2015	127.01	Call	Bond Future	22.3400	0.0223	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	182.8900	0.1829	100.000	0	0	0
2015/02/06	2046	06/08/2015			Bond Future	129.1887	129.1887	128.8271	128.8271	(0.280)	0.0000	0.0000	0
2015/02/06	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	172.8900	0.1729	100.000	0	0	0
2015/02/06	2046	06/08/2015	129.01	Call	Bond Future	178.6800	0.1787	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	2046	06/08/2015	128.99	Call	Bond Future	198.6800	0.1987	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	2046	06/08/2015	129.00	Call	Bond Future	188.6800	0.1887	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	162.8900	0.1629	100.000	0	0	0
2015/02/06	2050	05/02/2015			Bond Future	133.9311	133.9311	133.9311	133.9311	0.000	0.0000	0.0000	0
2015/02/06	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2050	07/05/2015			Bond Future	136.0250	136.0250	135.6473	135.6473	(0.278)	0.0000	0.0000	2,753

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/06	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2050	07/05/2015	135.01	Call	Bond Future	1,015.0500	1.0150	637.2800	0.6373	(37.217)	0	0	0
2015/02/06	2050	07/05/2015	134.99	Call	Bond Future	1,035.0500	1.0350	657.2800	0.6573	(36.498)	0	0	0
2015/02/06	2050	07/05/2015	135.00	Call	Bond Future	1,025.0500	1.0250	647.2800	0.6473	(36.854)	0	0	0
2015/02/06	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2050	06/08/2015			Bond Future	136.8613	136.8613	136.4452	136.4452	(0.304)	0.0000	0.0000	0
2015/02/06	2050	06/08/2015	136.99	Put	Bond Future	128.6700	0.1287	544.8400	0.5448	323.440	0	0	0
2015/02/06	2050	06/08/2015	137.01	Put	Bond Future	148.6700	0.1487	564.8400	0.5648	279.929	0	0	0
2015/02/06	2050	06/08/2015	137.00	Put	Bond Future	138.6700	0.1387	554.8400	0.5548	300.115	0	0	0
2015/02/06	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	AL12	07/05/2015			Index Future	582.2740	582.2740	577.9220	577.9220	(0.747)	0.0000	0.0000	0
2015/02/06	AL37	07/05/2015			Index Future	465.9680	465.9680	463.9850	463.9850	(0.426)	0.0000	0.0000	119
2015/02/06	AL37	06/08/2015			Index Future	473.7570	473.7570	471.6310	471.6310	(0.449)	0.0000	0.0000	0
2015/02/06	AL7T	07/05/2015			Index Future	562.0050	562.0050	558.5450	558.5450	(0.616)	0.0000	0.0000	3
2015/02/06	AL7T	06/08/2015			Index Future	571.3990	571.3990	567.7500	567.7500	(0.639)	0.0000	0.0000	0
2015/02/06	ALBI	07/05/2015			Index Future	513.3490	513.3490	510.3810	510.3810	(0.578)	0.0000	0.0000	699
2015/02/06	ALBI	06/08/2015			Index Future	521.9300	521.9300	518.7920	518.7920	(0.601)	0.0000	0.0000	6
2015/02/06	ALBI	05/11/2015			Index Future	531.2090	531.2090	527.5310	527.5310	(0.692)	0.0000	0.0000	0
2015/02/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/06	EL28	05/02/2015			Bond Future	122.9763	122.9763	122.9763	122.9763	0.000	0.0000	0.0000	0
2015/02/06	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	EL28	07/05/2015			Bond Future	123.3996	123.3996	123.3600	123.3600	(0.032)	0.0000	0.0000	0
2015/02/06	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	EL28	07/05/2015	124.99	Put	Bond Future	1,590.4300	1.5904	1,629.9800	1.6300	2.487	0	0	0
2015/02/06	EL28	07/05/2015	125.01	Put	Bond Future	1,610.4300	1.6104	1,649.9800	1.6500	2.456	0	0	0
2015/02/06	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	EL28	07/05/2015	125.00	Put	Bond Future	1,600.4300	1.6004	1,639.9800	1.6400	2.471	0	0	0
2015/02/06	EL28	06/08/2015	125.00	Call	Bond Future	494.3200	0.4943	424.9400	0.4249	(14.035)	0	0	0
2015/02/06	EL28	06/08/2015			Bond Future	125.4943	125.4943	125.4249	125.4249	(0.055)	0.0000	0.0000	0
2015/02/06	EL28	06/08/2015	125.01	Call	Bond Future	484.3200	0.4843	414.9400	0.4149	(14.325)	0	0	0
2015/02/06	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	EL28	06/08/2015	124.99	Call	Bond Future	504.3200	0.5043	434.9400	0.4349	(13.757)	0	0	0
2015/02/06	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	ES33	05/02/2015			Bond Future	8.7550	91.6340	8.7550	91.6340	0.000	0.0000	0.0000	0
2015/02/06	ES33	07/05/2015			Bond Future	8.8457	89.0612	8.9192	88.4630	0.832	0.0000	0.0000	6,576
2015/02/06	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	ES33	07/05/2015	9.76	Call	Bond Future	7,021.8500	7.0218	6,423.6300	6.4236	(8.519)	0	0	0
2015/02/06	ES33	07/05/2015	9.74	Call	Bond Future	6,877.4600	6.8775	6,279.2400	6.2792	(8.698)	0	0	0
2015/02/06	ES33	07/05/2015	9.75	Call	Bond Future	6,949.7000	6.9497	6,351.4800	6.3515	(8.608)	0	0	0
2015/02/06	ES33	06/08/2015			Bond Future	8.9004	90.5661	8.9788	89.9368	0.880	0.0000	0.0000	0
2015/02/06	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	ES33	06/08/2015	9.61	Call	Bond Future	5,460.4100	5.4604	4,831.1200	4.8311	(11.525)	0	0	0
2015/02/06	ES33	06/08/2015	9.59	Call	Bond Future	5,313.6100	5.3136	4,684.3200	4.6843	(11.843)	0	0	0
2015/02/06	ES33	06/08/2015	9.60	Call	Bond Future	5,387.0600	5.3871	4,757.7700	4.7578	(11.682)	0	0	0
2015/02/06	ES33	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	285.1200	0.2851	100.000	0	0	0
2015/02/06	ES33	05/11/2015			Bond Future	8.9449	88.3719	9.0361	87.6483	1.019	0.0000	0.0000	0
2015/02/06	ES33	05/11/2015	9.00	Call	Bond Future	438.4900	0.4385	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	ES33	05/11/2015	8.99	Call	Bond Future	359.1600	0.3592	0.0000	0.0000	(100.000)	0	0	0

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2015/02/06	ES33	05/11/2015	9.01	Call	Bond Future	517.7200	0.5177	0.0000	0.0000	(100.000)	0	0	0
2015/02/06	ES33	05/11/2015	8.99	Put	Bond Future	0.0000	0.0000	364.4500	0.3645	100.000	0	0	0
2015/02/06	ES33	05/11/2015	9.01	Put	Bond Future	0.0000	0.0000	205.8900	0.2059	100.000	0	0	0
2015/02/06	GOVI	07/05/2015	449.99	Call	GOVI	589,140.0000	58.9140	559,920.0000	55.9920	(4.960)	0	0	0
2015/02/06	GOVI	07/05/2015			GOVI	508.9040	508.9040	505.9820	505.9820	(0.574)	0.0000	0.0000	425
2015/02/06	GOVI	07/05/2015	450.00	Call	GOVI	589,040.0000	58.9040	559,820.0000	55.9820	(4.961)	0	0	0
2015/02/06	GOVI	07/05/2015	450.01	Call	GOVI	588,940.0000	58.8940	559,720.0000	55.9720	(4.961)	0	0	0
2015/02/06	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	GOVI	06/08/2015			GOVI	517.4100	517.4100	514.3200	514.3200	(0.597)	0.0000	0.0000	29
2015/02/06	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	GOVI	06/08/2015	499.99	Call	GOVI	174,200.0000	17.4200	143,300.0000	14.3300	(17.738)	0	0	0
2015/02/06	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	GOVI	06/08/2015	500.00	Call	GOVI	174,100.0000	17.4100	143,200.0000	14.3200	(17.748)	0	0	0
2015/02/06	GOVI	06/08/2015	500.01	Call	GOVI	174,000.0000	17.4000	143,100.0000	14.3100	(17.759)	0	0	0
2015/02/06	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	GOVI	05/11/2015			GOVI	526.6100	526.6100	522.9830	522.9830	(0.689)	0.0000	0.0000	0
2015/02/06	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	GOVI	05/11/2015	529.99	Put	GOVI	33,800.0000	3.3800	70,070.0000	7.0070	107.308	0	0	0
2015/02/06	GOVI	05/11/2015	530.01	Put	GOVI	34,000.0000	3.4000	70,270.0000	7.0270	106.676	0	0	0
2015/02/06	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	GOVI	05/11/2015	530.00	Put	GOVI	33,900.0000	3.3900	70,170.0000	7.0170	106.991	0	0	0
2015/02/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/06	IGOV	07/05/2015			Index Future	226.8000	226.8000	226.6520	226.6520	(0.065)	0.0000	0.0000	1,074
2015/02/06	IGOV	06/08/2015			Index Future	230.6080	230.6080	230.4050	230.4050	(0.088)	0.0000	0.0000	100
2015/02/06	IGOV	05/11/2015			Index Future	234.7260	234.7260	234.3040	234.3040	(0.180)	0.0000	0.0000	0
2015/02/06	ILBI	07/05/2015			Index Future	614.3780	614.3780	613.7220	613.7220	(0.107)	0.0000	0.0000	0
2015/02/06	ILBI	06/08/2015			Index Future	624.5480	624.5480	623.8220	623.8220	(0.116)	0.0000	0.0000	159
2015/02/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/06	JBAF	18/02/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/06	JBAF	18/03/2015			Jibar Tradeable Future	6.0700	93.9300	6.0700	93.9300	0.000	0.0000	0.0000	2,850

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/06	JBAF	15/04/2015			Jibar Tradeable Future	6.0500	93.9500	6.0700	93.9300	0.331	0.0000	0.0000	0
2015/02/06	JBAF	20/05/2015			Jibar Tradeable Future	6.0300	93.9700	6.0700	93.9300	0.663	0.0000	0.0000	0
2015/02/06	JBAF	17/06/2015			Jibar Tradeable Future	6.0200	93.9800	6.0700	93.9300	0.831	0.0000	0.0000	5,000
2015/02/06	JBAF	15/07/2015			Jibar Tradeable Future	6.0300	93.9700	6.0700	93.9300	0.663	0.0000	0.0000	0
2015/02/06	JBAF	16/09/2015			Jibar Tradeable Future	6.0200	93.9800	6.0900	93.9100	1.163	0.0000	0.0000	0
2015/02/06	JBAF	15/12/2015			Jibar Tradeable Future	6.1500	93.8500	6.2000	93.8000	0.813	0.0000	0.0000	0
2015/02/06	JBAF	16/03/2016			Jibar Tradeable Future	6.2600	93.7400	6.3500	93.6500	1.438	0.0000	0.0000	0
2015/02/06	JBAF	15/06/2016			Jibar Tradeable Future	6.4100	93.5900	6.5000	93.5000	1.404	0.0000	0.0000	0
2015/02/06	JBAF	21/09/2016			Jibar Tradeable Future	6.5600	93.4400	6.6200	93.3800	0.915	0.0000	0.0000	0
2015/02/06	JBAF	21/12/2016			Jibar Tradeable Future	6.6700	93.3300	6.7400	93.2600	1.049	0.0000	0.0000	0
2015/02/06	R023	05/02/2015			Bond Future	7.0600	107.6660	7.0600	107.6660	0.000	0.0000	0.0000	0
2015/02/06	R023	07/05/2015	8.14	Call	Bond Future	6,022.4200	6.0224	5,394.2600	5.3943	(10.430)	0	0	0
2015/02/06	R023	07/05/2015	8.15	Put	Bond Future	28.6900	0.0287	46.9700	0.0470	63.716	0	0	0
2015/02/06	R023	07/05/2015			Bond Future	7.1121	105.2910	7.2195	104.6438	1.510	0.0000	0.0000	7,963
2015/02/06	R023	07/05/2015	8.15	Call	Bond Future	6,077.0700	6.0771	5,448.1100	5.4481	(10.350)	0	0	0
2015/02/06	R023	07/05/2015	8.16	Call	Bond Future	6,131.7600	6.1318	5,502.0300	5.5020	(10.270)	0	0	0
2015/02/06	R023	07/05/2015	8.14	Put	Bond Future	30.1600	0.0302	49.2400	0.0492	63.263	0	0	0
2015/02/06	R023	07/05/2015	8.16	Put	Bond Future	27.2900	0.0273	44.8000	0.0448	64.163	0	0	0
2015/02/06	R023	06/08/2015	9.07	Put	Bond Future	7.0600	0.0071	11.1000	0.0111	57.224	0	0	911
2015/02/06	R023	06/08/2015	8.24	Call	Bond Future	6,449.9100	6.4499	5,818.4500	5.8185	(9.790)	0	0	0
2015/02/06	R023	06/08/2015			Bond Future	7.1251	107.0698	7.2415	106.3867	1.634	0.0000	0.0000	0
2015/02/06	R023	06/08/2015	9.07	Call	Bond Future	10,715.2200	10.7152	10,036.2500	10.0363	(6.337)	0	0	0
2015/02/06	R023	06/08/2015	8.26	Put	Bond Future	125.2000	0.1252	174.2600	0.1743	39.185	0	0	0
2015/02/06	R023	06/08/2015	8.25	Put	Bond Future	129.0300	0.1290	179.3200	0.1793	38.975	0	0	0
2015/02/06	R023	06/08/2015	8.24	Put	Bond Future	132.9500	0.1329	184.5000	0.1845	38.774	0	0	0
2015/02/06	R023	06/08/2015	8.25	Call	Bond Future	6,500.4400	6.5004	5,867.7200	5.8677	(9.733)	0	0	0
2015/02/06	R023	06/08/2015	8.26	Call	Bond Future	6,551.0100	6.5510	5,917.0600	5.9171	(9.677)	0	0	0
2015/02/06	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/02/06	R186	05/02/2015			Bond Future	7.3100	126.4669	7.3100	126.4669	0.000	0.0000	0.0000	0
2015/02/06	R186	07/05/2015	7.40	Call	Bond Future	1,998.4000	1.9984	1,589.9900	1.5900	(20.437)	0	0	0
2015/02/06	R186	07/05/2015			Bond Future	7.3719	128.2023	7.4625	127.3967	1.228	0.0000	0.0000	39,730
2015/02/06	R186	07/05/2015	7.50	Put	Bond Future	1,362.1400	1.3621	1,698.8300	1.6988	24.718	0	0	4,350
2015/02/06	R186	07/05/2015	8.25	Call	Bond Future	7,641.7100	7.6417	6,886.0000	6.8860	(9.889)	0	0	0
2015/02/06	R186	07/05/2015	7.80	Put	Bond Future	581.0700	0.5811	761.5500	0.7616	31.060	0	0	300
2015/02/06	R186	07/05/2015	7.45	Put	Bond Future	1,546.3300	1.5463	1,912.9900	1.9130	23.712	0	0	4,400
2015/02/06	R186	07/05/2015	8.24	Put	Bond Future	126.2400	0.1262	177.7600	0.1778	40.811	0	0	0
2015/02/06	R186	07/05/2015	8.26	Put	Bond Future	116.5700	0.1166	164.7200	0.1647	41.306	0	0	0
2015/02/06	R186	07/05/2015	7.40	Put	Bond Future	1,747.9100	1.7479	2,145.0700	2.1451	22.722	0	0	4,350
2015/02/06	R186	07/05/2015	7.50	Call	Bond Future	2,499.4300	2.4994	2,030.5500	2.0306	(18.759)	0	0	0
2015/02/06	R186	07/05/2015	8.25	Put	Bond Future	121.5000	0.1215	171.3600	0.1714	41.037	0	0	0
2015/02/06	R186	07/05/2015	8.26	Call	Bond Future	7,718.7900	7.7188	6,961.3700	6.9614	(9.813)	0	0	0
2015/02/06	R186	07/05/2015	7.45	Call	Bond Future	2,241.3000	2.2413	1,802.3900	1.8024	(19.583)	0	0	0
2015/02/06	R186	07/05/2015	7.80	Call	Bond Future	4,327.4600	4.3275	3,702.3700	3.7024	(14.445)	0	0	0
2015/02/06	R186	07/05/2015	8.24	Call	Bond Future	7,564.3600	7.5644	6,810.3100	6.8103	(9.968)	0	0	0
2015/02/06	R186	06/08/2015	8.90	Put	Bond Future	77.0600	0.0771	103.3600	0.1034	34.129	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/06	R186	06/08/2015	8.00	Put	Bond Future	834.2200	0.8342	1,023.1200	1.0231	22.644	0	0	0
2015/02/06	R186	06/08/2015			Bond Future	7.3935	125.0689	7.4907	124.2202	1.315	0.0000	0.0000	540
2015/02/06	R186	06/08/2015	8.01	Call	Bond Future	6,068.6300	6.0686	5,405.7600	5.4058	(10.923)	0	0	0
2015/02/06	R186	06/08/2015	8.00	Call	Bond Future	6,003.2500	6.0033	5,343.4600	5.3435	(10.991)	0	0	0
2015/02/06	R186	06/08/2015	7.99	Call	Bond Future	5,938.1000	5.9381	5,281.4400	5.2814	(11.058)	0	0	0
2015/02/06	R186	06/08/2015	8.90	Call	Bond Future	12,386.4600	12.3865	11,564.0700	11.5641	(6.639)	0	0	0
2015/02/06	R186	06/08/2015	7.99	Put	Bond Future	851.8800	0.8519	1,043.9100	1.0439	22.542	0	0	0
2015/02/06	R186	06/08/2015	8.01	Put	Bond Future	816.8600	0.8169	1,002.6800	1.0027	22.748	0	0	0
2015/02/06	R186	05/11/2015	8.25	Put	Bond Future	857.5700	0.8576	1,048.7600	1.0488	22.294	0	0	0
2015/02/06	R186	05/11/2015	8.24	Call	Bond Future	7,845.0200	7.8450	7,057.4900	7.0575	(10.039)	0	0	0
2015/02/06	R186	05/11/2015			Bond Future	7.3990	127.2737	7.5134	126.2924	1.546	0.0000	0.0000	0
2015/02/06	R186	05/11/2015	9.00	Put	Bond Future	174.4100	0.1744	226.9400	0.2269	30.119	0	0	2,600
2015/02/06	R186	05/11/2015	8.24	Put	Bond Future	872.2300	0.8722	1,066.0300	1.0660	22.219	0	0	0
2015/02/06	R186	05/11/2015	8.26	Put	Bond Future	841.6900	0.8417	1,030.1600	1.0302	22.392	0	0	0
2015/02/06	R186	05/11/2015	9.00	Call	Bond Future	12,994.1100	12.9941	12,065.3100	12.0653	(7.148)	0	0	0
2015/02/06	R186	05/11/2015	8.25	Call	Bond Future	7,910.0100	7.9100	7,119.8700	7.1199	(9.989)	0	0	0
2015/02/06	R186	05/11/2015	8.26	Call	Bond Future	7,973.7100	7.9737	7,180.8500	7.1809	(9.943)	0	0	0
2015/02/06	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	3,470.2500	3.4702	100.000	0	0	0
2015/02/06	R186	04/02/2016			Bond Future	7.4000	7.4000	7.5174	123.2932	1.587	0.0000	0.0000	5,660
2015/02/06	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	3,513.0700	3.5131	100.000	0	0	0
2015/02/06	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	3,427.7000	3.4277	100.000	0	0	0
2015/02/06	R186	04/02/2016	7.50	Put	Bond Future	0.0000	0.0000	3,616.5100	3.6165	100.000	0	0	0
2015/02/06	R186	04/02/2016	7.49	Put	Bond Future	0.0000	0.0000	3,657.9800	3.6580	100.000	0	0	0
2015/02/06	R186	04/02/2016	7.51	Put	Bond Future	0.0000	0.0000	3,575.3900	3.5754	100.000	0	0	0
2015/02/06	R197	05/02/2015			Bond Future	285.8649	285.8649	285.8649	285.8649	0.000	0.0000	0.0000	0
2015/02/06	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R197	07/05/2015			Bond Future	290.3346	290.3346	290.2391	290.2391	(0.033)	0.0000	0.0000	888
2015/02/06	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R197	07/05/2015	293.99	Put	Bond Future	3,655.4000	3.6554	3,750.9200	3.7509	2.613	0	0	0
2015/02/06	R197	07/05/2015	294.01	Put	Bond Future	3,675.4000	3.6754	3,770.9200	3.7709	2.599	0	0	0
2015/02/06	R197	07/05/2015	294.00	Put	Bond Future	3,665.4000	3.6654	3,760.9200	3.7609	2.606	0	0	0
2015/02/06	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R197	06/08/2015	288.00	Call	Bond Future	1,155.9500	1.1559	991.1300	0.9911	(14.258)	0	0	0
2015/02/06	R197	06/08/2015			Bond Future	289.1560	289.1560	288.9911	288.9911	(0.057)	0.0000	0.0000	0
2015/02/06	R197	06/08/2015	288.01	Call	Bond Future	1,145.9500	1.1459	981.1300	0.9811	(14.383)	0	0	0
2015/02/06	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R197	06/08/2015	287.99	Call	Bond Future	1,165.9500	1.1659	1,001.1300	1.0011	(14.136)	0	0	0
2015/02/06	R202	05/02/2015			Bond Future	235.6933	235.6933	235.6933	235.6933	0.000	0.0000	0.0000	0
2015/02/06	R202	07/05/2015			Bond Future	239.3784	239.3784	239.2998	239.2998	(0.033)	0.0000	0.0000	50,916
2015/02/06	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R202	07/05/2015	238.51	Call	Bond Future	868.4100	0.8684	789.8300	0.7898	(9.049)	0	0	0
2015/02/06	R202	07/05/2015	238.49	Call	Bond Future	888.4100	0.8884	809.8300	0.8098	(8.845)	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
2015/02/06	R202	07/05/2015	238.50	Call	Bond Future	878.4100	0.8784	799.8300	0.7998	(8.946)	0	0	0
2015/02/06	R202	06/08/2015			Bond Future	240.1977	240.1977	240.0619	240.0619	(0.057)	0.0000	0.0000	0
2015/02/06	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R202	06/08/2015	240.01	Call	Bond Future	187.7300	0.1877	51.8500	0.0518	(72.381)	0	0	0
2015/02/06	R202	06/08/2015	239.99	Call	Bond Future	207.7300	0.2077	71.8500	0.0718	(65.412)	0	0	0
2015/02/06	R202	06/08/2015	240.00	Call	Bond Future	197.7300	0.1977	61.8500	0.0618	(68.720)	0	0	0
2015/02/06	R203	05/02/2015			Bond Future	6.3950	107.7289	6.3950	107.7289	0.000	0.0000	0.0000	0
2015/02/06	R203	07/05/2015			Bond Future	6.4341	105.1771	6.5609	104.8988	1.972	0.0000	0.0000	7,875
2015/02/06	R203	07/05/2015	7.24	Put	Bond Future	15.5600	0.0156	29.3700	0.0294	88.753	0	0	0
2015/02/06	R203	07/05/2015	7.26	Put	Bond Future	14.0200	0.0140	26.6800	0.0267	90.300	0	0	0
2015/02/06	R203	07/05/2015	7.25	Put	Bond Future	14.8100	0.0148	28.0600	0.0281	89.467	0	0	0
2015/02/06	R203	07/05/2015	7.25	Call	Bond Future	1,788.2400	1.7882	1,523.1700	1.5232	(14.823)	0	0	0
2015/02/06	R203	07/05/2015	7.24	Call	Bond Future	1,767.4900	1.7675	1,502.9800	1.5030	(14.965)	0	0	0
2015/02/06	R203	07/05/2015	7.26	Call	Bond Future	1,808.9400	1.8089	1,543.2800	1.5433	(14.686)	0	0	0
2015/02/06	R203	06/08/2015	6.74	Call	Bond Future	927.0300	0.9270	719.3800	0.7194	(22.399)	0	0	0
2015/02/06	R203	06/08/2015	6.75	Put	Bond Future	221.5800	0.2216	320.1900	0.3202	44.503	0	0	0
2015/02/06	R203	06/08/2015			Bond Future	6.3840	106.9543	6.5402	106.6464	2.446	0.0000	0.0000	0
2015/02/06	R203	06/08/2015	6.75	Call	Bond Future	941.4900	0.9415	732.1700	0.7322	(22.233)	0	0	0
2015/02/06	R203	06/08/2015	6.76	Call	Bond Future	956.0400	0.9560	745.0600	0.7451	(22.068)	0	0	0
2015/02/06	R203	06/08/2015	6.74	Put	Bond Future	226.7100	0.2267	326.9900	0.3270	44.233	0	0	0
2015/02/06	R203	06/08/2015	6.76	Put	Bond Future	216.5500	0.2166	313.5000	0.3135	44.770	0	0	0
2015/02/06	R203	05/11/2015	5.99	Call	Bond Future	328.6500	0.3287	201.3900	0.2014	(38.722)	0	0	0
2015/02/06	R203	05/11/2015	6.00	Put	Bond Future	799.2700	0.7993	1,082.1300	1.0821	35.390	0	0	0
2015/02/06	R203	05/11/2015			Bond Future	6.2630	104.6697	6.4980	104.2576	3.751	0.0000	0.0000	0
2015/02/06	R203	05/11/2015	6.00	Call	Bond Future	335.3600	0.3354	206.1400	0.2061	(38.532)	0	0	0
2015/02/06	R203	05/11/2015	6.01	Call	Bond Future	342.5000	0.3425	211.2600	0.2113	(38.318)	0	0	0
2015/02/06	R203	05/11/2015	5.99	Put	Bond Future	810.2500	0.8103	1,095.0700	1.0951	35.152	0	0	0
2015/02/06	R203	05/11/2015	6.01	Put	Bond Future	788.7200	0.7887	1,069.5600	1.0696	35.607	0	0	0
2015/02/06	R204	05/02/2015			Bond Future	6.6100	105.7759	6.6100	105.7759	0.000	0.0000	0.0000	0
2015/02/06	R204	07/05/2015	7.51	Put	Bond Future	24.2200	0.0242	42.8200	0.0428	76.796	0	0	0
2015/02/06	R204	07/05/2015			Bond Future	6.6642	107.3334	6.7841	106.9456	1.798	0.0000	0.0000	14,859
2015/02/06	R204	07/05/2015	7.50	Put	Bond Future	25.5000	0.0255	44.9200	0.0449	76.157	0	0	0
2015/02/06	R204	07/05/2015	7.49	Call	Bond Future	2,664.5400	2.6645	2,296.8700	2.2969	(13.799)	0	0	0
2015/02/06	R204	07/05/2015	7.50	Call	Bond Future	2,694.7400	2.6947	2,326.2700	2.3263	(13.674)	0	0	0
2015/02/06	R204	07/05/2015	7.51	Call	Bond Future	2,724.8800	2.7249	2,355.5900	2.3556	(13.553)	0	0	0
2015/02/06	R204	07/05/2015	7.49	Put	Bond Future	26.7400	0.0267	46.9600	0.0470	75.617	0	0	0
2015/02/06	R204	06/08/2015	7.74	Call	Bond Future	3,287.8300	3.2878	2,898.4300	2.8984	(11.844)	0	0	0
2015/02/06	R204	06/08/2015	7.75	Put	Bond Future	54.1200	0.0541	83.2100	0.0832	53.751	0	0	0
2015/02/06	R204	06/08/2015			Bond Future	6.6559	105.1092	6.7941	104.6899	2.078	0.0000	0.0000	0
2015/02/06	R204	06/08/2015	8.41	Call	Bond Future	5,171.7600	5.1718	4,755.7900	4.7558	(8.043)	0	0	0
2015/02/06	R204	06/08/2015	7.74	Put	Bond Future	55.9400	0.0559	85.8200	0.0858	53.414	0	0	0
2015/02/06	R204	06/08/2015	7.76	Put	Bond Future	52.3600	0.0524	80.6600	0.0807	54.049	0	0	0
2015/02/06	R204	06/08/2015	8.41	Put	Bond Future	4.3300	0.0043	7.6400	0.0076	76.443	0	0	699
2015/02/06	R204	06/08/2015	7.75	Call	Bond Future	3,315.2400	3.3152	2,925.0500	2.9250	(11.770)	0	0	0

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2015/02/06	R204	06/08/2015	7.76	Call	Bond Future	3,342.7000	3.3427	2,951.7200	2.9517	(11.697)	0	0	0
2015/02/06	R204	05/11/2015			Bond Future	6.6041	106.9619	6.7899	106.4361	2.812	0.0000	0.0000	0
2015/02/06	R204	05/11/2015	6.25	Call	Bond Future	500.8900	0.5009	344.9700	0.3450	(31.129)	0	0	0
2015/02/06	R204	05/11/2015	6.24	Put	Bond Future	1,531.2600	1.5313	1,903.4200	1.9034	24.304	0	0	0
2015/02/06	R204	05/11/2015	6.26	Put	Bond Future	1,493.8900	1.4939	1,861.3800	1.8614	24.600	0	0	0
2015/02/06	R204	05/11/2015	6.25	Put	Bond Future	1,512.5100	1.5125	1,882.3400	1.8823	24.451	0	0	0
2015/02/06	R204	05/11/2015	6.26	Call	Bond Future	511.0100	0.5110	352.7500	0.3527	(30.970)	0	0	0
2015/02/06	R204	05/11/2015	6.24	Call	Bond Future	490.9000	0.4909	337.3100	0.3373	(31.287)	0	0	0
2015/02/06	R207	05/02/2015			Bond Future	6.7450	102.6012	6.7450	102.6012	0.000	0.0000	0.0000	0
2015/02/06	R207	07/05/2015			Bond Future	6.8040	104.0908	6.9152	103.6475	1.636	0.0000	0.0000	35,580
2015/02/06	R207	07/05/2015	8.25	Call	Bond Future	5,581.4900	5.5815	5,139.3300	5.1393	(7.922)	0	0	0
2015/02/06	R207	07/05/2015	7.73	Call	Bond Future	3,641.2300	3.6412	3,214.4400	3.2144	(11.721)	0	0	66
2015/02/06	R207	07/05/2015	8.24	Put	Bond Future	1.1300	0.0011	2.2600	0.0023	100.000	0	0	0
2015/02/06	R207	07/05/2015	7.73	Put	Bond Future	23.6700	0.0237	40.0900	0.0401	69.371	0	0	0
2015/02/06	R207	07/05/2015	8.26	Put	Bond Future	0.9900	0.0010	1.9800	0.0020	100.000	0	0	0
2015/02/06	R207	07/05/2015	8.25	Put	Bond Future	1.0600	0.0011	2.1100	0.0021	99.057	0	0	0
2015/02/06	R207	07/05/2015	8.26	Call	Bond Future	5,618.7000	5.6187	5,176.4800	5.1765	(7.871)	0	0	0
2015/02/06	R207	07/05/2015	8.24	Call	Bond Future	5,544.2700	5.5443	5,102.1900	5.1022	(7.974)	0	0	0
2015/02/06	R207	06/08/2015	7.76	Call	Bond Future	3,658.8800	3.6589	3,232.8900	3.2329	(11.643)	0	0	0
2015/02/06	R207	06/08/2015			Bond Future	6.8086	102.2058	6.9338	101.7308	1.839	0.0000	0.0000	0
2015/02/06	R207	06/08/2015	7.74	Call	Bond Future	3,592.7300	3.5927	3,169.0600	3.1691	(11.792)	0	0	0
2015/02/06	R207	06/08/2015	7.75	Call	Bond Future	3,625.9600	3.6260	3,201.1600	3.2012	(11.716)	0	0	0
2015/02/06	R207	06/08/2015	7.46	Call	Bond Future	2,694.3700	2.6944	2,311.2700	2.3113	(14.219)	0	0	70
2015/02/06	R207	06/08/2015	7.74	Put	Bond Future	123.3100	0.1233	174.6400	0.1746	41.627	0	0	0
2015/02/06	R207	06/08/2015	7.76	Put	Bond Future	116.5500	0.1165	165.5600	0.1656	42.051	0	0	0
2015/02/06	R207	06/08/2015	7.46	Put	Bond Future	252.6000	0.2526	344.5000	0.3445	36.382	0	0	0
2015/02/06	R207	06/08/2015	7.75	Put	Bond Future	120.0700	0.1201	170.2700	0.1703	41.809	0	0	0
2015/02/06	R207	05/11/2015	7.76	Call	Bond Future	3,719.6200	3.7196	3,229.2600	3.2293	(13.183)	0	0	0
2015/02/06	R207	05/11/2015			Bond Future	6.7770	104.0075	6.9375	103.4277	2.367	0.0000	0.0000	0
2015/02/06	R207	05/11/2015	7.74	Call	Bond Future	3,660.2200	3.6602	3,172.9100	3.1729	(13.314)	0	0	0
2015/02/06	R207	05/11/2015	7.75	Call	Bond Future	3,689.8800	3.6899	3,201.0400	3.2010	(13.248)	0	0	0
2015/02/06	R207	05/11/2015	7.43	Call	Bond Future	2,778.0700	2.7781	2,345.9400	2.3459	(15.555)	0	0	53
2015/02/06	R207	05/11/2015	7.74	Put	Bond Future	239.9700	0.2400	332.4300	0.3324	38.530	0	0	0
2015/02/06	R207	05/11/2015	7.76	Put	Bond Future	229.8300	0.2298	319.2400	0.3192	38.903	0	0	0
2015/02/06	R207	05/11/2015	7.43	Put	Bond Future	443.4000	0.4434	591.0400	0.5910	33.297	0	0	0
2015/02/06	R207	05/11/2015	7.75	Put	Bond Future	234.8500	0.2348	325.7800	0.3258	38.718	0	0	0
2015/02/06	R208	05/02/2015			Bond Future	6.8850	101.7887	6.8850	101.7887	0.000	0.0000	0.0000	0
2015/02/06	R208	07/05/2015	8.01	Call	Bond Future	4,947.5400	4.9475	4,442.6100	4.4426	(10.206)	0	0	0
2015/02/06	R208	07/05/2015			Bond Future	6.9371	99.8728	7.0463	99.3568	1.574	0.0000	0.0000	62,202
2015/02/06	R208	07/05/2015	7.99	Call	Bond Future	4,860.1200	4.8601	4,356.2700	4.3563	(10.367)	0	0	0
2015/02/06	R208	07/05/2015	8.00	Call	Bond Future	4,903.8200	4.9038	4,399.4200	4.3994	(10.286)	0	0	0
2015/02/06	R208	07/05/2015	7.99	Put	Bond Future	17.3800	0.0174	29.5200	0.0295	69.850	0	0	0
2015/02/06	R208	07/05/2015	8.01	Put	Bond Future	15.6300	0.0156	26.6900	0.0267	70.761	0	0	0
2015/02/06	R208	07/05/2015	8.00	Put	Bond Future	16.4800	0.0165	28.0700	0.0281	70.328	0	0	0
2015/02/06	R208	06/08/2015			Bond Future	6.9456	101.5606	7.0659	101.0123	1.732	0.0000	0.0000	0
2015/02/06	R208	06/08/2015	8.00	Call	Bond Future	4,794.4100	4.7944	4,291.5200	4.2915	(10.489)	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
2015/02/06	R208	06/08/2015	8.01	Call	Bond Future	4,834.2000		4.8342	4,330.1800	4.3302	(10.426)	0	0	0
2015/02/06	R208	06/08/2015	8.85	Call	Bond Future	8,269.7400		8.2697	7,724.5500	7.7246	(6.593)	0	0	0
2015/02/06	R208	06/08/2015	7.99	Call	Bond Future	4,754.6700		4.7547	4,252.9200	4.2529	(10.553)	0	0	0
2015/02/06	R208	06/08/2015	8.01	Put	Bond Future	107.4700		0.1075	151.7600	0.1518	41.212	0	0	0
2015/02/06	R208	06/08/2015	8.00	Put	Bond Future	110.7900		0.1108	156.2100	0.1562	40.996	0	0	0
2015/02/06	R208	06/08/2015	8.85	Put	Bond Future	5.0000		0.0050	8.1200	0.0081	62.400	0	0	198
2015/02/06	R208	06/08/2015	7.99	Put	Bond Future	114.2000		0.1142	160.7600	0.1608	40.771	0	0	0
2015/02/06	R208	05/11/2015			Bond Future	6.9300		99.9484	7.0783	99.2964	2.140	0.0000	0.0000	0
2015/02/06	R208	05/11/2015	8.48	Call	Bond Future	6,637.2200		6.6372	6,018.2100	6.0182	(9.326)	0	0	0
2015/02/06	R208	05/11/2015	7.74	Put	Bond Future	406.1100		0.4061	537.4700	0.5375	32.346	0	0	0
2015/02/06	R208	05/11/2015	7.75	Call	Bond Future	3,939.3300		3.9393	3,416.7900	3.4168	(13.265)	0	0	0
2015/02/06	R208	05/11/2015	7.76	Call	Bond Future	3,973.5700		3.9736	3,449.0700	3.4491	(13.200)	0	0	0
2015/02/06	R208	05/11/2015	8.48	Put	Bond Future	72.9300		0.0729	105.9100	0.1059	45.221	0	0	2,200
2015/02/06	R208	05/11/2015	7.74	Call	Bond Future	3,904.5000		3.9045	3,383.8700	3.3839	(13.334)	0	0	0
2015/02/06	R208	05/11/2015	7.76	Put	Bond Future	390.7200		0.3907	518.2100	0.5182	32.630	0	0	0
2015/02/06	R208	05/11/2015	7.75	Put	Bond Future	398.7000		0.3987	528.1500	0.5281	32.468	0	0	0
2015/02/06	R209	05/02/2015			Bond Future	7.8600		85.8042	7.8600	85.8042	0.000	0.0000	0.0000	0
2015/02/06	R209	07/05/2015			Bond Future	7.9223		83.7645	7.9956	83.1207	0.926	0.0000	0.0000	14,585
2015/02/06	R209	07/05/2015	8.99	Put	Bond Future	82.9000		0.0829	108.1700	0.1082	30.483	0	0	0
2015/02/06	R209	07/05/2015	7.30	Call	Bond Future	0.0000		0.0000	232.2500	0.2323	100.000	0	0	700
2015/02/06	R209	07/05/2015	8.30	Put	Bond Future	0.0000		0.0000	955.4900	0.9555	100.000	0	0	700
2015/02/06	R209	07/05/2015	9.01	Put	Bond Future	76.5700		0.0766	100.1500	0.1002	30.795	0	0	0
2015/02/06	R209	07/05/2015	8.99	Call	Bond Future	8,763.6400		8.7636	8,145.0800	8.1451	(7.058)	0	0	0
2015/02/06	R209	07/05/2015	9.00	Put	Bond Future	79.6800		0.0797	104.0900	0.1041	30.635	0	0	0
2015/02/06	R209	07/05/2015	9.00	Call	Bond Future	8,835.0900		8.8351	8,215.6700	8.2157	(7.011)	0	0	0
2015/02/06	R209	07/05/2015	7.30	Put	Bond Future	0.0000		0.0000	6,652.9600	6.6530	100.000	0	0	0
2015/02/06	R209	07/05/2015	8.30	Call	Bond Future	0.0000		0.0000	3,549.9500	3.5500	100.000	0	0	0
2015/02/06	R209	07/05/2015	9.01	Call	Bond Future	8,906.5400		8.9065	8,286.2900	8.2863	(6.964)	0	0	0
2015/02/06	R209	06/08/2015	8.99	Put	Bond Future	403.1300		0.4031	477.9600	0.4780	18.562	0	0	0
2015/02/06	R209	06/08/2015			Bond Future	7.9492		85.1801	8.0266	84.5057	0.974	0.0000	0.0000	0
2015/02/06	R209	06/08/2015	9.01	Put	Bond Future	384.7700		0.3848	456.8000	0.4568	18.720	0	0	0
2015/02/06	R209	06/08/2015	9.90	Call	Bond Future	14,789.9300		14.7899	14,124.7100	14.1247	(4.498)	0	0	0
2015/02/06	R209	06/08/2015	9.00	Call	Bond Future	8,886.5200		8.8865	8,285.5600	8.2856	(6.763)	0	0	0
2015/02/06	R209	06/08/2015	9.01	Call	Bond Future	8,951.8100		8.9518	8,349.4600	8.3495	(6.729)	0	0	0
2015/02/06	R209	06/08/2015	9.00	Put	Bond Future	393.8600		0.3939	467.2800	0.4673	18.641	0	0	0
2015/02/06	R209	06/08/2015	8.99	Call	Bond Future	8,821.3000		8.8213	8,221.7500	8.2217	(6.797)	0	0	0
2015/02/06	R209	06/08/2015	9.90	Put	Bond Future	35.2000		0.0352	44.3600	0.0444	26.023	0	0	2,914
2015/02/06	R209	05/11/2015	7.99	Put	Bond Future	3,357.8100		3.3578	3,724.1600	3.7242	10.910	0	0	0
2015/02/06	R209	05/11/2015			Bond Future	7.9658		83.5313	8.0542	82.7664	1.110	0.0000	0.0000	0
2015/02/06	R209	05/11/2015	8.01	Put	Bond Future	3,274.0000		3.2740	3,634.2300	3.6342	11.003	0	0	0
2015/02/06	R209	05/11/2015	7.99	Call	Bond Future	3,568.2000		3.5682	3,169.6500	3.1696	(11.169)	0	0	0
2015/02/06	R209	05/11/2015	8.00	Put	Bond Future	3,315.7000		3.3157	3,678.9800	3.6790	10.956	0	0	0
2015/02/06	R209	05/11/2015	8.00	Call	Bond Future	3,612.7600		3.6128	3,211.1400	3.2111	(11.117)	0	0	0
2015/02/06	R209	05/11/2015	8.01	Call	Bond Future	3,657.5900		3.6576	3,252.9200	3.2529	(11.064)	0	0	0
2015/02/06	R210	05/02/2015			Bond Future	175.7744		175.7744	175.7744	175.7744	0.000	0.0000	0.0000	0
2015/02/06	R210	07/05/2015			Bond Future	176.4600		176.4600	176.4015	176.4015	(0.033)	0.0000	0.0000	618

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/06	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R210	07/05/2015	176.99	Put	Bond Future	529.9800	0.5300	588.5100	0.5885	11.044	0	0	0
2015/02/06	R210	07/05/2015	177.01	Put	Bond Future	549.9800	0.5500	608.5100	0.6085	10.642	0	0	0
2015/02/06	R210	07/05/2015	177.00	Put	Bond Future	539.9800	0.5400	598.5100	0.5985	10.839	0	0	0
2015/02/06	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R210	06/08/2015	179.01	Call	Bond Future	445.1400	0.4451	343.9100	0.3439	(22.741)	0	0	0
2015/02/06	R210	06/08/2015			Bond Future	179.4551	179.4551	179.3539	179.3539	(0.056)	0.0000	0.0000	0
2015/02/06	R210	06/08/2015	178.99	Call	Bond Future	465.1400	0.4651	363.9100	0.3639	(21.763)	0	0	0
2015/02/06	R210	06/08/2015	179.00	Call	Bond Future	455.1400	0.4551	353.9100	0.3539	(22.242)	0	0	0
2015/02/06	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R211	05/02/2015			Bond Future	130.2550	130.2550	130.2550	130.2550	0.000	0.0000	0.0000	0
2015/02/06	R211	07/05/2015	134.99	Put	Bond Future	2,698.3400	2.6983	2,742.7600	2.7428	1.646	0	0	0
2015/02/06	R211	07/05/2015			Bond Future	132.2917	132.2917	132.2472	132.2472	(0.034)	0.0000	0.0000	1,120
2015/02/06	R211	07/05/2015	135.01	Put	Bond Future	2,718.3400	2.7183	2,762.7600	2.7628	1.634	0	0	0
2015/02/06	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R211	07/05/2015	135.00	Put	Bond Future	2,708.3400	2.7083	2,752.7600	2.7528	1.640	0	0	0
2015/02/06	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R211	06/08/2015			Bond Future	132.9047	132.9047	132.8283	132.8283	(0.058)	0.0000	0.0000	0
2015/02/06	R211	06/08/2015	134.99	Put	Bond Future	2,085.2700	2.0853	2,161.7300	2.1617	3.667	0	0	0
2015/02/06	R211	06/08/2015	135.01	Put	Bond Future	2,105.2700	2.1053	2,181.7300	2.1817	3.632	0	0	0
2015/02/06	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R211	06/08/2015	135.00	Put	Bond Future	2,095.2700	2.0953	2,171.7300	2.1717	3.649	0	0	0
2015/02/06	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R212	05/02/2015			Bond Future	136.0582	136.0582	136.0582	136.0582	0.000	0.0000	0.0000	0
2015/02/06	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R212	07/05/2015			Bond Future	138.1856	138.1856	138.1402	138.1402	(0.033)	0.0000	0.0000	1,145
2015/02/06	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R212	07/05/2015	140.99	Put	Bond Future	2,804.4200	2.8044	2,849.7600	2.8498	1.617	0	0	0
2015/02/06	R212	07/05/2015	141.01	Put	Bond Future	2,824.4200	2.8244	2,869.7600	2.8698	1.605	0	0	0
2015/02/06	R212	07/05/2015	141.00	Put	Bond Future	2,814.4200	2.8144	2,859.7600	2.8598	1.611	0	0	0
2015/02/06	R212	06/08/2015	141.01	Put	Bond Future	2,270.5800	2.2706	2,349.4200	2.3494	3.472	0	0	0
2015/02/06	R212	06/08/2015			Bond Future	138.7394	138.7394	138.6606	138.6606	(0.057)	0.0000	0.0000	0
2015/02/06	R212	06/08/2015	141.00	Put	Bond Future	2,260.5800	2.2606	2,339.4200	2.3394	3.488	0	0	0
2015/02/06	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R212	06/08/2015	140.99	Put	Bond Future	2,250.5800	2.2506	2,329.4200	2.3294	3.503	0	0	0
2015/02/06	R213	05/02/2015			Bond Future	7.7350	96.4545	7.7350	96.4545	0.000	0.0000	0.0000	0
2015/02/06	R213	07/05/2015	8.74	Call	Bond Future	7,692.5800	7.6926	7,019.3800	7.0194	(8.751)	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
2015/02/06	R213	07/05/2015	8.75	Put	Bond Future	111.2800	0.1113	150.6600	0.1507	35.388	0	0	0
2015/02/06	R213	07/05/2015			Bond Future	7.7984	94.1912	7.8824	93.4773	1.078	0.0000	0.0000	16,466
2015/02/06	R213	07/05/2015	8.75	Call	Bond Future	7,763.8300	7.7638	7,089.2900	7.0893	(8.688)	0	0	0
2015/02/06	R213	07/05/2015	8.76	Call	Bond Future	7,835.1200	7.8351	7,159.2900	7.1593	(8.626)	0	0	0
2015/02/06	R213	07/05/2015	8.74	Put	Bond Future	115.7300	0.1157	156.4500	0.1564	35.185	0	0	0
2015/02/06	R213	07/05/2015	8.76	Put	Bond Future	106.9700	0.1070	145.0600	0.1451	35.608	0	0	0
2015/02/06	R213	06/08/2015			Bond Future	7.8253	95.7825	7.9143	95.0344	1.138	0.0000	0.0000	0
2015/02/06	R213	06/08/2015	8.49	Put	Bond Future	801.4200	0.8014	957.5900	0.9576	19.487	0	0	0
2015/02/06	R213	06/08/2015	8.51	Put	Bond Future	769.8300	0.7698	921.1000	0.9211	19.650	0	0	0
2015/02/06	R213	06/08/2015	8.49	Call	Bond Future	6,185.9800	6.1860	5,594.0300	5.5940	(9.569)	0	0	0
2015/02/06	R213	06/08/2015	8.50	Put	Bond Future	785.4900	0.7855	939.1900	0.9392	19.567	0	0	0
2015/02/06	R213	06/08/2015	8.50	Call	Bond Future	6,247.6600	6.2477	5,653.2400	5.6532	(9.514)	0	0	0
2015/02/06	R213	06/08/2015	8.51	Call	Bond Future	6,309.5100	6.3095	5,712.6600	5.7127	(9.460)	0	0	0
2015/02/06	R213	05/11/2015	7.76	Call	Bond Future	2,882.0400	2.8820	2,484.3400	2.4843	(13.799)	0	0	0
2015/02/06	R213	05/11/2015			Bond Future	7.8427	93.9226	7.9449	93.0736	1.303	0.0000	0.0000	0
2015/02/06	R213	05/11/2015	7.74	Call	Bond Future	2,803.5700	2.8036	2,413.0000	2.4130	(13.931)	0	0	0
2015/02/06	R213	05/11/2015	7.75	Call	Bond Future	2,842.3300	2.8423	2,448.2000	2.4482	(13.866)	0	0	0
2015/02/06	R213	05/11/2015	7.74	Put	Bond Future	3,668.0000	3.6680	4,126.4200	4.1264	12.498	0	0	0
2015/02/06	R213	05/11/2015	7.76	Put	Bond Future	3,577.2400	3.5772	4,028.5300	4.0285	12.616	0	0	0
2015/02/06	R213	05/11/2015	7.75	Put	Bond Future	3,622.0900	3.6221	4,076.9500	4.0769	12.558	0	0	0
2015/02/06	R214	05/02/2015			Bond Future	7.9200	87.3623	7.9200	87.3623	0.000	0.0000	0.0000	0
2015/02/06	R214	07/05/2015			Bond Future	7.9650	85.3333	8.0432	84.5960	0.982	0.0000	0.0000	15,568
2015/02/06	R214	07/05/2015	9.15	Call	Bond Future	10,208.1200	10.2081	9,492.4500	9.4925	(7.011)	0	0	0
2015/02/06	R214	07/05/2015	9.16	Call	Bond Future	10,282.6000	10.2826	9,566.1900	9.5662	(6.967)	0	0	0
2015/02/06	R214	07/05/2015	9.14	Put	Bond Future	66.9400	0.0669	89.3600	0.0894	33.493	0	0	0
2015/02/06	R214	07/05/2015	9.16	Put	Bond Future	61.8500	0.0618	82.7700	0.0828	33.824	0	0	0
2015/02/06	R214	07/05/2015	9.15	Put	Bond Future	64.3500	0.0643	86.0100	0.0860	33.660	0	0	0
2015/02/06	R214	07/05/2015	9.14	Call	Bond Future	10,133.6000	10.1336	9,418.6900	9.4187	(7.055)	0	0	0
2015/02/06	R214	06/08/2015	8.76	Put	Bond Future	834.9400	0.8349	977.4600	0.9775	17.069	0	0	0
2015/02/06	R214	06/08/2015			Bond Future	7.9905	86.7750	8.0727	86.0051	1.030	0.0000	0.0000	0
2015/02/06	R214	06/08/2015	8.75	Put	Bond Future	852.0700	0.8521	996.8500	0.9969	16.992	0	0	0
2015/02/06	R214	06/08/2015	8.74	Call	Bond Future	7,484.2000	7.4842	6,861.3500	6.8613	(8.322)	0	0	0
2015/02/06	R214	06/08/2015	8.75	Call	Bond Future	7,550.4500	7.5504	6,925.3900	6.9254	(8.278)	0	0	0
2015/02/06	R214	06/08/2015	8.76	Call	Bond Future	7,615.7000	7.6157	6,988.3800	6.9884	(8.237)	0	0	0
2015/02/06	R214	06/08/2015	8.74	Put	Bond Future	868.3300	0.8683	1,015.3200	1.0153	16.928	0	0	0
2015/02/06	R214	05/11/2015			Bond Future	8.0081	85.0097	8.1009	84.1471	1.158	0.0000	0.0000	0
2015/02/06	R214	05/11/2015	7.99	Put	Bond Future	3,892.2100	3.8922	4,319.0400	4.3190	10.966	0	0	0
2015/02/06	R214	05/11/2015	8.00	Put	Bond Future	3,844.9800	3.8450	4,268.4000	4.2684	11.012	0	0	0
2015/02/06	R214	05/11/2015	8.01	Put	Bond Future	3,797.9100	3.7979	4,217.9200	4.2179	11.059	0	0	0
2015/02/06	R214	05/11/2015	7.99	Call	Bond Future	3,722.0500	3.7220	3,286.2800	3.2863	(11.708)	0	0	0
2015/02/06	R214	05/11/2015	8.00	Call	Bond Future	3,768.8000	3.7688	3,329.6200	3.3296	(11.653)	0	0	0
2015/02/06	R214	05/11/2015	8.01	Call	Bond Future	3,815.5400	3.8155	3,372.9500	3.3730	(11.600)	0	0	0
2015/02/06	R214	04/02/2016			Bond Future	8.0500	8.0500	8.1186	85.6807	0.853	0.0000	0.0000	4,420
2015/02/06	R214	04/02/2016	7.99	Put	Bond Future	0.0000	0.0000	5,071.6300	5.0716	100.000	0	0	0
2015/02/06	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	3,921.6200	3.9216	100.000	0	0	0
2015/02/06	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	3,964.8800	3.9649	100.000	0	0	0
2015/02/06	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	3,878.2500	3.8782	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
2015/02/06	R214	04/02/2016	8.01	Put	Bond Future	0.0000	0.0000	4,970.9300	4.9709	100.000	0	0	0
2015/02/06	R214	04/02/2016	8.00	Put	Bond Future	0.0000	0.0000	5,021.2500	5.0213	100.000	0	0	0
2015/02/06	R248	05/02/2015			Bond Future	7.9750	112.9170	7.9750	112.9170	0.000	0.0000	0.0000	0
2015/02/06	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R248	07/05/2015			Bond Future	8.0208	110.1170	8.0939	109.2200	0.912	0.0000	0.0000	28,180
2015/02/06	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R248	07/05/2015	9.26	Call	Bond Future	13,629.6900	13.6297	12,732.7000	12.7327	(6.581)	0	0	0
2015/02/06	R248	07/05/2015	9.24	Call	Bond Future	13,433.8900	13.4339	12,536.9000	12.5369	(6.677)	0	0	0
2015/02/06	R248	07/05/2015	9.25	Call	Bond Future	13,531.8800	13.5319	12,634.8900	12.6349	(6.629)	0	0	0
2015/02/06	R248	06/08/2015	8.76	Call	Bond Future	8,169.9600	8.1700	7,231.9400	7.2319	(11.481)	0	0	0
2015/02/06	R248	06/08/2015			Bond Future	8.0473	111.9773	8.1244	111.0393	0.957	0.0000	0.0000	1,277
2015/02/06	R248	06/08/2015	8.74	Call	Bond Future	7,955.4400	7.9554	7,017.4200	7.0174	(11.791)	0	0	0
2015/02/06	R248	06/08/2015	8.75	Call	Bond Future	8,062.8000	8.0628	7,124.7800	7.1248	(11.634)	0	0	0
2015/02/06	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R248	05/11/2015	8.01	Put	Bond Future	687.3700	0.6874	1,744.2100	1.7442	153.751	0	0	0
2015/02/06	R248	05/11/2015			Bond Future	8.0660	109.5160	8.1534	108.4592	1.083	0.0000	0.0000	0
2015/02/06	R248	05/11/2015	8.00	Put	Bond Future	810.8300	0.8108	1,867.6700	1.8677	130.341	0	0	0
2015/02/06	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/06	R248	05/11/2015	7.99	Put	Bond Future	934.5400	0.9345	1,991.3800	1.9914	113.087	0	0	0

Total

416776