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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/02/2015 TO 09/02/2015

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
2015/02/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	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
2015/02/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	2025	05/02/2015			Bond Future	118.1921	118.1921	118.1921	118.1921	0.000	0.0000	0.0000	0
2015/02/09	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2025	07/05/2015			Bond Future	119.8925	119.8925	119.8757	119.8757	(0.014)	0.0000	0.0000	16
2015/02/09	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2025	07/05/2015	120.99	Put	Bond Future	1,097.5300	1.0975	1,114.2600	1.1143	1.524	0	0	0
2015/02/09	2025	07/05/2015	121.01	Put	Bond Future	1,117.5300	1.1175	1,134.2600	1.1343	1.497	0	0	0
2015/02/09	2025	07/05/2015	121.00	Put	Bond Future	1,107.5300	1.1075	1,124.2600	1.1243	1.511	0	0	0
2015/02/09	2025	06/08/2015	120.99	Put	Bond Future	266.8700	0.2669	285.0500	0.2850	6.812	0	0	0
2015/02/09	2025	06/08/2015			Bond Future	120.7231	120.7231	120.7050	120.7050	(0.015)	0.0000	0.0000	0
2015/02/09	2025	06/08/2015	121.01	Put	Bond Future	286.8700	0.2869	305.0500	0.3050	6.337	0	0	0
2015/02/09	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2025	06/08/2015	121.00	Put	Bond Future	276.8700	0.2769	295.0500	0.2950	6.566	0	0	0
2015/02/09	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2030	05/02/2015			Bond Future	7.6800	103.0356	7.6800	103.0356	0.000	0.0000	0.0000	0
2015/02/09	2030	07/05/2015			Bond Future	7.8316	103.6696	7.8519	103.4924	0.259	0.0000	0.0000	5,625
2015/02/09	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2030	07/05/2015	8.74	Call	Bond Future	7,522.1700	7.5222	7,344.9200	7.3449	(2.356)	0	0	0
2015/02/09	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2030	07/05/2015	8.75	Call	Bond Future	7,600.5400	7.6005	7,423.2900	7.4233	(2.332)	0	0	0
2015/02/09	2030	07/05/2015	8.76	Call	Bond Future	7,678.8100	7.6788	7,501.5600	7.5016	(2.308)	0	0	0
2015/02/09	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2030	06/08/2015			Bond Future	7.8676	101.3876	7.8887	101.2066	0.267	0.0000	0.0000	0
2015/02/09	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2030	06/08/2015	7.74	Put	Bond Future	1,108.1900	1.1082	1,289.1600	1.2892	16.330	0	0	0
2015/02/09	2030	06/08/2015	7.76	Put	Bond Future	933.4500	0.9334	1,114.4200	1.1144	19.387	0	0	0
2015/02/09	2030	06/08/2015	7.75	Put	Bond Future	1,020.7700	1.0208	1,201.7400	1.2017	17.729	0	0	0
2015/02/09	2032	05/02/2015			Bond Future	7.8550	106.6843	7.8550	106.6843	0.000	0.0000	0.0000	0
2015/02/09	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2032	07/05/2015			Bond Future	8.0022	103.2057	8.0225	103.0171	0.253	0.0000	0.0000	15
2015/02/09	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2032	07/05/2015	8.50	Call	Bond Future	4,494.0500	4.4940	4,305.4300	4.3054	(4.197)	0	0	0
2015/02/09	2032	07/05/2015	8.51	Call	Bond Future	4,581.3600	4.5814	4,392.7400	4.3927	(4.117)	0	0	0
2015/02/09	2032	07/05/2015	8.49	Call	Bond Future	4,406.6200	4.4066	4,218.0000	4.2180	(4.280)	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
2015/02/09	2032	06/08/2015	8.50	Call	Bond Future	4,126.5000	4.1265	3,933.9100	3.9339	(4.667)	0	0	0
2015/02/09	2032	06/08/2015			Bond Future	8.0386	104.9254	8.0595	104.7328	0.260	0.0000	0.0000	0
2015/02/09	2032	06/08/2015	8.51	Call	Bond Future	4,213.2300	4.2132	4,020.6400	4.0206	(4.571)	0	0	0
2015/02/09	2032	06/08/2015	8.49	Call	Bond Future	4,039.6600	4.0397	3,847.0700	3.8471	(4.767)	0	0	0
2015/02/09	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2032	05/11/2015			Bond Future	8.0712	102.5193	8.0928	102.3232	0.267	0.0000	0.0000	0
2015/02/09	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2032	05/11/2015	7.99	Put	Bond Future	743.7100	0.7437	939.8000	0.9398	26.366	0	0	0
2015/02/09	2032	05/11/2015	8.01	Put	Bond Future	559.8700	0.5599	755.9600	0.7560	35.024	0	0	0
2015/02/09	2032	05/11/2015	8.00	Put	Bond Future	651.7300	0.6517	847.8200	0.8478	30.088	0	0	0
2015/02/09	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2037	05/02/2015			Bond Future	7.9200	106.2248	7.9200	106.2248	0.000	0.0000	0.0000	0
2015/02/09	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2037	07/05/2015			Bond Future	8.0501	106.9330	8.0703	106.7201	0.251	0.0000	0.0000	32,860
2015/02/09	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2037	07/05/2015	9.01	Call	Bond Future	9,410.3200	9.4103	9,197.4000	9.1974	(2.263)	0	0	0
2015/02/09	2037	07/05/2015	8.99	Call	Bond Future	9,227.9900	9.2280	9,015.0700	9.0151	(2.307)	0	0	0
2015/02/09	2037	07/05/2015	9.00	Call	Bond Future	9,319.2200	9.3192	9,106.3000	9.1063	(2.285)	0	0	0
2015/02/09	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2037	06/08/2015			Bond Future	8.0863	104.4548	8.1072	104.2375	0.258	0.0000	0.0000	3,220
2015/02/09	2037	06/08/2015	8.75	Call	Bond Future	6,585.8400	6.5858	6,368.4800	6.3685	(3.300)	0	0	0
2015/02/09	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2037	06/08/2015	8.76	Call	Bond Future	6,680.0700	6.6801	6,462.7100	6.4627	(3.254)	0	0	0
2015/02/09	2037	06/08/2015	8.74	Call	Bond Future	6,491.4700	6.4915	6,274.1100	6.2741	(3.348)	0	0	0
2015/02/09	2037	05/11/2015	7.99	Put	Bond Future	1,310.4700	1.3105	1,531.6900	1.5317	16.881	0	0	0
2015/02/09	2037	05/11/2015	8.01	Put	Bond Future	1,099.8800	1.0999	1,321.1000	1.3211	20.113	0	0	0
2015/02/09	2037	05/11/2015			Bond Future	8.1155	106.1975	8.1369	105.9763	0.264	0.0000	0.0000	0
2015/02/09	2037	05/11/2015	8.00	Put	Bond Future	1,205.0900	1.2051	1,426.3100	1.4263	18.357	0	0	0
2015/02/09	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2038	05/02/2015			Bond Future	123.9600	123.9600	123.9600	123.9600	0.000	0.0000	0.0000	0
2015/02/09	2038	07/05/2015	126.99	Put	Bond Future	1,132.8900	1.1329	1,149.7500	1.1497	1.488	0	0	0
2015/02/09	2038	07/05/2015			Bond Future	125.8571	125.8571	125.8402	125.8402	(0.013)	0.0000	0.0000	3,261
2015/02/09	2038	07/05/2015	127.00	Put	Bond Future	1,142.8900	1.1429	1,159.7500	1.1597	1.475	0	0	0
2015/02/09	2038	07/05/2015	127.01	Put	Bond Future	1,152.8900	1.1529	1,169.7500	1.1697	1.462	0	0	0
2015/02/09	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2038	06/08/2015			Bond Future	126.6406	126.6406	126.6221	126.6221	(0.015)	0.0000	0.0000	0

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2015/02/09	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2038	06/08/2015	127.99	Put	Bond Future	1,349.4000	1.3494	1,367.8700	1.3679	1.369	0	0	0
2015/02/09	2038	06/08/2015	128.01	Put	Bond Future	1,369.4000	1.3694	1,387.8700	1.3879	1.349	0	0	0
2015/02/09	2038	06/08/2015	128.00	Put	Bond Future	1,359.4000	1.3594	1,377.8700	1.3779	1.359	0	0	0
2015/02/09	2044	05/02/2015			Bond Future	7.9900	108.7663	7.9900	108.7663	0.000	0.0000	0.0000	0
2015/02/09	2044	07/05/2015			Bond Future	8.1130	109.4717	8.1332	109.2353	0.249	0.0000	0.0000	9,494
2015/02/09	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2044	07/05/2015	9.01	Call	Bond Future	9,710.3200	9.7103	9,473.8700	9.4739	(2.435)	0	0	0
2015/02/09	2044	07/05/2015	8.99	Call	Bond Future	9,510.2400	9.5102	9,273.7900	9.2738	(2.486)	0	0	0
2015/02/09	2044	07/05/2015	9.00	Call	Bond Future	9,610.3600	9.6104	9,373.9100	9.3739	(2.460)	0	0	0
2015/02/09	2044	06/08/2015	8.76	Call	Bond Future	6,735.2000	6.7352	6,493.9300	6.4939	(3.582)	0	0	0
2015/02/09	2044	06/08/2015			Bond Future	8.1477	106.9106	8.1686	106.6694	0.255	0.0000	0.0000	0
2015/02/09	2044	06/08/2015	8.74	Call	Bond Future	6,526.5800	6.5266	6,285.3100	6.2853	(3.697)	0	0	0
2015/02/09	2044	06/08/2015	8.75	Call	Bond Future	6,630.9800	6.6310	6,389.7100	6.3897	(3.639)	0	0	0
2015/02/09	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2044	05/11/2015			Bond Future	8.1759	108.6943	8.1972	108.4487	0.261	0.0000	0.0000	0
2015/02/09	2044	05/11/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2044	05/11/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2044	05/11/2015	8.24	Call	Bond Future	735.3100	0.7353	489.7200	0.4897	(33.400)	0	0	0
2015/02/09	2044	05/11/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2044	05/11/2015	8.25	Call	Bond Future	849.2000	0.8492	603.6100	0.6036	(28.920)	0	0	0
2015/02/09	2044	05/11/2015	8.26	Call	Bond Future	962.8700	0.9629	717.2800	0.7173	(25.506)	0	0	0
2015/02/09	2046	05/02/2015			Bond Future	126.4165	126.4165	126.4165	126.4165	0.000	0.0000	0.0000	0
2015/02/09	2046	07/05/2015			Bond Future	126.7063	126.7063	126.6889	126.6889	(0.014)	0.0000	0.0000	5,889
2015/02/09	2046	07/05/2015	126.99	Put	Bond Future	283.7100	0.2837	301.1400	0.3011	6.144	0	0	0
2015/02/09	2046	07/05/2015	127.01	Put	Bond Future	303.7100	0.3037	321.1400	0.3211	5.739	0	0	0
2015/02/09	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2046	07/05/2015	127.00	Put	Bond Future	293.7100	0.2937	311.1400	0.3111	5.934	0	0	0
2015/02/09	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2046	06/08/2015	129.01	Put	Bond Future	182.8900	0.1829	201.8100	0.2018	10.345	0	0	0
2015/02/09	2046	06/08/2015			Bond Future	128.8271	128.8271	128.8082	128.8082	(0.015)	0.0000	0.0000	0
2015/02/09	2046	06/08/2015	129.00	Put	Bond Future	172.8900	0.1729	191.8100	0.1918	10.943	0	0	0
2015/02/09	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2046	06/08/2015	128.99	Put	Bond Future	162.8900	0.1629	181.8100	0.1818	11.615	0	0	0
2015/02/09	2050	05/02/2015			Bond Future	133.9311	133.9311	133.9311	133.9311	0.000	0.0000	0.0000	0
2015/02/09	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2050	07/05/2015			Bond Future	135.6473	135.6473	135.6291	135.6291	(0.013)	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
2015/02/09	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2050	07/05/2015	135.01	Call	Bond Future	637.2800	0.6373	619.1200	0.6191	(2.850)	0	0	0
2015/02/09	2050	07/05/2015	134.99	Call	Bond Future	657.2800	0.6573	639.1200	0.6391	(2.763)	0	0	0
2015/02/09	2050	07/05/2015	135.00	Call	Bond Future	647.2800	0.6473	629.1200	0.6291	(2.806)	0	0	0
2015/02/09	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2050	06/08/2015			Bond Future	136.4452	136.4452	136.4252	136.4252	(0.015)	0.0000	0.0000	0
2015/02/09	2050	06/08/2015	136.99	Put	Bond Future	544.8400	0.5448	564.7600	0.5648	3.656	0	0	0
2015/02/09	2050	06/08/2015	137.01	Put	Bond Future	564.8400	0.5648	584.7600	0.5848	3.527	0	0	0
2015/02/09	2050	06/08/2015	137.00	Put	Bond Future	554.8400	0.5548	574.7600	0.5748	3.590	0	0	0
2015/02/09	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	AL12	07/05/2015			Index Future	577.9220	577.9220	576.8450	576.8450	(0.186)	0.0000	0.0000	0
2015/02/09	AL37	07/05/2015			Index Future	463.9850	463.9850	463.4710	463.4710	(0.111)	0.0000	0.0000	119
2015/02/09	AL37	06/08/2015			Index Future	471.6310	471.6310	471.1010	471.1010	(0.112)	0.0000	0.0000	0
2015/02/09	AL7T	07/05/2015			Index Future	558.5450	558.5450	557.7460	557.7460	(0.143)	0.0000	0.0000	3
2015/02/09	AL7T	06/08/2015			Index Future	567.7500	567.7500	566.9280	566.9280	(0.145)	0.0000	0.0000	0
2015/02/09	ALBI	07/05/2015			Index Future	510.3810	510.3810	509.6640	509.6640	(0.140)	0.0000	0.0000	699
2015/02/09	ALBI	06/08/2015			Index Future	518.7920	518.7920	518.0540	518.0540	(0.142)	0.0000	0.0000	6
2015/02/09	ALBI	05/11/2015			Index Future	527.5310	527.5310	526.7770	526.7770	(0.143)	0.0000	0.0000	0
2015/02/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	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
2015/02/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	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
2015/02/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/09	EL28	05/02/2015			Bond Future	122.9763	122.9763	122.9763	122.9763	0.000	0.0000	0.0000	0
2015/02/09	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	EL28	07/05/2015			Bond Future	123.3600	123.3600	123.3442	123.3442	(0.013)	0.0000	0.0000	0
2015/02/09	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	EL28	07/05/2015	124.99	Put	Bond Future	1,629.9800	1.6300	1,645.8000	1.6458	0.971	0	0	0
2015/02/09	EL28	07/05/2015	125.01	Put	Bond Future	1,649.9800	1.6500	1,665.8000	1.6658	0.959	0	0	0
2015/02/09	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	EL28	07/05/2015	125.00	Put	Bond Future	1,639.9800	1.6400	1,655.8000	1.6558	0.965	0	0	0
2015/02/09	EL28	06/08/2015	125.00	Call	Bond Future	424.9400	0.4249	407.7300	0.4077	(4.050)	0	0	0
2015/02/09	EL28	06/08/2015			Bond Future	125.4249	125.4249	125.4077	125.4077	(0.014)	0.0000	0.0000	0
2015/02/09	EL28	06/08/2015	125.01	Call	Bond Future	414.9400	0.4149	397.7300	0.3977	(4.148)	0	0	0
2015/02/09	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	EL28	06/08/2015	124.99	Call	Bond Future	434.9400	0.4349	417.7300	0.4177	(3.957)	0	0	0
2015/02/09	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	ES33	05/02/2015			Bond Future	8.7550	91.6340	8.7550	91.6340	0.000	0.0000	0.0000	0
2015/02/09	ES33	07/05/2015			Bond Future	8.9192	88.4630	8.9392	88.3016	0.224	0.0000	0.0000	6,576
2015/02/09	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	ES33	07/05/2015	9.76	Call	Bond Future	6,423.6300	6.4236	6,262.1900	6.2622	(2.513)	0	0	0
2015/02/09	ES33	07/05/2015	9.74	Call	Bond Future	6,279.2400	6.2792	6,117.8000	6.1178	(2.571)	0	0	0
2015/02/09	ES33	07/05/2015	9.75	Call	Bond Future	6,351.4800	6.3515	6,190.0400	6.1900	(2.542)	0	0	0
2015/02/09	ES33	06/08/2015			Bond Future	8.9788	89.9368	8.9994	89.7720	0.230	0.0000	0.0000	0
2015/02/09	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	ES33	06/08/2015	9.61	Call	Bond Future	4,831.1200	4.8311	4,666.2500	4.6663	(3.413)	0	0	0
2015/02/09	ES33	06/08/2015	9.59	Call	Bond Future	4,684.3200	4.6843	4,519.4500	4.5194	(3.520)	0	0	0
2015/02/09	ES33	06/08/2015	9.60	Call	Bond Future	4,757.7700	4.7578	4,592.9000	4.5929	(3.465)	0	0	0
2015/02/09	ES33	05/11/2015	9.00	Put	Bond Future	285.1200	0.2851	452.9300	0.4529	58.856	0	0	0
2015/02/09	ES33	05/11/2015			Bond Future	9.0361	87.6483	9.0574	87.4805	0.236	0.0000	0.0000	0
2015/02/09	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/09	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	ES33	05/11/2015	8.99	Put	Bond Future	364.4500	0.3645	532.2600	0.5323	46.045	0	0	0
2015/02/09	ES33	05/11/2015	9.01	Put	Bond Future	205.8900	0.2059	373.7000	0.3737	81.505	0	0	0
2015/02/09	GOVI	07/05/2015	449.99	Call	GOVI	559,920.0000	55.9920	552,860.0000	55.2860	(1.261)	0	0	0
2015/02/09	GOVI	07/05/2015			GOVI	505.9820	505.9820	505.2760	505.2760	(0.140)	0.0000	0.0000	432
2015/02/09	GOVI	07/05/2015	450.00	Call	GOVI	559,820.0000	55.9820	552,760.0000	55.2760	(1.261)	0	0	0
2015/02/09	GOVI	07/05/2015	450.01	Call	GOVI	559,720.0000	55.9720	552,660.0000	55.2660	(1.261)	0	0	0
2015/02/09	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	GOVI	06/08/2015			GOVI	514.3200	514.3200	513.5940	513.5940	(0.141)	0.0000	0.0000	29
2015/02/09	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	GOVI	06/08/2015	499.99	Call	GOVI	143,300.0000	14.3300	136,040.0000	13.6040	(5.066)	0	0	0
2015/02/09	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	GOVI	06/08/2015	500.00	Call	GOVI	143,200.0000	14.3200	135,940.0000	13.5940	(5.070)	0	0	0
2015/02/09	GOVI	06/08/2015	500.01	Call	GOVI	143,100.0000	14.3100	135,840.0000	13.5840	(5.073)	0	0	0
2015/02/09	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	GOVI	05/11/2015			GOVI	522.9830	522.9830	522.2410	522.2410	(0.142)	0.0000	0.0000	0
2015/02/09	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	GOVI	05/11/2015	529.99	Put	GOVI	70,070.0000	7.0070	77,490.0000	7.7490	10.589	0	0	0
2015/02/09	GOVI	05/11/2015	530.01	Put	GOVI	70,270.0000	7.0270	77,690.0000	7.7690	10.559	0	0	0
2015/02/09	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	GOVI	05/11/2015	530.00	Put	GOVI	70,170.0000	7.0170	77,590.0000	7.7590	10.574	0	0	0
2015/02/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/09	IGOV	07/05/2015			Index Future	226.6520	226.6520	226.5520	226.5520	(0.044)	0.0000	0.0000	1,074
2015/02/09	IGOV	06/08/2015			Index Future	230.4050	230.4050	230.2990	230.2990	(0.046)	0.0000	0.0000	100
2015/02/09	IGOV	05/11/2015			Index Future	234.3040	234.3040	234.1950	234.1950	(0.047)	0.0000	0.0000	0
2015/02/09	ILBI	07/05/2015			Index Future	613.7220	613.7220	613.6040	613.6040	(0.019)	0.0000	0.0000	0
2015/02/09	ILBI	06/08/2015			Index Future	623.8220	623.8220	623.6950	623.6950	(0.020)	0.0000	0.0000	159
2015/02/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/09	JBAF	18/02/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/09	JBAF	18/03/2015			Jibar Tradeable Future	6.0700	93.9300	6.1000	93.9000	0.494	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
2015/02/09	JBAF	15/04/2015			Jibar Tradeable Future	6.0700	93.9300	6.0900	93.9100	0.329	0.0000	0.0000	0
2015/02/09	JBAF	20/05/2015			Jibar Tradeable Future	6.0700	93.9300	6.0900	93.9100	0.329	0.0000	0.0000	0
2015/02/09	JBAF	17/06/2015			Jibar Tradeable Future	6.0700	93.9300	6.0900	93.9100	0.329	0.0000	0.0000	5,000
2015/02/09	JBAF	15/07/2015			Jibar Tradeable Future	6.0700	93.9300	6.1000	93.9000	0.494	0.0000	0.0000	0
2015/02/09	JBAF	16/09/2015			Jibar Tradeable Future	6.0900	93.9100	6.1300	93.8700	0.657	0.0000	0.0000	0
2015/02/09	JBAF	15/12/2015			Jibar Tradeable Future	6.2000	93.8000	6.2600	93.7400	0.968	0.0000	0.0000	0
2015/02/09	JBAF	16/03/2016			Jibar Tradeable Future	6.3500	93.6500	6.4300	93.5700	1.260	0.0000	0.0000	0
2015/02/09	JBAF	15/06/2016			Jibar Tradeable Future	6.5000	93.5000	6.5600	93.4400	0.923	0.0000	0.0000	0
2015/02/09	JBAF	21/09/2016			Jibar Tradeable Future	6.6200	93.3800	6.7000	93.3000	1.208	0.0000	0.0000	0
2015/02/09	JBAF	21/12/2016			Jibar Tradeable Future	6.7400	93.2600	6.8200	93.1800	1.187	0.0000	0.0000	0
2015/02/09	R023	05/02/2015			Bond Future	7.0600	107.6660	7.0600	107.6660	0.000	0.0000	0.0000	0
2015/02/09	R023	07/05/2015	8.14	Call	Bond Future	5,394.2600	5.3943	5,210.7200	5.2107	(3.403)	0	0	0
2015/02/09	R023	07/05/2015	8.15	Put	Bond Future	46.9700	0.0470	49.7500	0.0497	5.919	0	0	0
2015/02/09	R023	07/05/2015			Bond Future	7.2195	104.6438	7.2506	104.4573	0.431	0.0000	0.0000	7,963
2015/02/09	R023	07/05/2015	8.15	Call	Bond Future	5,448.1100	5.4481	5,264.4200	5.2644	(3.372)	0	0	0
2015/02/09	R023	07/05/2015	8.16	Call	Bond Future	5,502.0300	5.5020	5,318.1900	5.3182	(3.341)	0	0	0
2015/02/09	R023	07/05/2015	8.14	Put	Bond Future	49.2400	0.0492	52.1700	0.0522	5.950	0	0	0
2015/02/09	R023	07/05/2015	8.16	Put	Bond Future	44.8000	0.0448	47.4300	0.0474	5.871	0	0	0
2015/02/09	R023	06/08/2015	9.07	Put	Bond Future	11.1000	0.0111	11.8100	0.0118	6.396	0	0	911
2015/02/09	R023	06/08/2015	8.24	Call	Bond Future	5,818.4500	5.8185	5,639.5900	5.6396	(3.074)	0	0	0
2015/02/09	R023	06/08/2015			Bond Future	7.2415	106.3867	7.2741	106.1963	0.450	0.0000	0.0000	0
2015/02/09	R023	06/08/2015	9.07	Call	Bond Future	10,036.2500	10.0363	9,846.5500	9.8465	(1.890)	0	0	0
2015/02/09	R023	06/08/2015	8.26	Put	Bond Future	174.2600	0.1743	185.1900	0.1852	6.272	0	0	0
2015/02/09	R023	06/08/2015	8.25	Put	Bond Future	179.3200	0.1793	190.5600	0.1906	6.268	0	0	0
2015/02/09	R023	06/08/2015	8.24	Put	Bond Future	184.5000	0.1845	196.0500	0.1961	6.260	0	0	0
2015/02/09	R023	06/08/2015	8.25	Call	Bond Future	5,867.7200	5.8677	5,688.5500	5.6886	(3.053)	0	0	0
2015/02/09	R023	06/08/2015	8.26	Call	Bond Future	5,917.0600	5.9171	5,737.5800	5.7376	(3.033)	0	0	0
2015/02/09	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/02/09	R186	05/02/2015			Bond Future	7.3100	126.4669	7.3100	126.4669	0.000	0.0000	0.0000	0
2015/02/09	R186	07/05/2015	7.40	Call	Bond Future	1,589.9900	1.5900	1,477.2700	1.4773	(7.089)	0	0	0
2015/02/09	R186	07/05/2015			Bond Future	7.4625	127.3967	7.4830	127.2153	0.275	7.4638	7.4638	38,574
2015/02/09	R186	07/05/2015	7.50	Put	Bond Future	1,698.8300	1.6988	1,753.2500	1.7532	3.203	0	0	4,350
2015/02/09	R186	07/05/2015	8.25	Call	Bond Future	6,886.0000	6.8860	6,706.7400	6.7067	(2.603)	0	0	0
2015/02/09	R186	07/05/2015	7.80	Put	Bond Future	761.5500	0.7616	783.3700	0.7834	2.865	0	0	300
2015/02/09	R186	07/05/2015	7.45	Put	Bond Future	1,912.9900	1.9130	1,974.3600	1.9744	3.208	0	0	4,400
2015/02/09	R186	07/05/2015	8.24	Put	Bond Future	177.7600	0.1778	180.0600	0.1801	1.294	0	0	0
2015/02/09	R186	07/05/2015	8.26	Put	Bond Future	164.7200	0.1647	166.6900	0.1667	1.196	0	0	0
2015/02/09	R186	07/05/2015	7.40	Put	Bond Future	2,145.0700	2.1451	2,213.7400	2.2137	3.201	0	0	4,350
2015/02/09	R186	07/05/2015	7.50	Call	Bond Future	2,030.5500	2.0306	1,903.5800	1.9036	(6.253)	0	0	0
2015/02/09	R186	07/05/2015	8.25	Put	Bond Future	171.3600	0.1714	173.4900	0.1735	1.243	0	0	0
2015/02/09	R186	07/05/2015	8.26	Call	Bond Future	6,961.3700	6.9614	6,781.9500	6.7820	(2.577)	0	0	0
2015/02/09	R186	07/05/2015	7.45	Call	Bond Future	1,802.3900	1.8024	1,682.3700	1.6824	(6.659)	0	0	0
2015/02/09	R186	07/05/2015	7.80	Call	Bond Future	3,702.3700	3.7024	3,542.8000	3.5428	(4.310)	0	0	0
2015/02/09	R186	07/05/2015	8.24	Call	Bond Future	6,810.3100	6.8103	6,631.2200	6.6312	(2.630)	0	0	0
2015/02/09	R186	06/08/2015	8.90	Put	Bond Future	103.3600	0.1034	105.6800	0.1057	2.245	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
2015/02/09	R186	06/08/2015	8.00	Put	Bond Future	1,023.1200	1.0231	1,051.9600	1.0520	2.819	0	0	0
2015/02/09	R186	06/08/2015			Bond Future	7.4907	124.2202	7.5120	124.0348	0.285	0.0000	0.0000	540
2015/02/09	R186	06/08/2015	8.01	Call	Bond Future	5,405.7600	5.4058	5,248.5500	5.2486	(2.908)	0	0	0
2015/02/09	R186	06/08/2015	8.00	Call	Bond Future	5,343.4600	5.3435	5,186.8500	5.1868	(2.931)	0	0	0
2015/02/09	R186	06/08/2015	7.99	Call	Bond Future	5,281.4400	5.2814	5,125.4200	5.1254	(2.954)	0	0	0
2015/02/09	R186	06/08/2015	8.90	Call	Bond Future	11,564.0700	11.5641	11,380.9400	11.3809	(1.584)	0	0	0
2015/02/09	R186	06/08/2015	7.99	Put	Bond Future	1,043.9100	1.0439	1,073.3400	1.0733	2.819	0	0	0
2015/02/09	R186	06/08/2015	8.01	Put	Bond Future	1,002.6800	1.0027	1,030.9200	1.0309	2.816	0	0	0
2015/02/09	R186	05/11/2015	8.25	Put	Bond Future	1,048.7600	1.0488	1,076.6100	1.0766	2.656	0	0	0
2015/02/09	R186	05/11/2015	8.24	Call	Bond Future	7,057.4900	7.0575	6,896.8400	6.8968	(2.276)	0	0	0
2015/02/09	R186	05/11/2015			Bond Future	7.5134	126.2924	7.5356	126.1034	0.295	0.0000	0.0000	0
2015/02/09	R186	05/11/2015	9.00	Put	Bond Future	226.9400	0.2269	233.1800	0.2332	2.750	0	0	2,600
2015/02/09	R186	05/11/2015	8.24	Put	Bond Future	1,066.0300	1.0660	1,094.3200	1.0943	2.654	0	0	0
2015/02/09	R186	05/11/2015	8.26	Put	Bond Future	1,030.1600	1.0302	1,057.5400	1.0575	2.658	0	0	0
2015/02/09	R186	05/11/2015	9.00	Call	Bond Future	12,065.3100	12.0653	11,882.6100	11.8826	(1.514)	0	0	0
2015/02/09	R186	05/11/2015	8.25	Call	Bond Future	7,119.8700	7.1199	6,958.7800	6.9588	(2.263)	0	0	0
2015/02/09	R186	05/11/2015	8.26	Call	Bond Future	7,180.8500	7.1809	7,019.2900	7.0193	(2.250)	0	0	0
2015/02/09	R186	04/02/2016	7.50	Call	Bond Future	3,470.2500	3.4702	3,360.1100	3.3601	(3.174)	0	0	0
2015/02/09	R186	04/02/2016			Bond Future	7.5174	123.2932	7.5401	123.1035	0.301	0.0000	0.0000	5,660
2015/02/09	R186	04/02/2016	7.51	Call	Bond Future	3,513.0700	3.5131	3,402.2100	3.4022	(3.156)	0	0	0
2015/02/09	R186	04/02/2016	7.49	Call	Bond Future	3,427.7000	3.4277	3,318.2900	3.3183	(3.192)	0	0	0
2015/02/09	R186	04/02/2016	7.50	Put	Bond Future	3,616.5100	3.6165	3,696.0000	3.6960	2.198	0	0	0
2015/02/09	R186	04/02/2016	7.49	Put	Bond Future	3,657.9800	3.6580	3,738.2000	3.7382	2.193	0	0	0
2015/02/09	R186	04/02/2016	7.51	Put	Bond Future	3,575.3900	3.5754	3,654.1600	3.6542	2.203	0	0	0
2015/02/09	R197	05/02/2015			Bond Future	285.8649	285.8649	285.8649	285.8649	0.000	0.0000	0.0000	0
2015/02/09	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R197	07/05/2015			Bond Future	290.2391	290.2391	290.1987	290.1987	(0.014)	0.0000	0.0000	888
2015/02/09	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R197	07/05/2015	293.99	Put	Bond Future	3,750.9200	3.7509	3,791.3500	3.7913	1.078	0	0	0
2015/02/09	R197	07/05/2015	294.01	Put	Bond Future	3,770.9200	3.7709	3,811.3500	3.8113	1.072	0	0	0
2015/02/09	R197	07/05/2015	294.00	Put	Bond Future	3,760.9200	3.7609	3,801.3500	3.8013	1.075	0	0	0
2015/02/09	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R197	06/08/2015	288.00	Call	Bond Future	991.1300	0.9911	947.1000	0.9471	(4.442)	0	0	0
2015/02/09	R197	06/08/2015			Bond Future	288.9911	288.9911	288.9471	288.9471	(0.015)	0.0000	0.0000	0
2015/02/09	R197	06/08/2015	288.01	Call	Bond Future	981.1300	0.9811	937.1000	0.9371	(4.488)	0	0	0
2015/02/09	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R197	06/08/2015	287.99	Call	Bond Future	1,001.1300	1.0011	957.1000	0.9571	(4.398)	0	0	0
2015/02/09	R202	05/02/2015			Bond Future	235.6933	235.6933	235.6933	235.6933	0.000	0.0000	0.0000	0
2015/02/09	R202	07/05/2015			Bond Future	239.2998	239.2998	239.2665	239.2665	(0.014)	0.0000	0.0000	50,916
2015/02/09	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R202	07/05/2015	238.51	Call	Bond Future	789.8300	0.7898	756.5000	0.7565	(4.220)	0	0	0
2015/02/09	R202	07/05/2015	238.49	Call	Bond Future	809.8300	0.8098	776.5000	0.7765	(4.116)	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
2015/02/09	R202	07/05/2015	238.50	Call	Bond Future	799.8300	0.7998	766.5000	0.7665	(4.167)	0	0	0
2015/02/09	R202	06/08/2015			Bond Future	240.0619	240.0619	240.0255	240.0255	(0.015)	0.0000	0.0000	0
2015/02/09	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R202	06/08/2015	240.01	Call	Bond Future	51.8500	0.0518	15.5100	0.0155	(70.087)	0	0	0
2015/02/09	R202	06/08/2015	239.99	Call	Bond Future	71.8500	0.0718	35.5100	0.0355	(50.578)	0	0	0
2015/02/09	R202	06/08/2015	240.00	Call	Bond Future	61.8500	0.0618	25.5100	0.0255	(58.755)	0	0	0
2015/02/09	R203	05/02/2015			Bond Future	6.3950	107.7289	6.3950	107.7289	0.000	0.0000	0.0000	0
2015/02/09	R203	07/05/2015			Bond Future	6.5609	104.8988	6.5837	104.8491	0.346	0.0000	0.0000	7,875
2015/02/09	R203	07/05/2015	7.24	Put	Bond Future	29.3700	0.0294	30.5800	0.0306	4.120	0	0	0
2015/02/09	R203	07/05/2015	7.26	Put	Bond Future	26.6800	0.0267	27.7500	0.0277	4.010	0	0	0
2015/02/09	R203	07/05/2015	7.25	Put	Bond Future	28.0600	0.0281	29.2000	0.0292	4.063	0	0	0
2015/02/09	R203	07/05/2015	7.25	Call	Bond Future	1,523.1700	1.5232	1,474.5500	1.4746	(3.192)	0	0	0
2015/02/09	R203	07/05/2015	7.24	Call	Bond Future	1,502.9800	1.5030	1,454.4300	1.4544	(3.230)	0	0	0
2015/02/09	R203	07/05/2015	7.26	Call	Bond Future	1,543.2800	1.5433	1,494.5900	1.4946	(3.155)	0	0	0
2015/02/09	R203	06/08/2015	6.74	Call	Bond Future	719.3800	0.7194	683.6000	0.6836	(4.974)	0	0	0
2015/02/09	R203	06/08/2015	6.75	Put	Bond Future	320.1900	0.3202	335.5800	0.3356	4.807	0	0	0
2015/02/09	R203	06/08/2015			Bond Future	6.5402	106.6464	6.5663	106.5949	0.400	0.0000	0.0000	0
2015/02/09	R203	06/08/2015	6.75	Call	Bond Future	732.1700	0.7322	696.1000	0.6961	(4.926)	0	0	0
2015/02/09	R203	06/08/2015	6.76	Call	Bond Future	745.0600	0.7451	708.7100	0.7087	(4.879)	0	0	0
2015/02/09	R203	06/08/2015	6.74	Put	Bond Future	326.9900	0.3270	342.6700	0.3427	4.795	0	0	0
2015/02/09	R203	06/08/2015	6.76	Put	Bond Future	313.5000	0.3135	328.6100	0.3286	4.820	0	0	0
2015/02/09	R203	05/11/2015	5.99	Call	Bond Future	201.3900	0.2014	186.0700	0.1861	(7.607)	0	0	0
2015/02/09	R203	05/11/2015	6.00	Put	Bond Future	1,082.1300	1.0821	1,119.1500	1.1192	3.421	0	0	0
2015/02/09	R203	05/11/2015			Bond Future	6.4980	104.2576	6.5280	104.2050	0.463	0.0000	0.0000	0
2015/02/09	R203	05/11/2015	6.00	Call	Bond Future	206.1400	0.2061	190.5700	0.1906	(7.553)	0	0	0
2015/02/09	R203	05/11/2015	6.01	Call	Bond Future	211.2600	0.2113	195.4300	0.1954	(7.493)	0	0	0
2015/02/09	R203	05/11/2015	5.99	Put	Bond Future	1,095.0700	1.0951	1,132.3400	1.1323	3.403	0	0	0
2015/02/09	R203	05/11/2015	6.01	Put	Bond Future	1,069.5600	1.0696	1,106.3200	1.1063	3.437	0	0	0
2015/02/09	R204	05/02/2015			Bond Future	6.6100	105.7759	6.6100	105.7759	0.000	0.0000	0.0000	0
2015/02/09	R204	07/05/2015	7.51	Put	Bond Future	42.8200	0.0428	45.2600	0.0453	5.698	0	0	0
2015/02/09	R204	07/05/2015			Bond Future	6.7841	106.9456	6.8112	106.8580	0.400	0.0000	0.0000	14,859
2015/02/09	R204	07/05/2015	7.50	Put	Bond Future	44.9200	0.0449	47.4900	0.0475	5.721	0	0	0
2015/02/09	R204	07/05/2015	7.49	Call	Bond Future	2,296.8700	2.2969	2,212.0500	2.2121	(3.693)	0	0	0
2015/02/09	R204	07/05/2015	7.50	Call	Bond Future	2,326.2700	2.3263	2,241.3100	2.2413	(3.652)	0	0	0
2015/02/09	R204	07/05/2015	7.51	Call	Bond Future	2,355.5900	2.3556	2,270.5000	2.2705	(3.612)	0	0	0
2015/02/09	R204	07/05/2015	7.49	Put	Bond Future	46.9600	0.0470	49.6700	0.0497	5.771	0	0	0
2015/02/09	R204	06/08/2015	7.74	Call	Bond Future	2,898.4300	2.8984	2,813.7900	2.8138	(2.920)	0	0	0
2015/02/09	R204	06/08/2015	7.75	Put	Bond Future	83.2100	0.0832	88.2700	0.0883	6.081	0	0	0
2015/02/09	R204	06/08/2015			Bond Future	6.7941	104.6899	6.8239	104.6001	0.438	0.0000	0.0000	0
2015/02/09	R204	06/08/2015	8.41	Call	Bond Future	4,755.7900	4.7558	4,666.4100	4.6664	(1.879)	0	0	0
2015/02/09	R204	06/08/2015	7.74	Put	Bond Future	85.8200	0.0858	91.0400	0.0910	6.082	0	0	0
2015/02/09	R204	06/08/2015	7.76	Put	Bond Future	80.6600	0.0807	85.5800	0.0856	6.100	0	0	0
2015/02/09	R204	06/08/2015	8.41	Put	Bond Future	7.6400	0.0076	8.1200	0.0081	6.283	0	0	699
2015/02/09	R204	06/08/2015	7.75	Call	Bond Future	2,925.0500	2.9250	2,840.2500	2.8402	(2.899)	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
2015/02/09	R204	06/08/2015	7.76	Call	Bond Future	2,951.7200	2.9517	2,866.7800	2.8668	(2.878)	0	0	0
2015/02/09	R204	05/11/2015			Bond Future	6.7899	106.4361	6.8224	106.3445	0.479	0.0000	0.0000	0
2015/02/09	R204	05/11/2015	6.25	Call	Bond Future	344.9700	0.3450	318.2700	0.3183	(7.740)	0	0	0
2015/02/09	R204	05/11/2015	6.24	Put	Bond Future	1,903.4200	1.9034	1,968.7700	1.9688	3.433	0	0	0
2015/02/09	R204	05/11/2015	6.26	Put	Bond Future	1,861.3800	1.8614	1,925.9000	1.9259	3.466	0	0	0
2015/02/09	R204	05/11/2015	6.25	Put	Bond Future	1,882.3400	1.8823	1,947.2700	1.9473	3.449	0	0	0
2015/02/09	R204	05/11/2015	6.26	Call	Bond Future	352.7500	0.3527	325.6400	0.3256	(7.685)	0	0	0
2015/02/09	R204	05/11/2015	6.24	Call	Bond Future	337.3100	0.3373	311.0300	0.3110	(7.791)	0	0	0
2015/02/09	R207	05/02/2015			Bond Future	6.7450	102.6012	6.7450	102.6012	0.000	0.0000	0.0000	0
2015/02/09	R207	07/05/2015			Bond Future	6.9152	103.6475	6.9471	103.5210	0.461	0.0000	0.0000	35,580
2015/02/09	R207	07/05/2015	8.25	Call	Bond Future	5,139.3300	5.1393	5,012.9400	5.0129	(2.459)	0	0	0
2015/02/09	R207	07/05/2015	7.73	Call	Bond Future	3,214.4400	3.2144	3,090.9400	3.0909	(3.842)	0	0	66
2015/02/09	R207	07/05/2015	8.24	Put	Bond Future	2.2600	0.0023	2.3700	0.0024	4.867	0	0	0
2015/02/09	R207	07/05/2015	7.73	Put	Bond Future	40.0900	0.0401	43.0800	0.0431	7.458	0	0	0
2015/02/09	R207	07/05/2015	8.26	Put	Bond Future	1.9800	0.0020	2.0700	0.0021	4.545	0	0	0
2015/02/09	R207	07/05/2015	8.25	Put	Bond Future	2.1100	0.0021	2.2100	0.0022	4.739	0	0	0
2015/02/09	R207	07/05/2015	8.26	Call	Bond Future	5,176.4800	5.1765	5,050.0800	5.0501	(2.442)	0	0	0
2015/02/09	R207	07/05/2015	8.24	Call	Bond Future	5,102.1900	5.1022	4,975.8100	4.9758	(2.477)	0	0	0
2015/02/09	R207	06/08/2015	7.76	Call	Bond Future	3,232.8900	3.2329	3,115.1100	3.1151	(3.643)	0	0	0
2015/02/09	R207	06/08/2015			Bond Future	6.9338	101.7308	6.9681	101.6013	0.494	0.0000	0.0000	0
2015/02/09	R207	06/08/2015	7.74	Call	Bond Future	3,169.0600	3.1691	3,051.8700	3.0519	(3.698)	0	0	0
2015/02/09	R207	06/08/2015	7.75	Call	Bond Future	3,201.1600	3.2012	3,083.6800	3.0837	(3.670)	0	0	0
2015/02/09	R207	06/08/2015	7.46	Call	Bond Future	2,311.2700	2.3113	2,204.8200	2.2048	(4.606)	0	0	70
2015/02/09	R207	06/08/2015	7.74	Put	Bond Future	174.6400	0.1746	186.9100	0.1869	7.026	0	0	0
2015/02/09	R207	06/08/2015	7.76	Put	Bond Future	165.5600	0.1656	177.2400	0.1772	7.055	0	0	0
2015/02/09	R207	06/08/2015	7.46	Put	Bond Future	344.5000	0.3445	367.5100	0.3675	6.679	0	0	0
2015/02/09	R207	06/08/2015	7.75	Put	Bond Future	170.2700	0.1703	182.2500	0.1823	7.036	0	0	0
2015/02/09	R207	05/11/2015	7.76	Call	Bond Future	3,229.2600	3.2293	3,116.7600	3.1168	(3.484)	0	0	0
2015/02/09	R207	05/11/2015			Bond Future	6.9375	103.4277	6.9741	103.2959	0.528	0.0000	0.0000	0
2015/02/09	R207	05/11/2015	7.74	Call	Bond Future	3,172.9100	3.1729	3,061.0900	3.0611	(3.524)	0	0	0
2015/02/09	R207	05/11/2015	7.75	Call	Bond Future	3,201.0400	3.2010	3,088.8800	3.0889	(3.504)	0	0	0
2015/02/09	R207	05/11/2015	7.43	Call	Bond Future	2,345.9400	2.3459	2,246.6300	2.2466	(4.233)	0	0	53
2015/02/09	R207	05/11/2015	7.74	Put	Bond Future	332.4300	0.3324	352.4800	0.3525	6.031	0	0	0
2015/02/09	R207	05/11/2015	7.76	Put	Bond Future	319.2400	0.3192	338.6100	0.3386	6.068	0	0	0
2015/02/09	R207	05/11/2015	7.43	Put	Bond Future	591.0400	0.5910	623.6000	0.6236	5.509	0	0	0
2015/02/09	R207	05/11/2015	7.75	Put	Bond Future	325.7800	0.3258	345.4900	0.3455	6.050	0	0	0
2015/02/09	R208	05/02/2015			Bond Future	6.8850	101.7887	6.8850	101.7887	0.000	0.0000	0.0000	0
2015/02/09	R208	07/05/2015	8.01	Call	Bond Future	4,442.6100	4.4426	4,296.1800	4.2962	(3.296)	0	0	0
2015/02/09	R208	07/05/2015			Bond Future	7.0463	99.3568	7.0777	99.2087	0.447	0.0000	0.0000	62,202
2015/02/09	R208	07/05/2015	7.99	Call	Bond Future	4,356.2700	4.3563	4,210.0400	4.2100	(3.357)	0	0	0
2015/02/09	R208	07/05/2015	8.00	Call	Bond Future	4,399.4200	4.3994	4,253.0900	4.2531	(3.326)	0	0	0
2015/02/09	R208	07/05/2015	7.99	Put	Bond Future	29.5200	0.0295	31.4100	0.0314	6.402	0	0	0
2015/02/09	R208	07/05/2015	8.01	Put	Bond Future	26.6900	0.0267	28.3800	0.0284	6.332	0	0	0
2015/02/09	R208	07/05/2015	8.00	Put	Bond Future	28.0700	0.0281	29.8600	0.0299	6.377	0	0	0
2015/02/09	R208	06/08/2015			Bond Future	7.0659	101.0123	7.0993	100.8608	0.472	0.0000	0.0000	0
2015/02/09	R208	06/08/2015	8.00	Call	Bond Future	4,291.5200	4.2915	4,150.5900	4.1506	(3.284)	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
2015/02/09	R208	06/08/2015	8.01	Call	Bond Future	4,330.1800		4.3302	4,188.9700	4.1890	(3.261)	0	0	0
2015/02/09	R208	06/08/2015	8.85	Call	Bond Future	7,724.5500		7.7246	7,573.7000	7.5737	(1.953)	0	0	0
2015/02/09	R208	06/08/2015	7.99	Call	Bond Future	4,252.9200		4.2529	4,112.2800	4.1123	(3.307)	0	0	0
2015/02/09	R208	06/08/2015	8.01	Put	Bond Future	151.7600		0.1518	161.9700	0.1620	6.728	0	0	0
2015/02/09	R208	06/08/2015	8.00	Put	Bond Future	156.2100		0.1562	166.7000	0.1667	6.715	0	0	0
2015/02/09	R208	06/08/2015	8.85	Put	Bond Future	8.1200		0.0081	8.6900	0.0087	7.020	0	0	198
2015/02/09	R208	06/08/2015	7.99	Put	Bond Future	160.7600		0.1608	171.5400	0.1715	6.706	0	0	0
2015/02/09	R208	05/11/2015			Bond Future	7.0783		99.2964	7.1135	99.1422	0.498	0.0000	0.0000	0
2015/02/09	R208	05/11/2015	8.48	Call	Bond Future	6,018.2100		6.0182	5,870.9500	5.8710	(2.447)	0	0	0
2015/02/09	R208	05/11/2015	7.74	Put	Bond Future	537.4700		0.5375	566.7200	0.5667	5.442	0	0	0
2015/02/09	R208	05/11/2015	7.75	Call	Bond Future	3,416.7900		3.4168	3,291.4100	3.2914	(3.670)	0	0	0
2015/02/09	R208	05/11/2015	7.76	Call	Bond Future	3,449.0700		3.4491	3,323.2300	3.3232	(3.649)	0	0	0
2015/02/09	R208	05/11/2015	8.48	Put	Bond Future	105.9100		0.1059	112.8400	0.1128	6.543	0	0	2,200
2015/02/09	R208	05/11/2015	7.74	Call	Bond Future	3,383.8700		3.3839	3,258.9300	3.2589	(3.692)	0	0	0
2015/02/09	R208	05/11/2015	7.76	Put	Bond Future	518.2100		0.5182	546.5600	0.5466	5.471	0	0	0
2015/02/09	R208	05/11/2015	7.75	Put	Bond Future	528.1500		0.5281	556.9600	0.5570	5.455	0	0	0
2015/02/09	R209	05/02/2015			Bond Future	7.8600		85.8042	7.8600	85.8042	0.000	0.0000	0.0000	0
2015/02/09	R209	07/05/2015			Bond Future	7.9956		83.1207	8.0158	82.9444	0.253	0.0000	0.0000	14,585
2015/02/09	R209	07/05/2015	8.99	Put	Bond Future	108.1700		0.1082	107.9500	0.1080	(0.203)	0	0	0
2015/02/09	R209	07/05/2015	7.30	Call	Bond Future	232.2500		0.2323	200.8700	0.2009	(13.511)	0	0	700
2015/02/09	R209	07/05/2015	8.30	Put	Bond Future	955.4900		0.9555	978.1900	0.9782	2.376	0	0	700
2015/02/09	R209	07/05/2015	9.01	Put	Bond Future	100.1500		0.1002	99.8300	0.0998	(0.320)	0	0	0
2015/02/09	R209	07/05/2015	8.99	Call	Bond Future	8,145.0800		8.1451	7,968.6400	7.9686	(2.166)	0	0	0
2015/02/09	R209	07/05/2015	9.00	Put	Bond Future	104.0900		0.1041	103.8200	0.1038	(0.259)	0	0	0
2015/02/09	R209	07/05/2015	9.00	Call	Bond Future	8,215.6700		8.2157	8,039.1800	8.0392	(2.148)	0	0	0
2015/02/09	R209	07/05/2015	7.30	Put	Bond Future	6,652.9600		6.6530	6,797.8000	6.7978	2.177	0	0	0
2015/02/09	R209	07/05/2015	8.30	Call	Bond Future	3,549.9500		3.5500	3,396.4300	3.3964	(4.325)	0	0	0
2015/02/09	R209	07/05/2015	9.01	Call	Bond Future	8,286.2900		8.2863	8,109.7500	8.1098	(2.131)	0	0	0
2015/02/09	R209	06/08/2015	8.99	Put	Bond Future	477.9600		0.4780	488.1100	0.4881	2.124	0	0	0
2015/02/09	R209	06/08/2015			Bond Future	8.0266		84.5057	8.0474	84.3258	0.259	0.0000	0.0000	0
2015/02/09	R209	06/08/2015	9.01	Put	Bond Future	456.8000		0.4568	466.4500	0.4665	2.113	0	0	0
2015/02/09	R209	06/08/2015	9.90	Call	Bond Future	14,124.7100		14.1247	13,945.2500	13.9453	(1.271)	0	0	0
2015/02/09	R209	06/08/2015	9.00	Call	Bond Future	8,285.5600		8.2856	8,115.5400	8.1155	(2.052)	0	0	0
2015/02/09	R209	06/08/2015	9.01	Call	Bond Future	8,349.4600		8.3495	8,179.2000	8.1792	(2.039)	0	0	0
2015/02/09	R209	06/08/2015	9.00	Put	Bond Future	467.2800		0.4673	477.1700	0.4772	2.117	0	0	0
2015/02/09	R209	06/08/2015	8.99	Call	Bond Future	8,221.7500		8.2217	8,051.9900	8.0520	(2.065)	0	0	0
2015/02/09	R209	06/08/2015	9.90	Put	Bond Future	44.3600		0.0444	44.8100	0.0448	1.014	0	0	2,914
2015/02/09	R209	05/11/2015	7.99	Put	Bond Future	3,724.1600		3.7242	3,798.4400	3.7984	1.995	0	0	0
2015/02/09	R209	05/11/2015			Bond Future	8.0542		82.7664	8.0756	82.5834	0.265	0.0000	0.0000	0
2015/02/09	R209	05/11/2015	8.01	Put	Bond Future	3,634.2300		3.6342	3,707.0000	3.7070	2.002	0	0	0
2015/02/09	R209	05/11/2015	7.99	Call	Bond Future	3,169.6500		3.1696	3,060.8900	3.0609	(3.431)	0	0	0
2015/02/09	R209	05/11/2015	8.00	Put	Bond Future	3,678.9800		3.6790	3,752.5100	3.7525	1.999	0	0	0
2015/02/09	R209	05/11/2015	8.00	Call	Bond Future	3,211.1400		3.2111	3,101.6300	3.1016	(3.410)	0	0	0
2015/02/09	R209	05/11/2015	8.01	Call	Bond Future	3,252.9200		3.2529	3,142.6500	3.1426	(3.390)	0	0	0
2015/02/09	R210	05/02/2015			Bond Future	175.7744		175.7744	175.7744	175.7744	0.000	0.0000	0.0000	0
2015/02/09	R210	07/05/2015			Bond Future	176.4015		176.4015	176.3766	176.3766	(0.014)	0.0000	0.0000	618

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2015/02/09	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R210	07/05/2015	176.99	Put	Bond Future	588.5100	0.5885	613.4000	0.6134	4.229	0	0	0
2015/02/09	R210	07/05/2015	177.01	Put	Bond Future	608.5100	0.6085	633.4000	0.6334	4.090	0	0	0
2015/02/09	R210	07/05/2015	177.00	Put	Bond Future	598.5100	0.5985	623.4000	0.6234	4.159	0	0	0
2015/02/09	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R210	06/08/2015	179.01	Call	Bond Future	343.9100	0.3439	316.8700	0.3169	(7.863)	0	0	0
2015/02/09	R210	06/08/2015			Bond Future	179.3539	179.3539	179.3269	179.3269	(0.015)	0.0000	0.0000	0
2015/02/09	R210	06/08/2015	178.99	Call	Bond Future	363.9100	0.3639	336.8700	0.3369	(7.430)	0	0	0
2015/02/09	R210	06/08/2015	179.00	Call	Bond Future	353.9100	0.3539	326.8700	0.3269	(7.640)	0	0	0
2015/02/09	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R211	05/02/2015			Bond Future	130.2550	130.2550	130.2550	130.2550	0.000	0.0000	0.0000	0
2015/02/09	R211	07/05/2015	134.99	Put	Bond Future	2,742.7600	2.7428	2,762.1100	2.7621	0.705	0	0	0
2015/02/09	R211	07/05/2015			Bond Future	132.2472	132.2472	132.2279	132.2279	(0.015)	0.0000	0.0000	1,120
2015/02/09	R211	07/05/2015	135.01	Put	Bond Future	2,762.7600	2.7628	2,782.1100	2.7821	0.700	0	0	0
2015/02/09	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R211	07/05/2015	135.00	Put	Bond Future	2,752.7600	2.7528	2,772.1100	2.7721	0.703	0	0	0
2015/02/09	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R211	06/08/2015			Bond Future	132.8283	132.8283	132.8073	132.8073	(0.016)	0.0000	0.0000	0
2015/02/09	R211	06/08/2015	134.99	Put	Bond Future	2,161.7300	2.1617	2,182.6700	2.1827	0.969	0	0	0
2015/02/09	R211	06/08/2015	135.01	Put	Bond Future	2,181.7300	2.1817	2,202.6700	2.2027	0.960	0	0	0
2015/02/09	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R211	06/08/2015	135.00	Put	Bond Future	2,171.7300	2.1717	2,192.6700	2.1927	0.964	0	0	0
2015/02/09	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R212	05/02/2015			Bond Future	136.0582	136.0582	136.0582	136.0582	0.000	0.0000	0.0000	0
2015/02/09	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R212	07/05/2015			Bond Future	138.1402	138.1402	138.0333	138.0333	(0.077)	0.0000	0.0000	1,145
2015/02/09	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R212	07/05/2015	140.99	Put	Bond Future	2,849.7600	2.8498	2,956.6600	2.9567	3.751	0	0	0
2015/02/09	R212	07/05/2015	141.01	Put	Bond Future	2,869.7600	2.8698	2,976.6600	2.9767	3.725	0	0	0
2015/02/09	R212	07/05/2015	141.00	Put	Bond Future	2,859.7600	2.8598	2,966.6600	2.9667	3.738	0	0	0
2015/02/09	R212	06/08/2015	141.01	Put	Bond Future	2,349.4200	2.3494	2,459.4400	2.4594	4.683	0	0	0
2015/02/09	R212	06/08/2015			Bond Future	138.6606	138.6606	138.5506	138.5506	(0.079)	0.0000	0.0000	0
2015/02/09	R212	06/08/2015	141.00	Put	Bond Future	2,339.4200	2.3394	2,449.4400	2.4494	4.703	0	0	0
2015/02/09	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R212	06/08/2015	140.99	Put	Bond Future	2,329.4200	2.3294	2,439.4400	2.4394	4.723	0	0	0
2015/02/09	R213	05/02/2015			Bond Future	7.7350	96.4545	7.7350	96.4545	0.000	0.0000	0.0000	0
2015/02/09	R213	07/05/2015	8.74	Call	Bond Future	7,019.3800	7.0194	6,849.4200	6.8494	(2.421)	0	0	0

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2015/02/09	R213	07/05/2015	8.75	Put	Bond Future	150.6600		0.1507	151.4600	0.1515	0.531	0	0	0
2015/02/09	R213	07/05/2015			Bond Future	7.8824		93.4773	7.9027	93.3064	0.257	0.0000	0.0000	16,466
2015/02/09	R213	07/05/2015	8.75	Call	Bond Future	7,089.2900		7.0893	6,919.2200	6.9192	(2.399)	0	0	0
2015/02/09	R213	07/05/2015	8.76	Call	Bond Future	7,159.2900		7.1593	6,989.1200	6.9891	(2.377)	0	0	0
2015/02/09	R213	07/05/2015	8.74	Put	Bond Future	156.4500		0.1564	157.3600	0.1574	0.582	0	0	0
2015/02/09	R213	07/05/2015	8.76	Put	Bond Future	145.0600		0.1451	145.7600	0.1458	0.483	0	0	0
2015/02/09	R213	06/08/2015			Bond Future	7.9143		95.0344	7.9353	94.8598	0.264	0.0000	0.0000	0
2015/02/09	R213	06/08/2015	8.49	Put	Bond Future	957.5900		0.9576	981.1900	0.9812	2.465	0	0	0
2015/02/09	R213	06/08/2015	8.51	Put	Bond Future	921.1000		0.9211	943.7300	0.9437	2.457	0	0	0
2015/02/09	R213	06/08/2015	8.49	Call	Bond Future	5,594.0300		5.5940	5,443.0700	5.4431	(2.699)	0	0	0
2015/02/09	R213	06/08/2015	8.50	Put	Bond Future	939.1900		0.9392	962.3100	0.9623	2.462	0	0	0
2015/02/09	R213	06/08/2015	8.50	Call	Bond Future	5,653.2400		5.6532	5,501.8000	5.5018	(2.679)	0	0	0
2015/02/09	R213	06/08/2015	8.51	Call	Bond Future	5,712.6600		5.7127	5,560.7300	5.5607	(2.660)	0	0	0
2015/02/09	R213	05/11/2015	7.76	Call	Bond Future	2,484.3400		2.4843	2,389.6500	2.3897	(3.811)	0	0	0
2015/02/09	R213	05/11/2015			Bond Future	7.9449		93.0736	7.9664	92.8960	0.271	0.0000	0.0000	0
2015/02/09	R213	05/11/2015	7.74	Call	Bond Future	2,413.0000		2.4130	2,319.8700	2.3199	(3.860)	0	0	0
2015/02/09	R213	05/11/2015	7.75	Call	Bond Future	2,448.2000		2.4482	2,354.2900	2.3543	(3.836)	0	0	0
2015/02/09	R213	05/11/2015	7.74	Put	Bond Future	4,126.4200		4.1264	4,210.9100	4.2109	2.048	0	0	0
2015/02/09	R213	05/11/2015	7.76	Put	Bond Future	4,028.5300		4.0285	4,111.4600	4.1115	2.059	0	0	0
2015/02/09	R213	05/11/2015	7.75	Put	Bond Future	4,076.9500		4.0769	4,160.6600	4.1607	2.053	0	0	0
2015/02/09	R214	05/02/2015			Bond Future	7.9200		87.3623	7.9200	87.3623	0.000	0.0000	0.0000	0
2015/02/09	R214	07/05/2015			Bond Future	8.0432		84.5960	8.0634	84.4074	0.251	0.0000	0.0000	15,571
2015/02/09	R214	07/05/2015	9.15	Call	Bond Future	9,492.4500		9.4925	9,303.1100	9.3031	(1.995)	0	0	0
2015/02/09	R214	07/05/2015	9.16	Call	Bond Future	9,566.1900		9.5662	9,376.8300	9.3768	(1.979)	0	0	0
2015/02/09	R214	07/05/2015	9.14	Put	Bond Future	89.3600		0.0894	88.6500	0.0887	(0.795)	0	0	0
2015/02/09	R214	07/05/2015	9.16	Put	Bond Future	82.7700		0.0828	82.0100	0.0820	(0.918)	0	0	0
2015/02/09	R214	07/05/2015	9.15	Put	Bond Future	86.0100		0.0860	85.2700	0.0853	(0.860)	0	0	0
2015/02/09	R214	07/05/2015	9.14	Call	Bond Future	9,418.6900		9.4187	9,229.3800	9.2294	(2.010)	0	0	0
2015/02/09	R214	06/08/2015	8.76	Put	Bond Future	977.4600		0.9775	998.3800	0.9984	2.140	0	0	0
2015/02/09	R214	06/08/2015			Bond Future	8.0727		86.0051	8.0935	85.8126	0.257	0.0000	0.0000	0
2015/02/09	R214	06/08/2015	8.75	Put	Bond Future	996.8500		0.9969	1,018.2100	1.0182	2.143	0	0	0
2015/02/09	R214	06/08/2015	8.74	Call	Bond Future	6,861.3500		6.8613	6,690.6900	6.6907	(2.487)	0	0	0
2015/02/09	R214	06/08/2015	8.75	Call	Bond Future	6,925.3900		6.9254	6,754.2900	6.7543	(2.471)	0	0	0
2015/02/09	R214	06/08/2015	8.76	Call	Bond Future	6,988.3800		6.9884	6,816.8400	6.8168	(2.455)	0	0	0
2015/02/09	R214	06/08/2015	8.74	Put	Bond Future	1,015.3200		1.0153	1,037.1200	1.0371	2.147	0	0	0
2015/02/09	R214	05/11/2015			Bond Future	8.1009		84.1471	8.1222	83.9512	0.263	0.0000	0.0000	0
2015/02/09	R214	05/11/2015	7.99	Put	Bond Future	4,319.0400		4.3190	4,401.2500	4.4013	1.903	0	0	0
2015/02/09	R214	05/11/2015	8.00	Put	Bond Future	4,268.4000		4.2684	4,349.8000	4.3498	1.907	0	0	0
2015/02/09	R214	05/11/2015	8.01	Put	Bond Future	4,217.9200		4.2179	4,298.5300	4.2985	1.911	0	0	0
2015/02/09	R214	05/11/2015	7.99	Call	Bond Future	3,286.2800		3.2863	3,172.5900	3.1726	(3.460)	0	0	0
2015/02/09	R214	05/11/2015	8.00	Call	Bond Future	3,329.6200		3.3296	3,215.1200	3.2151	(3.439)	0	0	0
2015/02/09	R214	05/11/2015	8.01	Call	Bond Future	3,372.9500		3.3730	3,257.6600	3.2577	(3.418)	0	0	0
2015/02/09	R214	04/02/2016			Bond Future	8.1186		85.6807	8.1402	85.4831	0.266	0.0000	0.0000	4,455
2015/02/09	R214	04/02/2016	7.99	Put	Bond Future	5,071.6300		5.0716	5,156.2200	5.1562	1.668	0	0	0
2015/02/09	R214	04/02/2016	8.00	Call	Bond Future	3,921.6200		3.9216	3,807.9400	3.8079	(2.899)	0	0	0
2015/02/09	R214	04/02/2016	8.01	Call	Bond Future	3,964.8800		3.9649	3,850.5200	3.8505	(2.884)	0	0	0
2015/02/09	R214	04/02/2016	7.99	Call	Bond Future	3,878.2500		3.8782	3,765.2600	3.7653	(2.913)	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
2015/02/09	R214	04/02/2016	8.01	Put	Bond Future	4,970.9300	4.9709	5,054.1500	5.0542	1.674	0	0	0
2015/02/09	R214	04/02/2016	8.00	Put	Bond Future	5,021.2500	5.0213	5,105.1500	5.1051	1.671	0	0	0
2015/02/09	R248	05/02/2015			Bond Future	7.9750	112.9170	7.9750	112.9170	0.000	0.0000	0.0000	0
2015/02/09	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R248	07/05/2015			Bond Future	8.0939	109.2200	8.1141	108.9747	0.249	0.0000	0.0000	28,180
2015/02/09	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R248	07/05/2015	9.26	Call	Bond Future	12,732.7000	12.7327	12,487.3900	12.4874	(1.927)	0	0	0
2015/02/09	R248	07/05/2015	9.24	Call	Bond Future	12,536.9000	12.5369	12,291.5900	12.2916	(1.957)	0	0	0
2015/02/09	R248	07/05/2015	9.25	Call	Bond Future	12,634.8900	12.6349	12,389.5800	12.3896	(1.942)	0	0	0
2015/02/09	R248	06/08/2015	8.76	Call	Bond Future	7,231.9400	7.2319	6,981.5600	6.9816	(3.462)	0	0	0
2015/02/09	R248	06/08/2015			Bond Future	8.1244	111.0393	8.1451	110.7889	0.256	0.0000	0.0000	1,277
2015/02/09	R248	06/08/2015	8.74	Call	Bond Future	7,017.4200	7.0174	6,767.0400	6.7670	(3.568)	0	0	0
2015/02/09	R248	06/08/2015	8.75	Call	Bond Future	7,124.7800	7.1248	6,874.4000	6.8744	(3.514)	0	0	0
2015/02/09	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R248	05/11/2015	8.01	Put	Bond Future	1,744.2100	1.7442	1,999.1100	1.9991	14.614	0	0	0
2015/02/09	R248	05/11/2015			Bond Future	8.1534	108.4592	8.1747	108.2043	0.261	0.0000	0.0000	0
2015/02/09	R248	05/11/2015	8.00	Put	Bond Future	1,867.6700	1.8677	2,122.5700	2.1226	13.648	0	0	0
2015/02/09	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/09	R248	05/11/2015	7.99	Put	Bond Future	1,991.3800	1.9914	2,246.2800	2.2463	12.800	0	0	0

Total

415665