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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/02/2015 TO 05/02/2015

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
2015/02/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	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
2015/02/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2025	05/02/2015			Bond Future	118.2062	118.2062	118.1921	118.1921	(0.012)	0.0000	0.0000	0
2015/02/05	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2025	05/02/2015	118.99	Put	Bond Future	783.7800	0.7838	797.8600	0.7979	1.796	0	0	0
2015/02/05	2025	05/02/2015	119.01	Put	Bond Future	803.7800	0.8038	817.8600	0.8179	1.752	0	0	0
2015/02/05	2025	05/02/2015	119.00	Put	Bond Future	793.7800	0.7938	807.8600	0.8079	1.774	0	0	0
2015/02/05	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2025	07/05/2015			Bond Future	120.0559	120.0559	120.0401	120.0401	(0.013)	0.0000	0.0000	16
2015/02/05	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2025	07/05/2015	120.99	Put	Bond Future	934.0600	0.9341	949.8700	0.9499	1.693	0	0	0
2015/02/05	2025	07/05/2015	121.01	Put	Bond Future	954.0600	0.9541	969.8700	0.9699	1.657	0	0	0
2015/02/05	2025	07/05/2015	121.00	Put	Bond Future	944.0600	0.9441	959.8700	0.9599	1.675	0	0	0
2015/02/05	2025	06/08/2015	120.99	Put	Bond Future	72.7900	0.0728	88.3000	0.0883	21.308	0	0	0
2015/02/05	2025	06/08/2015			Bond Future	120.9172	120.9172	120.9017	120.9017	(0.013)	0.0000	0.0000	0
2015/02/05	2025	06/08/2015	121.01	Put	Bond Future	92.7900	0.0928	108.3000	0.1083	16.715	0	0	0
2015/02/05	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2025	06/08/2015	121.00	Put	Bond Future	82.7900	0.0828	98.3000	0.0983	18.734	0	0	0
2015/02/05	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2030	05/02/2015			Bond Future	7.6905	102.9413	7.6800	103.0356	(0.137)	0.0000	0.0000	0
2015/02/05	2030	05/02/2015	9.25	Call	Bond Future	12,748.8200	12.7488	12,843.0600	12.8431	0.739	0	0	0
2015/02/05	2030	05/02/2015	9.24	Call	Bond Future	12,674.4200	12.6744	12,768.6600	12.7687	0.744	0	0	0
2015/02/05	2030	05/02/2015	9.26	Call	Bond Future	12,823.1300	12.8231	12,917.3700	12.9174	0.735	0	0	0
2015/02/05	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2030	07/05/2015			Bond Future	7.7322	104.5435	7.7472	104.4105	0.195	0.0000	0.0000	5,625
2015/02/05	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2030	07/05/2015	8.74	Call	Bond Future	8,396.0900	8.3961	8,263.0300	8.2630	(1.585)	0	0	0
2015/02/05	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2030	07/05/2015	8.75	Call	Bond Future	8,474.4600	8.4745	8,341.4000	8.3414	(1.570)	0	0	0
2015/02/05	2030	07/05/2015	8.76	Call	Bond Future	8,552.7300	8.5527	8,419.6700	8.4197	(1.556)	0	0	0
2015/02/05	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2030	06/08/2015			Bond Future	7.7624	102.3005	7.7778	102.1654	0.200	0.0000	0.0000	0
2015/02/05	2030	06/08/2015	7.75	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
2015/02/05	2030	06/08/2015	7.74	Put	Bond Future	195.2400	0.1952	330.3400	0.3303	69.197	0	0	0
2015/02/05	2030	06/08/2015	7.76	Put	Bond Future	20.5000	0.0205	155.6000	0.1556	659.024	0	0	0
2015/02/05	2030	06/08/2015	7.75	Put	Bond Future	107.8200	0.1078	242.9200	0.2429	125.301	0	0	0
2015/02/05	2032	05/02/2015			Bond Future	7.8655	106.5835	7.8550	106.6843	(0.134)	0.0000	0.0000	0
2015/02/05	2032	05/02/2015	8.50	Call	Bond Future	5,820.7400	5.8207	5,921.5500	5.9215	1.732	0	0	0
2015/02/05	2032	05/02/2015	8.51	Call	Bond Future	5,908.6300	5.9086	6,009.4400	6.0094	1.706	0	0	0
2015/02/05	2032	05/02/2015	8.49	Call	Bond Future	5,732.7400	5.7327	5,833.5500	5.8336	1.758	0	0	0
2015/02/05	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	07/05/2015			Bond Future	7.9082	104.0878	7.9232	103.9462	0.190	0.0000	0.0000	15
2015/02/05	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	07/05/2015	8.50	Call	Bond Future	5,376.1100	5.3761	5,234.5200	5.2345	(2.634)	0	0	0
2015/02/05	2032	07/05/2015	8.51	Call	Bond Future	5,463.4200	5.4634	5,321.8300	5.3218	(2.592)	0	0	0
2015/02/05	2032	07/05/2015	8.49	Call	Bond Future	5,288.6800	5.2887	5,147.0900	5.1471	(2.677)	0	0	0
2015/02/05	2032	06/08/2015	8.50	Call	Bond Future	5,047.7000	5.0477	4,903.9000	4.9039	(2.849)	0	0	0
2015/02/05	2032	06/08/2015			Bond Future	7.9393	105.8466	7.9547	105.7028	0.194	0.0000	0.0000	0
2015/02/05	2032	06/08/2015	8.51	Call	Bond Future	5,134.4300	5.1344	4,990.6300	4.9906	(2.801)	0	0	0
2015/02/05	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	06/08/2015	8.49	Call	Bond Future	4,960.8600	4.9609	4,817.0600	4.8171	(2.899)	0	0	0
2015/02/05	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	05/11/2015			Bond Future	7.9581	103.5572	7.9743	103.4081	0.203	0.0000	0.0000	0
2015/02/05	2032	05/11/2015	8.00	Call	Bond Future	386.0900	0.3861	236.9900	0.2370	(38.618)	0	0	0
2015/02/05	2032	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2032	05/11/2015	8.01	Call	Bond Future	477.9500	0.4780	328.8500	0.3288	(31.196)	0	0	0
2015/02/05	2032	05/11/2015	7.99	Call	Bond Future	294.1100	0.2941	145.0100	0.1450	(50.695)	0	0	0
2015/02/05	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	05/02/2015			Bond Future	7.9305	106.1115	7.9200	106.2248	(0.132)	0.0000	0.0000	0
2015/02/05	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	05/02/2015	9.50	Call	Bond Future	15,038.4200	15.0384	15,151.7400	15.1517	0.754	0	0	0
2015/02/05	2037	05/02/2015	9.51	Call	Bond Future	15,123.1600	15.1232	15,236.4800	15.2365	0.749	0	0	0
2015/02/05	2037	05/02/2015	9.49	Call	Bond Future	14,953.5500	14.9536	15,066.8700	15.0669	0.758	0	0	0
2015/02/05	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	07/05/2015			Bond Future	7.9719	107.7630	7.9818	107.6577	0.124	0.0000	0.0000	32,860
2015/02/05	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	07/05/2015	9.01	Call	Bond Future	10,240.3200	10.2403	10,135.0300	10.1350	(1.028)	0	0	0
2015/02/05	2037	07/05/2015	8.99	Call	Bond Future	10,057.9900	10.0580	9,952.7000	9.9527	(1.047)	0	0	0
2015/02/05	2037	07/05/2015	9.00	Call	Bond Future	10,149.2200	10.1492	10,043.9300	10.0439	(1.037)	0	0	0
2015/02/05	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	06/08/2015			Bond Future	8.0036	105.3238	8.0137	105.2170	0.126	0.0000	0.0000	3,220

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2015/02/05	2037	06/08/2015	8.75	Call	Bond Future	7,454.8100	7.4548	7,348.0200	7.3480	(1.432)	0	0	0
2015/02/05	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	06/08/2015	8.76	Call	Bond Future	7,549.0400	7.5490	7,442.2500	7.4423	(1.415)	0	0	0
2015/02/05	2037	06/08/2015	8.74	Call	Bond Future	7,360.4400	7.3604	7,253.6500	7.2537	(1.451)	0	0	0
2015/02/05	2037	05/11/2015	7.99	Put	Bond Future	324.0300	0.3240	435.5100	0.4355	34.404	0	0	0
2015/02/05	2037	05/11/2015	8.01	Put	Bond Future	113.4400	0.1134	224.9200	0.2249	98.272	0	0	0
2015/02/05	2037	05/11/2015			Bond Future	8.0208	107.1840	8.0314	107.0725	0.133	0.0000	0.0000	0
2015/02/05	2037	05/11/2015	8.00	Put	Bond Future	218.6500	0.2186	330.1300	0.3301	50.986	0	0	0
2015/02/05	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	05/02/2015	123.00	Call	Bond Future	974.3300	0.9743	959.9600	0.9600	(1.475)	0	0	0
2015/02/05	2038	05/02/2015			Bond Future	123.9743	123.9743	123.9600	123.9600	(0.012)	0.0000	0.0000	0
2015/02/05	2038	05/02/2015	123.01	Call	Bond Future	964.3300	0.9643	949.9600	0.9500	(1.490)	0	0	0
2015/02/05	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	05/02/2015	122.99	Call	Bond Future	984.3300	0.9843	969.9600	0.9700	(1.460)	0	0	0
2015/02/05	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	07/05/2015	126.99	Put	Bond Future	1,075.7600	1.0758	1,091.7300	1.0917	1.485	0	0	0
2015/02/05	2038	07/05/2015			Bond Future	125.9142	125.9142	125.8983	125.8983	(0.013)	0.0000	0.0000	3,261
2015/02/05	2038	07/05/2015	127.00	Put	Bond Future	1,085.7600	1.0858	1,101.7300	1.1017	1.471	0	0	0
2015/02/05	2038	07/05/2015	127.01	Put	Bond Future	1,095.7600	1.0958	1,111.7300	1.1117	1.457	0	0	0
2015/02/05	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	06/08/2015			Bond Future	126.7281	126.7281	126.7120	126.7120	(0.013)	0.0000	0.0000	0
2015/02/05	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2038	06/08/2015	127.99	Put	Bond Future	1,261.9500	1.2619	1,277.9600	1.2780	1.269	0	0	0
2015/02/05	2038	06/08/2015	128.01	Put	Bond Future	1,281.9500	1.2819	1,297.9600	1.2980	1.249	0	0	0
2015/02/05	2038	06/08/2015	128.00	Put	Bond Future	1,271.9500	1.2719	1,287.9600	1.2880	1.259	0	0	0
2015/02/05	2044	05/02/2015	9.00	Call	Bond Future	10,964.9000	10.9649	11,090.6000	11.0906	1.146	0	0	0
2015/02/05	2044	05/02/2015			Bond Future	8.0005	108.6406	7.9900	108.7663	(0.131)	0.0000	0.0000	0
2015/02/05	2044	05/02/2015	9.01	Call	Bond Future	11,065.0100	11.0650	11,190.7100	11.1907	1.136	0	0	0
2015/02/05	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	05/02/2015	8.99	Call	Bond Future	10,864.6100	10.8646	10,990.3100	10.9903	1.157	0	0	0
2015/02/05	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	07/05/2015			Bond Future	8.0401	110.3316	8.0346	110.3971	(0.069)	0.0000	0.0000	9,494
2015/02/05	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	07/05/2015	9.01	Call	Bond Future	10,570.1600	10.5702	10,635.6400	10.6356	0.619	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
2015/02/05	2044	07/05/2015	8.99	Call	Bond Future	10,370.0800	10.3701	10,435.5600	10.4356	0.631	0	0	0
2015/02/05	2044	07/05/2015	9.00	Call	Bond Future	10,470.2000	10.4702	10,535.6800	10.5357	0.625	0	0	0
2015/02/05	2044	06/08/2015	8.76	Call	Bond Future	7,634.9500	7.6350	7,701.8900	7.7019	0.877	0	0	0
2015/02/05	2044	06/08/2015			Bond Future	8.0708	107.8104	8.0651	107.8773	(0.070)	0.0000	0.0000	0
2015/02/05	2044	06/08/2015	8.74	Call	Bond Future	7,426.3300	7.4263	7,493.2700	7.4933	0.901	0	0	0
2015/02/05	2044	06/08/2015	8.75	Call	Bond Future	7,530.7300	7.5307	7,597.6700	7.5977	0.889	0	0	0
2015/02/05	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	05/11/2015			Bond Future	8.0881	109.7146	8.0825	109.7798	(0.069)	0.0000	0.0000	0
2015/02/05	2044	05/11/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	05/11/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	05/11/2015	8.24	Call	Bond Future	1,755.6100	1.7556	1,820.7700	1.8208	3.712	0	0	0
2015/02/05	2044	05/11/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2044	05/11/2015	8.25	Call	Bond Future	1,869.5000	1.8695	1,934.6600	1.9347	3.485	0	0	0
2015/02/05	2044	05/11/2015	8.26	Call	Bond Future	1,983.1700	1.9832	2,048.3300	2.0483	3.286	0	0	0
2015/02/05	2046	05/02/2015			Bond Future	126.4311	126.4311	126.4165	126.4165	(0.012)	0.0000	0.0000	0
2015/02/05	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2046	05/02/2015	123.99	Call	Bond Future	2,441.0900	2.4411	2,426.5100	2.4265	(0.597)	0	0	0
2015/02/05	2046	05/02/2015	124.01	Call	Bond Future	2,421.0900	2.4211	2,406.5100	2.4065	(0.602)	0	0	0
2015/02/05	2046	05/02/2015	124.00	Call	Bond Future	2,431.0900	2.4311	2,416.5100	2.4165	(0.600)	0	0	0
2015/02/05	2046	07/05/2015			Bond Future	127.0487	127.0487	127.0323	127.0323	(0.013)	0.0000	0.0000	5,889
2015/02/05	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2046	07/05/2015	126.99	Call	Bond Future	58.7000	0.0587	42.3400	0.0423	(27.871)	0	0	0
2015/02/05	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2046	07/05/2015	127.00	Call	Bond Future	48.7000	0.0487	32.3400	0.0323	(33.593)	0	0	0
2015/02/05	2046	07/05/2015	127.01	Call	Bond Future	38.7000	0.0387	22.3400	0.0223	(42.274)	0	0	0
2015/02/05	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2046	06/08/2015			Bond Future	129.2048	129.2048	129.1887	129.1887	(0.013)	0.0000	0.0000	0
2015/02/05	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2046	06/08/2015	129.01	Call	Bond Future	194.8400	0.1948	178.6800	0.1787	(8.294)	0	0	0
2015/02/05	2046	06/08/2015	128.99	Call	Bond Future	214.8400	0.2148	198.6800	0.1987	(7.522)	0	0	0
2015/02/05	2046	06/08/2015	129.00	Call	Bond Future	204.8400	0.2048	188.6800	0.1887	(7.889)	0	0	0
2015/02/05	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2050	05/02/2015			Bond Future	133.9462	133.9462	133.9311	133.9311	(0.011)	0.0000	0.0000	0
2015/02/05	2050	05/02/2015	130.01	Call	Bond Future	3,936.2200	3.9362	3,921.0800	3.9211	(0.385)	0	0	0
2015/02/05	2050	05/02/2015	129.99	Call	Bond Future	3,956.2200	3.9562	3,941.0800	3.9411	(0.383)	0	0	0
2015/02/05	2050	05/02/2015	130.00	Call	Bond Future	3,946.2200	3.9462	3,931.0800	3.9311	(0.384)	0	0	0
2015/02/05	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2050	07/05/2015			Bond Future	136.0423	136.0423	136.0250	136.0250	(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
2015/02/05	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2050	07/05/2015	135.01	Call	Bond Future	1,032.2800	1.0323	1,015.0500	1.0150	(1.669)	0	0	0
2015/02/05	2050	07/05/2015	134.99	Call	Bond Future	1,052.2800	1.0523	1,035.0500	1.0350	(1.637)	0	0	0
2015/02/05	2050	07/05/2015	135.00	Call	Bond Future	1,042.2800	1.0423	1,025.0500	1.0250	(1.653)	0	0	0
2015/02/05	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2050	06/08/2015			Bond Future	136.8783	136.8783	136.8613	136.8613	(0.012)	0.0000	0.0000	0
2015/02/05	2050	06/08/2015	136.99	Put	Bond Future	111.6700	0.1117	128.6700	0.1287	15.223	0	0	0
2015/02/05	2050	06/08/2015	137.01	Put	Bond Future	131.6700	0.1317	148.6700	0.1487	12.911	0	0	0
2015/02/05	2050	06/08/2015	137.00	Put	Bond Future	121.6700	0.1217	138.6700	0.1387	13.972	0	0	0
2015/02/05	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	AL12	05/02/2015			Index Future	573.8180	573.8180	574.4220	574.4220	0.105	0.0000	0.0000	0
2015/02/05	AL12	07/05/2015			Index Future	582.7500	582.7500	582.2740	582.2740	(0.082)	0.0000	0.0000	0
2015/02/05	AL37	05/02/2015			Index Future	459.0350	459.0350	459.2590	459.2590	0.049	0.0000	0.0000	0
2015/02/05	AL37	07/05/2015			Index Future	466.1790	466.1790	465.9680	465.9680	(0.045)	0.0000	0.0000	119
2015/02/05	AL37	06/08/2015			Index Future	473.9700	473.9700	473.7570	473.7570	(0.045)	0.0000	0.0000	0
2015/02/05	AL7T	05/02/2015			Index Future	553.8940	553.8940	554.2880	554.2880	0.071	0.0000	0.0000	0
2015/02/05	AL7T	07/05/2015			Index Future	562.5150	562.5150	562.0050	562.0050	(0.091)	0.0000	0.0000	3
2015/02/05	AL7T	06/08/2015			Index Future	571.9160	571.9160	571.3990	571.3990	(0.090)	0.0000	0.0000	0
2015/02/05	ALBI	05/02/2015			Index Future	505.8340	505.8340	506.2020	506.2020	0.073	0.0000	0.0000	0
2015/02/05	ALBI	07/05/2015			Index Future	513.7070	513.7070	513.3490	513.3490	(0.070)	0.0000	0.0000	699
2015/02/05	ALBI	06/08/2015			Index Future	522.2930	522.2930	521.9300	521.9300	(0.070)	0.0000	0.0000	6
2015/02/05	ALBI	05/11/2015			Index Future	531.5930	531.5930	531.2090	531.2090	(0.072)	0.0000	0.0000	0
2015/02/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/05	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/05	EL28	05/02/2015	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	EL28	05/02/2015			Bond Future	122.9893		122.9893	122.9763	122.9763	(0.011)	0.0000	0.0000	0
2015/02/05	EL28	05/02/2015	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	EL28	05/02/2015	125.99	Put	Bond Future	3,000.6600		3.0007	3,013.7000	3.0137	0.435	0	0	0
2015/02/05	EL28	05/02/2015	126.01	Put	Bond Future	3,020.6600		3.0207	3,033.7000	3.0337	0.432	0	0	0
2015/02/05	EL28	05/02/2015	126.00	Put	Bond Future	3,010.6600		3.0107	3,023.7000	3.0237	0.433	0	0	0
2015/02/05	EL28	05/02/2015	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	EL28	07/05/2015	125.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	EL28	07/05/2015			Bond Future	123.4144		123.4144	123.3996	123.3996	(0.012)	0.0000	0.0000	0
2015/02/05	EL28	07/05/2015	125.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	EL28	07/05/2015	124.99	Put	Bond Future	1,575.5600		1.5756	1,590.4300	1.5904	0.944	0	0	0
2015/02/05	EL28	07/05/2015	125.01	Put	Bond Future	1,595.5600		1.5956	1,610.4300	1.6104	0.932	0	0	0
2015/02/05	EL28	07/05/2015	124.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	EL28	07/05/2015	125.00	Put	Bond Future	1,585.5600		1.5856	1,600.4300	1.6004	0.938	0	0	0
2015/02/05	EL28	06/08/2015	125.00	Call	Bond Future	508.9600		0.5090	494.3200	0.4943	(2.876)	0	0	0
2015/02/05	EL28	06/08/2015			Bond Future	125.5090		125.5090	125.4943	125.4943	(0.012)	0.0000	0.0000	0
2015/02/05	EL28	06/08/2015	125.01	Call	Bond Future	498.9600		0.4990	484.3200	0.4843	(2.934)	0	0	0
2015/02/05	EL28	06/08/2015	124.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	EL28	06/08/2015	125.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	EL28	06/08/2015	124.99	Call	Bond Future	518.9600		0.5190	504.3200	0.5043	(2.821)	0	0	0
2015/02/05	EL28	06/08/2015	125.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	05/02/2015	10.00	Call	Bond Future	9,417.1200		9.4171	9,506.8700	9.5069	0.953	0	0	0
2015/02/05	ES33	05/02/2015			Bond Future	8.7658		91.5442	8.7550	91.6340	(0.123)	0.0000	0.0000	0
2015/02/05	ES33	05/02/2015	10.01	Call	Bond Future	9,487.0800		9.4871	9,576.8300	9.5768	0.946	0	0	0
2015/02/05	ES33	05/02/2015	9.99	Call	Bond Future	9,347.0700		9.3471	9,436.8200	9.4368	0.960	0	0	0
2015/02/05	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	07/05/2015			Bond Future	8.8309		89.1819	8.8457	89.0612	0.167	0.0000	0.0000	6,576
2015/02/05	ES33	07/05/2015	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/05	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	07/05/2015	9.76	Call	Bond Future	7,142.5400	7.1425	7,021.8500	7.0218	(1.690)	0	0	0
2015/02/05	ES33	07/05/2015	9.74	Call	Bond Future	6,998.1500	6.9982	6,877.4600	6.8775	(1.725)	0	0	0
2015/02/05	ES33	07/05/2015	9.75	Call	Bond Future	7,070.3900	7.0704	6,949.7000	6.9497	(1.707)	0	0	0
2015/02/05	ES33	06/08/2015			Bond Future	8.8852	90.6886	8.9004	90.5661	0.171	0.0000	0.0000	0
2015/02/05	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	06/08/2015	9.61	Call	Bond Future	5,582.8600	5.5829	5,460.4100	5.4604	(2.193)	0	0	0
2015/02/05	ES33	06/08/2015	9.59	Call	Bond Future	5,436.0600	5.4361	5,313.6100	5.3136	(2.253)	0	0	0
2015/02/05	ES33	06/08/2015	9.60	Call	Bond Future	5,509.5100	5.5095	5,387.0600	5.3871	(2.223)	0	0	0
2015/02/05	ES33	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	05/11/2015			Bond Future	8.9290	88.4989	8.9449	88.3719	0.178	0.0000	0.0000	0
2015/02/05	ES33	05/11/2015	9.00	Call	Bond Future	565.4700	0.5655	438.4900	0.4385	(22.456)	0	0	0
2015/02/05	ES33	05/11/2015	8.99	Call	Bond Future	486.1400	0.4861	359.1600	0.3592	(26.120)	0	0	0
2015/02/05	ES33	05/11/2015	9.01	Call	Bond Future	644.7000	0.6447	517.7200	0.5177	(19.696)	0	0	0
2015/02/05	ES33	05/11/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	ES33	05/11/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	05/02/2015	459.99	Call	GOVI	414,740.0000	41.4740	418,070.0000	41.8070	0.803	0	0	0
2015/02/05	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	05/02/2015			GOVI	501.4640	501.4640	501.7970	501.7970	0.066	0.0000	0.0000	0
2015/02/05	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	05/02/2015	460.00	Call	GOVI	414,640.0000	41.4640	417,970.0000	41.7970	0.803	0	0	0
2015/02/05	GOVI	05/02/2015	460.01	Call	GOVI	414,540.0000	41.4540	417,870.0000	41.7870	0.803	0	0	0
2015/02/05	GOVI	07/05/2015	449.99	Call	GOVI	592,790.0000	59.2790	589,140.0000	58.9140	(0.616)	0	0	0
2015/02/05	GOVI	07/05/2015			GOVI	509.2690	509.2690	508.9040	508.9040	(0.072)	0.0000	0.0000	425
2015/02/05	GOVI	07/05/2015	450.00	Call	GOVI	592,690.0000	59.2690	589,040.0000	58.9040	(0.616)	0	0	0
2015/02/05	GOVI	07/05/2015	450.01	Call	GOVI	592,590.0000	59.2590	588,940.0000	58.8940	(0.616)	0	0	0
2015/02/05	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	06/08/2015			GOVI	517.7800	517.7800	517.4100	517.4100	(0.071)	0.0000	0.0000	29
2015/02/05	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	06/08/2015	499.99	Call	GOVI	177,900.0000	17.7900	174,200.0000	17.4200	(2.080)	0	0	0
2015/02/05	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	06/08/2015	500.00	Call	GOVI	177,800.0000	17.7800	174,100.0000	17.4100	(2.081)	0	0	0
2015/02/05	GOVI	06/08/2015	500.01	Call	GOVI	177,700.0000	17.7700	174,000.0000	17.4000	(2.082)	0	0	0
2015/02/05	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	05/11/2015			GOVI	526.9990	526.9990	526.6100	526.6100	(0.074)	0.0000	0.0000	0
2015/02/05	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	05/11/2015	529.99	Put	GOVI	29,910.0000	2.9910	33,800.0000	3.3800	13.006	0	0	0
2015/02/05	GOVI	05/11/2015	530.01	Put	GOVI	30,110.0000	3.0110	34,000.0000	3.4000	12.919	0	0	0
2015/02/05	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	GOVI	05/11/2015	530.00	Put	GOVI	30,010.0000	3.0010	33,900.0000	3.3900	12.962	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
2015/02/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/05	IGOV	05/02/2015			Index Future	223.3340	223.3340	223.3080	223.3080	(0.012)	0.0000	0.0000	0
2015/02/05	IGOV	07/05/2015			Index Future	226.8290	226.8290	226.8000	226.8000	(0.013)	0.0000	0.0000	1,074
2015/02/05	IGOV	06/08/2015			Index Future	230.6380	230.6380	230.6080	230.6080	(0.013)	0.0000	0.0000	100
2015/02/05	IGOV	05/11/2015			Index Future	234.7630	234.7630	234.7260	234.7260	(0.016)	0.0000	0.0000	0
2015/02/05	ILBI	05/02/2015			Index Future	604.7160	604.7160	604.6140	604.6140	(0.017)	0.0000	0.0000	0
2015/02/05	ILBI	07/05/2015			Index Future	614.4560	614.4560	614.3780	614.3780	(0.013)	0.0000	0.0000	0
2015/02/05	ILBI	06/08/2015			Index Future	624.6280	624.6280	624.5480	624.5480	(0.013)	0.0000	0.0000	159
2015/02/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/05	JBAF	18/02/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/05	JBAF	18/03/2015			Jibar Tradeable Future	6.0500	93.9500	6.0700	93.9300	0.331	0.0000	0.0000	2,850
2015/02/05	JBAF	15/04/2015			Jibar Tradeable Future	6.0100	93.9900	6.0500	93.9500	0.666	0.0000	0.0000	0
2015/02/05	JBAF	20/05/2015			Jibar Tradeable Future	5.9800	94.0200	6.0300	93.9700	0.836	0.0000	0.0000	0
2015/02/05	JBAF	17/06/2015			Jibar Tradeable Future	5.9700	94.0300	6.0200	93.9800	0.838	0.0000	0.0000	5,000
2015/02/05	JBAF	15/07/2015			Jibar Tradeable Future	5.9700	94.0300	6.0300	93.9700	1.005	0.0000	0.0000	0
2015/02/05	JBAF	16/09/2015			Jibar Tradeable Future	5.9800	94.0200	6.0200	93.9800	0.669	0.0000	0.0000	0
2015/02/05	JBAF	15/12/2015			Jibar Tradeable Future	6.0700	93.9300	6.1500	93.8500	1.318	0.0000	0.0000	0
2015/02/05	JBAF	16/03/2016			Jibar Tradeable Future	6.1900	93.8100	6.2600	93.7400	1.131	0.0000	0.0000	0
2015/02/05	JBAF	15/06/2016			Jibar Tradeable Future	6.3000	93.7000	6.4100	93.5900	1.746	0.0000	0.0000	0
2015/02/05	JBAF	21/09/2016			Jibar Tradeable Future	6.4300	93.5700	6.5600	93.4400	2.022	0.0000	0.0000	0
2015/02/05	JBAF	21/12/2016			Jibar Tradeable Future	6.5300	93.4700	6.6700	93.3300	2.144	0.0000	0.0000	0
2015/02/05	R023	05/02/2015			Bond Future	7.0705	107.6009	7.0600	107.6660	(0.148)	0.0000	0.0000	0
2015/02/05	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R023	05/02/2015	8.75	Call	Bond Future	9,811.4400	9.8114	9,876.5400	9.8765	0.664	0	0	0
2015/02/05	R023	05/02/2015	8.76	Call	Bond Future	9,866.2700	9.8663	9,931.3700	9.9314	0.660	0	0	0
2015/02/05	R023	05/02/2015	8.74	Call	Bond Future	9,756.5700	9.7566	9,821.6700	9.8217	0.667	0	0	0
2015/02/05	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R023	07/05/2015	8.14	Call	Bond Future	6,083.2200	6.0832	6,022.4200	6.0224	(0.999)	0	0	0
2015/02/05	R023	07/05/2015	8.15	Put	Bond Future	28.2100	0.0282	28.6900	0.0287	1.702	0	0	0
2015/02/05	R023	07/05/2015			Bond Future	7.1019	105.3523	7.1121	105.2910	0.143	0.0000	0.0000	7,963
2015/02/05	R023	07/05/2015	8.15	Call	Bond Future	6,137.9000	6.1379	6,077.0700	6.0771	(0.991)	0	0	0
2015/02/05	R023	07/05/2015	8.16	Call	Bond Future	6,192.6200	6.1926	6,131.7600	6.1318	(0.983)	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
2015/02/05	R023	07/05/2015	8.14	Put	Bond Future	29.6500		0.0296	30.1600	0.0302	1.720	0	0	0
2015/02/05	R023	07/05/2015	8.16	Put	Bond Future	26.8400		0.0268	27.2900	0.0273	1.677	0	0	0
2015/02/05	R023	06/08/2015	9.07	Put	Bond Future	6.9300		0.0069	7.0600	0.0071	1.876	0	0	911
2015/02/05	R023	06/08/2015	8.24	Call	Bond Future	6,509.4100		6.5094	6,449.9100	6.4499	(0.914)	0	0	0
2015/02/05	R023	06/08/2015			Bond Future	7.1146		107.1318	7.1251	107.0698	0.148	0.0000	0.0000	0
2015/02/05	R023	06/08/2015	9.07	Call	Bond Future	10,777.1600		10.7772	10,715.2200	10.7152	(0.575)	0	0	0
2015/02/05	R023	06/08/2015	8.26	Put	Bond Future	122.7700		0.1228	125.2000	0.1252	1.979	0	0	0
2015/02/05	R023	06/08/2015	8.25	Put	Bond Future	126.5300		0.1265	129.0300	0.1290	1.976	0	0	0
2015/02/05	R023	06/08/2015	8.24	Put	Bond Future	130.3800		0.1304	132.9500	0.1329	1.971	0	0	0
2015/02/05	R023	06/08/2015	8.25	Call	Bond Future	6,560.0100		6.5600	6,500.4400	6.5004	(0.908)	0	0	0
2015/02/05	R023	06/08/2015	8.26	Call	Bond Future	6,610.6500		6.6107	6,551.0100	6.5510	(0.902)	0	0	0
2015/02/05	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600		1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/02/05	R157	05/02/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/02/05	R157	05/02/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R157	05/02/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700		1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/02/05	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700		1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/02/05	R186	05/02/2015	9.00	Call	Bond Future	14,123.8100		14.1238	14,219.3100	14.2193	0.676	0	0	0
2015/02/05	R186	05/02/2015			Bond Future	7.3205		126.3714	7.3100	126.4669	(0.143)	0.0000	0.0000	0
2015/02/05	R186	05/02/2015	8.75	Call	Bond Future	12,165.9800		12.1660	12,261.4800	12.2615	0.785	0	0	0
2015/02/05	R186	05/02/2015	8.76	Call	Bond Future	12,245.2200		12.2452	12,340.7200	12.3407	0.780	0	0	0
2015/02/05	R186	05/02/2015	8.74	Call	Bond Future	12,086.6700		12.0867	12,182.1700	12.1822	0.790	0	0	0
2015/02/05	R186	05/02/2015	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R186	05/02/2015	8.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R186	05/02/2015	8.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R186	05/02/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R186	05/02/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R186	05/02/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R186	05/02/2015	8.45	Call	Bond Future	9,752.6700		9.7527	9,848.1700	9.8482	0.979	0	0	0
2015/02/05	R186	05/02/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R186	05/02/2015	8.50	Call	Bond Future	10,159.8200		10.1598	10,255.3200	10.2553	0.940	0	0	0
2015/02/05	R186	05/02/2015	8.00	Call	Bond Future	5,997.0000		5.9970	6,092.5000	6.0925	1.592	0	0	0
2015/02/05	R186	05/02/2015	8.05	Call	Bond Future	6,422.5500		6.4225	6,518.0500	6.5180	1.487	0	0	0
2015/02/05	R186	05/02/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R186	07/05/2015	7.40	Call	Bond Future	2,081.3400		2.0813	1,998.4000	1.9984	(3.985)	0	0	0
2015/02/05	R186	07/05/2015			Bond Future	7.3567		128.3384	7.3719	128.2023	0.207	7.3441	7.3441	39,804
2015/02/05	R186	07/05/2015	8.25	Call	Bond Future	7,773.3000		7.7733	7,641.7100	7.6417	(1.693)	0	0	0
2015/02/05	R186	07/05/2015	7.50	Put	Bond Future	1,318.7400		1.3187	1,362.1400	1.3621	3.291	0	0	4,350
2015/02/05	R186	07/05/2015	7.80	Put	Bond Future	560.5500		0.5605	581.0700	0.5811	3.661	0	0	300
2015/02/05	R186	07/05/2015	8.24	Put	Bond Future	121.5500		0.1215	126.2400	0.1262	3.858	0	0	0
2015/02/05	R186	07/05/2015	7.45	Put	Bond Future	1,498.1600		1.4982	1,546.3300	1.5463	3.215	0	0	4,400
2015/02/05	R186	07/05/2015	8.26	Put	Bond Future	112.2300		0.1122	116.5700	0.1166	3.867	0	0	0
2015/02/05	R186	07/05/2015	8.25	Put	Bond Future	116.9900		0.1170	121.5000	0.1215	3.855	0	0	0
2015/02/05	R186	07/05/2015	7.50	Call	Bond Future	2,592.1300		2.5921	2,499.4300	2.4994	(3.576)	0	0	0
2015/02/05	R186	07/05/2015	7.40	Put	Bond Future	1,694.7500		1.6947	1,747.9100	1.7479	3.137	0	0	4,350

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
2015/02/05	R186	07/05/2015	8.26	Call	Bond Future	7,850.5500	7.8505	7,718.7900	7.7188	(1.678)	0	0	0
2015/02/05	R186	07/05/2015	7.80	Call	Bond Future	4,443.0400	4.4430	4,327.4600	4.3275	(2.601)	0	0	0
2015/02/05	R186	07/05/2015	8.24	Call	Bond Future	7,695.7700	7.6958	7,564.3600	7.5644	(1.708)	0	0	0
2015/02/05	R186	07/05/2015	7.45	Call	Bond Future	2,329.2300	2.3292	2,241.3000	2.2413	(3.775)	0	0	0
2015/02/05	R186	06/08/2015	8.90	Put	Bond Future	74.4100	0.0744	77.0600	0.0771	3.561	0	0	2,500
2015/02/05	R186	06/08/2015	8.00	Put	Bond Future	810.8100	0.8108	834.2200	0.8342	2.887	0	0	0
2015/02/05	R186	06/08/2015			Bond Future	7.3777	125.2070	7.3935	125.0689	0.213	0.0000	0.0000	540
2015/02/05	R186	06/08/2015	8.00	Call	Bond Future	6,117.9300	6.1179	6,003.2500	6.0033	(1.874)	0	0	0
2015/02/05	R186	06/08/2015	8.01	Call	Bond Future	6,183.7500	6.1838	6,068.6300	6.0686	(1.862)	0	0	0
2015/02/05	R186	06/08/2015	7.99	Call	Bond Future	6,052.3500	6.0524	5,938.1000	5.9381	(1.888)	0	0	0
2015/02/05	R186	06/08/2015	8.90	Call	Bond Future	12,521.9000	12.5219	12,386.4600	12.3865	(1.082)	0	0	0
2015/02/05	R186	06/08/2015	7.99	Put	Bond Future	828.0400	0.8280	851.8800	0.8519	2.879	0	0	0
2015/02/05	R186	06/08/2015	8.01	Put	Bond Future	793.8900	0.7939	816.8600	0.8169	2.893	0	0	0
2015/02/05	R186	05/11/2015	8.24	Call	Bond Future	7,966.5200	7.9665	7,845.0200	7.8450	(1.525)	0	0	0
2015/02/05	R186	05/11/2015	8.25	Put	Bond Future	835.5400	0.8355	857.5700	0.8576	2.637	0	0	0
2015/02/05	R186	05/11/2015			Bond Future	7.3824	127.4176	7.3990	127.2737	0.226	0.0000	0.0000	0
2015/02/05	R186	05/11/2015	9.00	Put	Bond Future	168.9900	0.1690	174.4100	0.1744	3.207	0	0	2,600
2015/02/05	R186	05/11/2015	8.24	Put	Bond Future	849.8600	0.8499	872.2300	0.8722	2.632	0	0	0
2015/02/05	R186	05/11/2015	8.26	Put	Bond Future	820.0000	0.8200	841.6900	0.8417	2.645	0	0	0
2015/02/05	R186	05/11/2015	9.00	Call	Bond Future	13,132.5600	13.1326	12,994.1100	12.9941	(1.054)	0	0	0
2015/02/05	R186	05/11/2015	8.25	Call	Bond Future	8,031.8500	8.0318	7,910.0100	7.9100	(1.517)	0	0	0
2015/02/05	R186	05/11/2015	8.26	Call	Bond Future	8,095.8900	8.0959	7,973.7100	7.9737	(1.509)	0	0	0
2015/02/05	R197	05/02/2015	288.99	Put	Bond Future	3,091.1000	3.0911	3,125.0600	3.1251	1.099	0	0	0
2015/02/05	R197	05/02/2015			Bond Future	285.8989	285.8989	285.8649	285.8649	(0.012)	0.0000	0.0000	0
2015/02/05	R197	05/02/2015	289.01	Put	Bond Future	3,111.1000	3.1111	3,145.0600	3.1451	1.092	0	0	0
2015/02/05	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R197	05/02/2015	289.00	Put	Bond Future	3,101.1000	3.1011	3,135.0600	3.1351	1.095	0	0	0
2015/02/05	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R197	07/05/2015			Bond Future	290.3728	290.3728	290.3346	290.3346	(0.013)	0.0000	0.0000	888
2015/02/05	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R197	07/05/2015	293.99	Put	Bond Future	3,617.1800	3.6172	3,655.4000	3.6554	1.057	0	0	0
2015/02/05	R197	07/05/2015	294.01	Put	Bond Future	3,637.1800	3.6372	3,675.4000	3.6754	1.051	0	0	0
2015/02/05	R197	07/05/2015	294.00	Put	Bond Future	3,627.1800	3.6272	3,665.4000	3.6654	1.054	0	0	0
2015/02/05	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R197	06/08/2015	288.00	Call	Bond Future	1,193.6400	1.1936	1,155.9500	1.1559	(3.158)	0	0	0
2015/02/05	R197	06/08/2015			Bond Future	289.1936	289.1936	289.1560	289.1560	(0.013)	0.0000	0.0000	0
2015/02/05	R197	06/08/2015	288.01	Call	Bond Future	1,183.6400	1.1836	1,145.9500	1.1459	(3.184)	0	0	0
2015/02/05	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R197	06/08/2015	287.99	Call	Bond Future	1,203.6400	1.2036	1,165.9500	1.1659	(3.131)	0	0	0
2015/02/05	R202	05/02/2015	233.01	Call	Bond Future	2,711.2100	2.7112	2,683.2700	2.6833	(1.031)	0	0	0
2015/02/05	R202	05/02/2015			Bond Future	235.7212	235.7212	235.6933	235.6933	(0.012)	0.0000	0.0000	0
2015/02/05	R202	05/02/2015	232.99	Call	Bond Future	2,731.2100	2.7312	2,703.2700	2.7033	(1.023)	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
2015/02/05	R202	05/02/2015	233.00	Call	Bond Future	2,721.2100	2.7212	2,693.2700	2.6933	(1.027)	0	0	0
2015/02/05	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R202	07/05/2015			Bond Future	239.4101	239.4101	239.3784	239.3784	(0.013)	0.0000	0.0000	50,916
2015/02/05	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R202	07/05/2015	238.51	Call	Bond Future	900.0500	0.9000	868.4100	0.8684	(3.515)	0	0	0
2015/02/05	R202	07/05/2015	238.49	Call	Bond Future	920.0500	0.9200	888.4100	0.8884	(3.439)	0	0	0
2015/02/05	R202	07/05/2015	238.50	Call	Bond Future	910.0500	0.9100	878.4100	0.8784	(3.477)	0	0	0
2015/02/05	R202	06/08/2015			Bond Future	240.2290	240.2290	240.1977	240.1977	(0.013)	0.0000	0.0000	0
2015/02/05	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R202	06/08/2015	240.01	Call	Bond Future	219.0000	0.2190	187.7300	0.1877	(14.279)	0	0	0
2015/02/05	R202	06/08/2015	239.99	Call	Bond Future	239.0000	0.2390	207.7300	0.2077	(13.084)	0	0	0
2015/02/05	R202	06/08/2015	240.00	Call	Bond Future	229.0000	0.2290	197.7300	0.1977	(13.655)	0	0	0
2015/02/05	R203	05/02/2015	7.69	Call	Bond Future	3,049.0600	3.0491	3,074.2800	3.0743	0.827	0	0	0
2015/02/05	R203	05/02/2015			Bond Future	6.4054	107.7036	6.3950	107.7289	(0.163)	0.0000	0.0000	0
2015/02/05	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R203	05/02/2015	8.35	Call	Bond Future	4,572.0900	4.5721	4,597.3100	4.5973	0.552	0	0	0
2015/02/05	R203	05/02/2015	8.36	Call	Bond Future	4,594.9400	4.5949	4,620.1600	4.6202	0.549	0	0	0
2015/02/05	R203	05/02/2015	8.34	Call	Bond Future	4,549.2300	4.5492	4,574.4500	4.5744	0.554	0	0	0
2015/02/05	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R203	07/05/2015			Bond Future	6.4172	105.2141	6.4341	105.1771	0.262	0.0000	0.0000	7,875
2015/02/05	R203	07/05/2015	7.24	Put	Bond Future	14.6200	0.0146	15.5600	0.0156	6.430	0	0	0
2015/02/05	R203	07/05/2015	7.26	Put	Bond Future	13.1800	0.0132	14.0200	0.0140	6.373	0	0	0
2015/02/05	R203	07/05/2015	7.25	Put	Bond Future	13.9200	0.0139	14.8100	0.0148	6.394	0	0	0
2015/02/05	R203	07/05/2015	7.25	Call	Bond Future	1,824.3200	1.8243	1,788.2400	1.7882	(1.978)	0	0	0
2015/02/05	R203	07/05/2015	7.26	Call	Bond Future	1,845.0700	1.8451	1,808.9400	1.8089	(1.958)	0	0	0
2015/02/05	R203	07/05/2015	7.24	Call	Bond Future	1,803.5200	1.8035	1,767.4900	1.7675	(1.998)	0	0	0
2015/02/05	R203	06/08/2015	6.74	Call	Bond Future	955.0000	0.9550	927.0300	0.9270	(2.929)	0	0	0
2015/02/05	R203	06/08/2015	6.75	Put	Bond Future	212.4200	0.2124	221.5800	0.2216	4.312	0	0	0
2015/02/05	R203	06/08/2015			Bond Future	6.3652	106.9916	6.3840	106.9543	0.297	0.0000	0.0000	0
2015/02/05	R203	06/08/2015	6.75	Call	Bond Future	969.6400	0.9696	941.4900	0.9415	(2.903)	0	0	0
2015/02/05	R203	06/08/2015	6.76	Call	Bond Future	984.3600	0.9844	956.0400	0.9560	(2.877)	0	0	0
2015/02/05	R203	06/08/2015	6.74	Put	Bond Future	217.3700	0.2174	226.7100	0.2267	4.297	0	0	0
2015/02/05	R203	06/08/2015	6.76	Put	Bond Future	207.5600	0.2076	216.5500	0.2166	4.331	0	0	0
2015/02/05	R203	05/11/2015	5.99	Call	Bond Future	344.5800	0.3446	328.6500	0.3287	(4.623)	0	0	0
2015/02/05	R203	05/11/2015	6.00	Put	Bond Future	774.6300	0.7746	799.2700	0.7993	3.181	0	0	0
2015/02/05	R203	05/11/2015			Bond Future	6.2398	104.7105	6.2630	104.6697	0.371	0.0000	0.0000	0
2015/02/05	R203	05/11/2015	6.00	Call	Bond Future	351.5000	0.3515	335.3600	0.3354	(4.592)	0	0	0
2015/02/05	R203	05/11/2015	6.01	Call	Bond Future	358.8600	0.3589	342.5000	0.3425	(4.559)	0	0	0
2015/02/05	R203	05/11/2015	5.99	Put	Bond Future	785.4000	0.7854	810.2500	0.8103	3.164	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
2015/02/05	R203	05/11/2015	6.01	Put	Bond Future	764.3000	0.7643	788.7200	0.7887	3.195	0	0	0
2015/02/05	R204	05/02/2015			Bond Future	6.6204	105.7399	6.6100	105.7759	(0.158)	0.0000	0.0000	0
2015/02/05	R204	05/02/2015	8.25	Call	Bond Future	5,447.5200	5.4475	5,483.5800	5.4836	0.662	0	0	0
2015/02/05	R204	05/02/2015	8.26	Call	Bond Future	5,479.8600	5.4799	5,515.9200	5.5159	0.658	0	0	0
2015/02/05	R204	05/02/2015	8.24	Call	Bond Future	5,415.1700	5.4152	5,451.2300	5.4512	0.666	0	0	0
2015/02/05	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R204	07/05/2015	7.51	Put	Bond Future	22.9500	0.0229	24.2200	0.0242	5.534	0	0	0
2015/02/05	R204	07/05/2015			Bond Future	6.6482	107.3857	6.6642	107.3334	0.242	0.0000	0.0000	14,859
2015/02/05	R204	07/05/2015	7.50	Put	Bond Future	24.1700	0.0242	25.5000	0.0255	5.503	0	0	0
2015/02/05	R204	07/05/2015	7.49	Call	Bond Future	2,715.4000	2.7154	2,664.5400	2.6645	(1.873)	0	0	0
2015/02/05	R204	07/05/2015	7.50	Call	Bond Future	2,745.6700	2.7457	2,694.7400	2.6947	(1.855)	0	0	0
2015/02/05	R204	07/05/2015	7.51	Call	Bond Future	2,775.8700	2.7759	2,724.8800	2.7249	(1.837)	0	0	0
2015/02/05	R204	07/05/2015	7.49	Put	Bond Future	25.3400	0.0253	26.7400	0.0267	5.525	0	0	0
2015/02/05	R204	06/08/2015	7.74	Call	Bond Future	3,338.2300	3.3382	3,287.8300	3.2878	(1.510)	0	0	0
2015/02/05	R204	06/08/2015	7.75	Put	Bond Future	51.7600	0.0518	54.1200	0.0541	4.560	0	0	0
2015/02/05	R204	06/08/2015			Bond Future	6.6385	105.1620	6.6559	105.1092	0.262	0.0000	0.0000	0
2015/02/05	R204	06/08/2015	8.41	Call	Bond Future	5,224.3700	5.2244	5,171.7600	5.1718	(1.007)	0	0	0
2015/02/05	R204	06/08/2015	7.74	Put	Bond Future	53.5000	0.0535	55.9400	0.0559	4.561	0	0	0
2015/02/05	R204	06/08/2015	7.76	Put	Bond Future	50.0600	0.0501	52.3600	0.0524	4.594	0	0	0
2015/02/05	R204	06/08/2015	8.41	Put	Bond Future	4.1000	0.0041	4.3300	0.0043	5.610	0	0	699
2015/02/05	R204	06/08/2015	7.75	Call	Bond Future	3,365.7200	3.3657	3,315.2400	3.3152	(1.500)	0	0	0
2015/02/05	R204	06/08/2015	7.76	Call	Bond Future	3,393.2400	3.3932	3,342.7000	3.3427	(1.489)	0	0	0
2015/02/05	R204	05/11/2015			Bond Future	6.5842	107.0185	6.6041	106.9619	0.303	0.0000	0.0000	0
2015/02/05	R204	05/11/2015	6.25	Call	Bond Future	521.6000	0.5216	500.8900	0.5009	(3.970)	0	0	0
2015/02/05	R204	05/11/2015	6.24	Put	Bond Future	1,495.1200	1.4951	1,531.2600	1.5313	2.417	0	0	0
2015/02/05	R204	05/11/2015	6.26	Put	Bond Future	1,458.3000	1.4583	1,493.8900	1.4939	2.441	0	0	0
2015/02/05	R204	05/11/2015	6.25	Put	Bond Future	1,476.6400	1.4766	1,512.5100	1.5125	2.429	0	0	0
2015/02/05	R204	05/11/2015	6.26	Call	Bond Future	532.0000	0.5320	511.0100	0.5110	(3.945)	0	0	0
2015/02/05	R204	05/11/2015	6.24	Call	Bond Future	511.3400	0.5113	490.9000	0.4909	(3.997)	0	0	0
2015/02/05	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R207	05/02/2015			Bond Future	6.7605	102.5364	6.7450	102.6012	(0.229)	0.0000	0.0000	0
2015/02/05	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R207	05/02/2015	8.50	Call	Bond Future	6,973.6000	6.9736	7,038.3500	7.0384	0.929	0	0	0
2015/02/05	R207	05/02/2015	8.51	Call	Bond Future	7,011.9800	7.0120	7,076.7300	7.0767	0.923	0	0	0
2015/02/05	R207	05/02/2015	8.49	Call	Bond Future	6,935.2000	6.9352	6,999.9500	7.0000	0.934	0	0	0
2015/02/05	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R207	07/05/2015			Bond Future	6.7935	104.1324	6.8040	104.0908	0.154	0.0000	0.0000	35,580
2015/02/05	R207	07/05/2015	8.25	Call	Bond Future	5,623.1300	5.6231	5,581.4900	5.5815	(0.741)	0	0	0
2015/02/05	R207	07/05/2015	7.73	Call	Bond Future	3,682.3700	3.6824	3,641.2300	3.6412	(1.117)	0	0	66
2015/02/05	R207	07/05/2015	8.24	Put	Bond Future	1.1200	0.0011	1.1300	0.0011	0.893	0	0	0
2015/02/05	R207	07/05/2015	8.26	Put	Bond Future	0.9700	0.0010	0.9900	0.0010	2.062	0	0	0
2015/02/05	R207	07/05/2015	7.73	Put	Bond Future	23.1500	0.0231	23.6700	0.0237	2.246	0	0	0
2015/02/05	R207	07/05/2015	8.25	Put	Bond Future	1.0400	0.0010	1.0600	0.0011	1.923	0	0	0
2015/02/05	R207	07/05/2015	8.26	Call	Bond Future	5,660.3400	5.6603	5,618.7000	5.6187	(0.736)	0	0	0

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2015/02/05	R207	07/05/2015	8.24	Call	Bond Future	5,585.9200	5.5859	5,544.2700	5.5443	(0.746)	0	0	0
2015/02/05	R207	06/08/2015	7.76	Call	Bond Future	3,698.3900	3.6984	3,658.8800	3.6589	(1.068)	0	0	0
2015/02/05	R207	06/08/2015			Bond Future	6.7975	102.2479	6.8086	102.2058	0.163	0.0000	0.0000	0
2015/02/05	R207	06/08/2015	7.74	Call	Bond Future	3,632.1000	3.6321	3,592.7300	3.5927	(1.084)	0	0	0
2015/02/05	R207	06/08/2015	7.75	Call	Bond Future	3,665.4000	3.6654	3,625.9600	3.6260	(1.076)	0	0	0
2015/02/05	R207	06/08/2015	7.46	Call	Bond Future	2,731.0800	2.7311	2,694.3700	2.6944	(1.344)	0	0	70
2015/02/05	R207	06/08/2015	7.74	Put	Bond Future	120.6000	0.1206	123.3100	0.1233	2.247	0	0	0
2015/02/05	R207	06/08/2015	7.76	Put	Bond Future	113.9800	0.1140	116.5500	0.1165	2.255	0	0	0
2015/02/05	R207	06/08/2015	7.46	Put	Bond Future	247.2300	0.2472	252.6000	0.2526	2.172	0	0	0
2015/02/05	R207	06/08/2015	7.75	Put	Bond Future	117.4300	0.1174	120.0700	0.1201	2.248	0	0	0
2015/02/05	R207	05/11/2015	7.76	Call	Bond Future	3,760.3300	3.7603	3,719.6200	3.7196	(1.083)	0	0	0
2015/02/05	R207	05/11/2015			Bond Future	6.7645	104.0531	6.7770	104.0075	0.186	0.0000	0.0000	0
2015/02/05	R207	05/11/2015	7.74	Call	Bond Future	3,700.7400	3.7007	3,660.2200	3.6602	(1.095)	0	0	0
2015/02/05	R207	05/11/2015	7.75	Call	Bond Future	3,730.5000	3.7305	3,689.8800	3.6899	(1.089)	0	0	0
2015/02/05	R207	05/11/2015	7.43	Call	Bond Future	2,815.0400	2.8150	2,778.0700	2.7781	(1.313)	0	0	53
2015/02/05	R207	05/11/2015	7.74	Put	Bond Future	234.9300	0.2349	239.9700	0.2400	2.145	0	0	0
2015/02/05	R207	05/11/2015	7.43	Put	Bond Future	434.8100	0.4348	443.4000	0.4434	1.976	0	0	0
2015/02/05	R207	05/11/2015	7.76	Put	Bond Future	224.9800	0.2250	229.8300	0.2298	2.156	0	0	0
2015/02/05	R207	05/11/2015	7.75	Put	Bond Future	229.9100	0.2299	234.8500	0.2348	2.149	0	0	0
2015/02/05	R208	05/02/2015	8.51	Call	Bond Future	7,562.8400	7.5628	7,614.2100	7.6142	0.679	0	0	0
2015/02/05	R208	05/02/2015			Bond Future	6.8954	101.7374	6.8850	101.7887	(0.152)	0.0000	0.0000	0
2015/02/05	R208	05/02/2015	8.49	Call	Bond Future	7,473.5500	7.4736	7,524.9200	7.5249	0.687	0	0	0
2015/02/05	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R208	05/02/2015	8.50	Call	Bond Future	7,518.2100	7.5182	7,569.5800	7.5696	0.683	0	0	0
2015/02/05	R208	07/05/2015	8.01	Call	Bond Future	4,996.0500	4.9961	4,947.5400	4.9475	(0.971)	0	0	0
2015/02/05	R208	07/05/2015			Bond Future	6.9268	99.9216	6.9371	99.8728	0.149	0.0000	0.0000	62,202
2015/02/05	R208	07/05/2015	7.99	Call	Bond Future	4,908.6100	4.9086	4,860.1200	4.8601	(0.988)	0	0	0
2015/02/05	R208	07/05/2015	8.00	Call	Bond Future	4,952.3200	4.9523	4,903.8200	4.9038	(0.979)	0	0	0
2015/02/05	R208	07/05/2015	7.99	Put	Bond Future	17.0700	0.0171	17.3800	0.0174	1.816	0	0	0
2015/02/05	R208	07/05/2015	8.01	Put	Bond Future	15.3400	0.0153	15.6300	0.0156	1.890	0	0	0
2015/02/05	R208	07/05/2015	8.00	Put	Bond Future	16.1800	0.0162	16.4800	0.0165	1.854	0	0	0
2015/02/05	R208	06/08/2015			Bond Future	6.9348	101.6100	6.9456	101.5606	0.156	0.0000	0.0000	0
2015/02/05	R208	06/08/2015	8.00	Call	Bond Future	4,841.4600	4.8415	4,794.4100	4.7944	(0.972)	0	0	0
2015/02/05	R208	06/08/2015	8.01	Call	Bond Future	4,881.3200	4.8813	4,834.2000	4.8342	(0.965)	0	0	0
2015/02/05	R208	06/08/2015	8.85	Call	Bond Future	8,319.0100	8.3190	8,269.7400	8.2697	(0.592)	0	0	0
2015/02/05	R208	06/08/2015	7.99	Call	Bond Future	4,801.6600	4.8017	4,754.6700	4.7547	(0.979)	0	0	0
2015/02/05	R208	06/08/2015	8.01	Put	Bond Future	105.2200	0.1052	107.4700	0.1075	2.138	0	0	0
2015/02/05	R208	06/08/2015	8.00	Put	Bond Future	108.4700	0.1085	110.7900	0.1108	2.139	0	0	0
2015/02/05	R208	06/08/2015	8.85	Put	Bond Future	4.9000	0.0049	5.0000	0.0050	2.041	0	0	198
2015/02/05	R208	06/08/2015	7.99	Put	Bond Future	111.8200	0.1118	114.2000	0.1142	2.128	0	0	0
2015/02/05	R208	05/11/2015			Bond Future	6.9180	100.0013	6.9300	99.9484	0.173	0.0000	0.0000	0
2015/02/05	R208	05/11/2015	8.48	Call	Bond Future	6,688.5300	6.6885	6,637.2200	6.6372	(0.767)	0	0	0
2015/02/05	R208	05/11/2015	7.74	Put	Bond Future	398.4800	0.3985	406.1100	0.4061	1.915	0	0	0
2015/02/05	R208	05/11/2015	7.75	Call	Bond Future	3,984.7500	3.9848	3,939.3300	3.9393	(1.140)	0	0	0
2015/02/05	R208	05/11/2015	7.76	Call	Bond Future	4,019.1300	4.0191	3,973.5700	3.9736	(1.134)	0	0	0

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2015/02/05	R208	05/11/2015	8.48	Put	Bond Future	71.3100	0.0713	72.9300	0.0729	2.272	0	0	2,200
2015/02/05	R208	05/11/2015	7.74	Call	Bond Future	3,949.8000	3.9498	3,904.5000	3.9045	(1.147)	0	0	0
2015/02/05	R208	05/11/2015	7.76	Put	Bond Future	383.3500	0.3834	390.7200	0.3907	1.923	0	0	0
2015/02/05	R208	05/11/2015	7.75	Put	Bond Future	391.1900	0.3912	398.7000	0.3987	1.920	0	0	0
2015/02/05	R209	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R209	05/02/2015			Bond Future	7.8705	85.7106	7.8600	85.8042	(0.133)	0.0000	0.0000	0
2015/02/05	R209	05/02/2015	9.25	Call	Bond Future	11,075.9600	11.0760	11,169.5100	11.1695	0.845	0	0	0
2015/02/05	R209	05/02/2015	9.26	Call	Bond Future	11,147.8500	11.1479	11,241.4000	11.2414	0.839	0	0	0
2015/02/05	R209	05/02/2015	9.24	Call	Bond Future	11,003.9600	11.0040	11,097.5100	11.0975	0.850	0	0	0
2015/02/05	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R209	05/02/2015	9.00	Call	Bond Future	9,242.0800	9.2421	9,335.6300	9.3356	1.012	0	0	0
2015/02/05	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R209	07/05/2015			Bond Future	7.9072	83.8973	7.9223	83.7645	0.190	0.0000	0.0000	14,585
2015/02/05	R209	07/05/2015	8.99	Put	Bond Future	80.2700	0.0803	82.9000	0.0829	3.276	0	0	0
2015/02/05	R209	07/05/2015	9.01	Put	Bond Future	74.1400	0.0741	76.5700	0.0766	3.278	0	0	0
2015/02/05	R209	07/05/2015	8.99	Call	Bond Future	8,893.8200	8.8938	8,763.6400	8.7636	(1.464)	0	0	0
2015/02/05	R209	07/05/2015	9.00	Put	Bond Future	77.1500	0.0771	79.6800	0.0797	3.279	0	0	0
2015/02/05	R209	07/05/2015	9.00	Call	Bond Future	8,965.3700	8.9654	8,835.0900	8.8351	(1.453)	0	0	0
2015/02/05	R209	07/05/2015	9.01	Call	Bond Future	9,036.9200	9.0369	8,906.5400	8.9065	(1.443)	0	0	0
2015/02/05	R209	06/08/2015	8.99	Put	Bond Future	392.4600	0.3925	403.1300	0.4031	2.719	0	0	0
2015/02/05	R209	06/08/2015			Bond Future	7.9338	85.3149	7.9492	85.1801	0.194	0.0000	0.0000	0
2015/02/05	R209	06/08/2015	9.01	Put	Bond Future	374.5500	0.3745	384.7700	0.3848	2.729	0	0	0
2015/02/05	R209	06/08/2015	9.90	Call	Bond Future	14,923.6900	14.9237	14,789.9300	14.7899	(0.896)	0	0	0
2015/02/05	R209	06/08/2015	9.00	Call	Bond Future	9,010.9100	9.0109	8,886.5200	8.8865	(1.380)	0	0	0
2015/02/05	R209	06/08/2015	9.01	Call	Bond Future	9,076.4200	9.0764	8,951.8100	8.9518	(1.373)	0	0	0
2015/02/05	R209	06/08/2015	8.99	Call	Bond Future	8,945.4600	8.9455	8,821.3000	8.8213	(1.388)	0	0	0
2015/02/05	R209	06/08/2015	9.00	Put	Bond Future	383.4200	0.3834	393.8600	0.3939	2.723	0	0	0
2015/02/05	R209	06/08/2015	9.90	Put	Bond Future	34.1300	0.0341	35.2000	0.0352	3.135	0	0	2,914
2015/02/05	R209	05/11/2015	7.99	Put	Bond Future	3,299.0900	3.2991	3,357.8100	3.3578	1.780	0	0	0
2015/02/05	R209	05/11/2015			Bond Future	7.9498	83.6708	7.9658	83.5313	0.201	0.0000	0.0000	0
2015/02/05	R209	05/11/2015	8.01	Put	Bond Future	3,216.3700	3.2164	3,274.0000	3.2740	1.792	0	0	0
2015/02/05	R209	05/11/2015	8.00	Put	Bond Future	3,257.5200	3.2575	3,315.7000	3.3157	1.786	0	0	0
2015/02/05	R209	05/11/2015	7.99	Call	Bond Future	3,648.9600	3.6490	3,568.2000	3.5682	(2.213)	0	0	0
2015/02/05	R209	05/11/2015	8.00	Call	Bond Future	3,694.0600	3.6941	3,612.7600	3.6128	(2.201)	0	0	0
2015/02/05	R209	05/11/2015	8.01	Call	Bond Future	3,739.4400	3.7394	3,657.5900	3.6576	(2.189)	0	0	0
2015/02/05	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R210	05/02/2015			Bond Future	175.7954	175.7954	175.7744	175.7744	(0.012)	0.0000	0.0000	0
2015/02/05	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R210	05/02/2015	175.01	Call	Bond Future	785.4000	0.7854	764.4500	0.7644	(2.667)	0	0	0
2015/02/05	R210	05/02/2015	174.99	Call	Bond Future	805.4000	0.8054	784.4500	0.7844	(2.601)	0	0	0
2015/02/05	R210	05/02/2015	175.00	Call	Bond Future	795.4000	0.7954	774.4500	0.7744	(2.634)	0	0	0
2015/02/05	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R210	07/05/2015			Bond Future	176.4834	176.4834	176.4600	176.4600	(0.013)	0.0000	0.0000	618
2015/02/05	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R210	07/05/2015	176.99	Put	Bond Future	506.6400	0.5066	529.9800	0.5300	4.607	0	0	0



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2015/02/05	R210	07/05/2015	177.01	Put	Bond Future	526.6400	0.5266	549.9800	0.5500	4.432	0	0	0
2015/02/05	R210	07/05/2015	177.00	Put	Bond Future	516.6400	0.5166	539.9800	0.5400	4.518	0	0	0
2015/02/05	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R210	06/08/2015	179.01	Call	Bond Future	468.3300	0.4683	445.1400	0.4451	(4.952)	0	0	0
2015/02/05	R210	06/08/2015			Bond Future	179.4783	179.4783	179.4551	179.4551	(0.013)	0.0000	0.0000	0
2015/02/05	R210	06/08/2015	178.99	Call	Bond Future	488.3300	0.4883	465.1400	0.4651	(4.749)	0	0	0
2015/02/05	R210	06/08/2015	179.00	Call	Bond Future	478.3300	0.4783	455.1400	0.4551	(4.848)	0	0	0
2015/02/05	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R211	05/02/2015			Bond Future	130.2714	130.2714	130.2550	130.2550	(0.013)	0.0000	0.0000	0
2015/02/05	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R211	05/02/2015	132.99	Put	Bond Future	2,718.6300	2.7186	2,734.9900	2.7350	0.602	0	0	0
2015/02/05	R211	05/02/2015	133.01	Put	Bond Future	2,738.6300	2.7386	2,754.9900	2.7550	0.597	0	0	0
2015/02/05	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R211	05/02/2015	133.00	Put	Bond Future	2,728.6300	2.7286	2,744.9900	2.7450	0.600	0	0	0
2015/02/05	R211	07/05/2015	134.99	Put	Bond Future	2,680.1000	2.6801	2,698.3400	2.6983	0.681	0	0	0
2015/02/05	R211	07/05/2015			Bond Future	132.3099	132.3099	132.2917	132.2917	(0.014)	0.0000	0.0000	1,120
2015/02/05	R211	07/05/2015	135.01	Put	Bond Future	2,700.1000	2.7001	2,718.3400	2.7183	0.676	0	0	0
2015/02/05	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R211	07/05/2015	135.00	Put	Bond Future	2,690.1000	2.6901	2,708.3400	2.7083	0.678	0	0	0
2015/02/05	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R211	06/08/2015			Bond Future	132.9227	132.9227	132.9047	132.9047	(0.014)	0.0000	0.0000	0
2015/02/05	R211	06/08/2015	134.99	Put	Bond Future	2,067.2600	2.0673	2,085.2700	2.0853	0.871	0	0	0
2015/02/05	R211	06/08/2015	135.01	Put	Bond Future	2,087.2600	2.0873	2,105.2700	2.1053	0.863	0	0	0
2015/02/05	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R211	06/08/2015	135.00	Put	Bond Future	2,077.2600	2.0773	2,095.2700	2.0953	0.867	0	0	0
2015/02/05	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	05/02/2015			Bond Future	136.0743	136.0743	136.0582	136.0582	(0.012)	0.0000	0.0000	0
2015/02/05	R212	05/02/2015	137.99	Put	Bond Future	1,915.6800	1.9157	1,931.7700	1.9318	0.840	0	0	0
2015/02/05	R212	05/02/2015	138.01	Put	Bond Future	1,935.6800	1.9357	1,951.7700	1.9518	0.831	0	0	0
2015/02/05	R212	05/02/2015	138.00	Put	Bond Future	1,925.6800	1.9257	1,941.7700	1.9418	0.836	0	0	0
2015/02/05	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	07/05/2015			Bond Future	138.2037	138.2037	138.1856	138.1856	(0.013)	0.0000	0.0000	1,145
2015/02/05	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	07/05/2015	140.99	Put	Bond Future	2,786.2700	2.7863	2,804.4200	2.8044	0.651	0	0	0
2015/02/05	R212	07/05/2015	141.01	Put	Bond Future	2,806.2700	2.8063	2,824.4200	2.8244	0.647	0	0	0
2015/02/05	R212	07/05/2015	141.00	Put	Bond Future	2,796.2700	2.7963	2,814.4200	2.8144	0.649	0	0	0

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2015/02/05	R212	06/08/2015	141.01	Put	Bond Future	2,252.8000	2.2528	2,270.5800	2.2706	0.789	0	0	0
2015/02/05	R212	06/08/2015			Bond Future	138.7572	138.7572	138.7394	138.7394	(0.013)	0.0000	0.0000	0
2015/02/05	R212	06/08/2015	141.00	Put	Bond Future	2,242.8000	2.2428	2,260.5800	2.2606	0.793	0	0	0
2015/02/05	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R212	06/08/2015	140.99	Put	Bond Future	2,232.8000	2.2328	2,250.5800	2.2506	0.796	0	0	0
2015/02/05	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R213	05/02/2015			Bond Future	7.7455	96.3635	7.7350	96.4545	(0.136)	0.0000	0.0000	0
2015/02/05	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R213	05/02/2015	9.25	Call	Bond Future	11,844.6600	11.8447	11,935.6700	11.9357	0.768	0	0	0
2015/02/05	R213	05/02/2015	9.26	Call	Bond Future	11,916.0100	11.9160	12,007.0200	12.0070	0.764	0	0	0
2015/02/05	R213	05/02/2015	9.24	Call	Bond Future	11,773.2200	11.7732	11,864.2300	11.8642	0.773	0	0	0
2015/02/05	R213	07/05/2015	8.74	Call	Bond Future	7,817.2300	7.8172	7,692.5800	7.6926	(1.595)	0	0	0
2015/02/05	R213	07/05/2015	8.75	Put	Bond Future	107.5800	0.1076	111.2800	0.1113	3.439	0	0	0
2015/02/05	R213	07/05/2015			Bond Future	7.7834	94.3197	7.7984	94.1912	0.193	0.0000	0.0000	16,466
2015/02/05	R213	07/05/2015	8.75	Call	Bond Future	7,888.6200	7.8886	7,763.8300	7.7638	(1.582)	0	0	0
2015/02/05	R213	07/05/2015	8.76	Call	Bond Future	7,960.0600	7.9601	7,835.1200	7.8351	(1.570)	0	0	0
2015/02/05	R213	07/05/2015	8.74	Put	Bond Future	111.8900	0.1119	115.7300	0.1157	3.432	0	0	0
2015/02/05	R213	07/05/2015	8.76	Put	Bond Future	103.4200	0.1034	106.9700	0.1070	3.433	0	0	0
2015/02/05	R213	06/08/2015			Bond Future	7.8099	95.9128	7.8253	95.7825	0.197	0.0000	0.0000	0
2015/02/05	R213	06/08/2015	8.49	Put	Bond Future	780.8300	0.7808	801.4200	0.8014	2.637	0	0	0
2015/02/05	R213	06/08/2015	8.51	Put	Bond Future	749.9700	0.7500	769.8300	0.7698	2.648	0	0	0
2015/02/05	R213	06/08/2015	8.49	Call	Bond Future	6,295.7500	6.2958	6,185.9800	6.1860	(1.744)	0	0	0
2015/02/05	R213	06/08/2015	8.50	Put	Bond Future	765.2700	0.7653	785.4900	0.7855	2.642	0	0	0
2015/02/05	R213	06/08/2015	8.50	Call	Bond Future	6,357.8000	6.3578	6,247.6600	6.2477	(1.732)	0	0	0
2015/02/05	R213	06/08/2015	8.51	Call	Bond Future	6,420.0100	6.4200	6,309.5100	6.3095	(1.721)	0	0	0
2015/02/05	R213	05/11/2015	7.76	Call	Bond Future	2,953.6300	2.9536	2,882.0400	2.8820	(2.424)	0	0	0
2015/02/05	R213	05/11/2015			Bond Future	7.8265	94.0578	7.8427	93.9226	0.206	0.0000	0.0000	0
2015/02/05	R213	05/11/2015	7.74	Call	Bond Future	2,874.0200	2.8740	2,803.5700	2.8036	(2.451)	0	0	0
2015/02/05	R213	05/11/2015	7.75	Call	Bond Future	2,913.3500	2.9133	2,842.3300	2.8423	(2.438)	0	0	0
2015/02/05	R213	05/11/2015	7.74	Put	Bond Future	3,603.2400	3.6032	3,668.0000	3.6680	1.797	0	0	0
2015/02/05	R213	05/11/2015	7.76	Put	Bond Future	3,513.6200	3.5136	3,577.2400	3.5772	1.811	0	0	0
2015/02/05	R213	05/11/2015	7.75	Put	Bond Future	3,557.9000	3.5579	3,622.0900	3.6221	1.804	0	0	0
2015/02/05	R214	05/02/2015	9.50	Call	Bond Future	13,106.6900	13.1067	13,206.8800	13.2069	0.764	0	0	0
2015/02/05	R214	05/02/2015			Bond Future	7.9305	87.2621	7.9200	87.3623	(0.132)	0.0000	0.0000	0
2015/02/05	R214	05/02/2015	9.51	Call	Bond Future	13,179.2400	13.1792	13,279.4300	13.2794	0.760	0	0	0
2015/02/05	R214	05/02/2015	9.49	Call	Bond Future	13,034.0200	13.0340	13,134.2100	13.1342	0.769	0	0	0
2015/02/05	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R214	07/05/2015			Bond Future	7.9653	85.3298	7.9650	85.3333	(0.005)	0.0000	0.0000	15,568
2015/02/05	R214	07/05/2015	9.15	Call	Bond Future	10,206.7900	10.2068	10,208.1200	10.2081	0.013	0	0	0
2015/02/05	R214	07/05/2015	9.16	Call	Bond Future	10,281.2000	10.2812	10,282.6000	10.2826	0.014	0	0	0
2015/02/05	R214	07/05/2015	9.14	Put	Bond Future	69.1800	0.0692	66.9400	0.0669	(3.238)	0	0	0

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2015/02/05	R214	07/05/2015	9.16	Put	Bond Future	63.9600		0.0640	61.8500	0.0618	(3.299)	0	0	0
2015/02/05	R214	07/05/2015	9.15	Put	Bond Future	66.5300		0.0665	64.3500	0.0643	(3.277)	0	0	0
2015/02/05	R214	07/05/2015	9.14	Call	Bond Future	10,132.3300		10.1323	10,133.6000	10.1336	0.013	0	0	0
2015/02/05	R214	06/08/2015	8.76	Put	Bond Future	841.5100		0.8415	834.9400	0.8349	(0.781)	0	0	0
2015/02/05	R214	06/08/2015			Bond Future	7.9909		86.7712	7.9905	86.7750	(0.005)	0.0000	0.0000	0
2015/02/05	R214	06/08/2015	8.75	Put	Bond Future	858.7000		0.8587	852.0700	0.8521	(0.772)	0	0	0
2015/02/05	R214	06/08/2015	8.74	Call	Bond Future	7,487.1300		7.4871	7,484.2000	7.4842	(0.039)	0	0	0
2015/02/05	R214	06/08/2015	8.75	Call	Bond Future	7,553.3100		7.5533	7,550.4500	7.5504	(0.038)	0	0	0
2015/02/05	R214	06/08/2015	8.76	Call	Bond Future	7,618.5000		7.6185	7,615.7000	7.6157	(0.037)	0	0	0
2015/02/05	R214	06/08/2015	8.74	Put	Bond Future	875.0300		0.8750	868.3300	0.8683	(0.766)	0	0	0
2015/02/05	R214	05/11/2015			Bond Future	8.0083		85.0082	8.0081	85.0097	(0.002)	0.0000	0.0000	0
2015/02/05	R214	05/11/2015	7.99	Put	Bond Future	3,899.8900		3.8999	3,892.2100	3.8922	(0.197)	0	0	0
2015/02/05	R214	05/11/2015	8.00	Put	Bond Future	3,852.6600		3.8527	3,844.9800	3.8450	(0.199)	0	0	0
2015/02/05	R214	05/11/2015	8.01	Put	Bond Future	3,805.5800		3.8056	3,797.9100	3.7979	(0.202)	0	0	0
2015/02/05	R214	05/11/2015	7.99	Call	Bond Future	3,728.2300		3.7282	3,722.0500	3.7220	(0.166)	0	0	0
2015/02/05	R214	05/11/2015	8.00	Call	Bond Future	3,774.9800		3.7750	3,768.8000	3.7688	(0.164)	0	0	0
2015/02/05	R214	05/11/2015	8.01	Call	Bond Future	3,821.7100		3.8217	3,815.5400	3.8155	(0.161)	0	0	0
2015/02/05	R248	05/02/2015			Bond Future	7.9855		112.7864	7.9750	112.9170	(0.131)	0.0000	0.0000	0
2015/02/05	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	05/02/2015	9.50	Call	Bond Future	16,382.9800		16.3830	16,513.5900	16.5136	0.797	0	0	0
2015/02/05	R248	05/02/2015	9.51	Call	Bond Future	16,476.5000		16.4765	16,607.1100	16.6071	0.793	0	0	0
2015/02/05	R248	05/02/2015	9.49	Call	Bond Future	16,289.2800		16.2893	16,419.8900	16.4199	0.802	0	0	0
2015/02/05	R248	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	07/05/2015			Bond Future	8.0212		110.1124	8.0208	110.1170	(0.005)	0.0000	0.0000	24,410
2015/02/05	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	07/05/2015	9.26	Call	Bond Future	13,625.1200		13.6251	13,629.6900	13.6297	0.034	0	0	0
2015/02/05	R248	07/05/2015	9.24	Call	Bond Future	13,429.3200		13.4293	13,433.8900	13.4339	0.034	0	0	0
2015/02/05	R248	07/05/2015	9.25	Call	Bond Future	13,527.3100		13.5273	13,531.8800	13.5319	0.034	0	0	0
2015/02/05	R248	06/08/2015	8.76	Call	Bond Future	8,164.9300		8.1649	8,169.9600	8.1700	0.062	0	0	0
2015/02/05	R248	06/08/2015			Bond Future	8.0477		111.9723	8.0473	111.9773	(0.005)	0.0000	0.0000	1,277
2015/02/05	R248	06/08/2015	8.74	Call	Bond Future	7,950.4100		7.9504	7,955.4400	7.9554	0.063	0	0	0
2015/02/05	R248	06/08/2015	8.75	Call	Bond Future	8,057.7700		8.0578	8,062.8000	8.0628	0.062	0	0	0
2015/02/05	R248	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	05/11/2015	8.01	Put	Bond Future	689.5700		0.6896	687.3700	0.6874	(0.319)	0	0	0
2015/02/05	R248	05/11/2015			Bond Future	8.0662		109.5139	8.0660	109.5160	(0.002)	0.0000	0.0000	0
2015/02/05	R248	05/11/2015	8.00	Put	Bond Future	813.0300		0.8130	810.8300	0.8108	(0.271)	0	0	0
2015/02/05	R248	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/05	R248	05/11/2015	7.99	Put	Bond Future	936.7400		0.9367	934.5400	0.9345	(0.235)	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
<b>Total</b>											<b>401600</b>	