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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/02/2015 TO 19/02/2015

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
2015/02/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	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
2015/02/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2025	07/05/2015			Bond Future	118.6437	118.6437	118.6295	118.6295	(0.012)	0.0000	0.0000	16
2015/02/19	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2025	07/05/2015	120.99	Put	Bond Future	2,346.2600	2.3463	2,360.5100	2.3605	0.607	0	0	0
2015/02/19	2025	07/05/2015	121.01	Put	Bond Future	2,366.2600	2.3663	2,380.5100	2.3805	0.602	0	0	0
2015/02/19	2025	07/05/2015	121.00	Put	Bond Future	2,356.2600	2.3563	2,370.5100	2.3705	0.605	0	0	0
2015/02/19	2025	06/08/2015	120.99	Put	Bond Future	1,550.7100	1.5507	1,567.3400	1.5673	1.072	0	0	0
2015/02/19	2025	06/08/2015			Bond Future	119.4393	119.4393	119.4227	119.4227	(0.014)	0.0000	0.0000	0
2015/02/19	2025	06/08/2015	121.01	Put	Bond Future	1,570.7100	1.5707	1,587.3400	1.5873	1.059	0	0	0
2015/02/19	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2025	06/08/2015	121.00	Put	Bond Future	1,560.7100	1.5607	1,577.3400	1.5773	1.066	0	0	0
2015/02/19	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2030	07/05/2015			Bond Future	8.1387	101.0345	8.0612	101.6907	(0.953)	0.0000	0.0000	5,775
2015/02/19	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2030	07/05/2015	8.74	Call	Bond Future	4,887.0800	4.8871	5,543.2600	5.5433	13.427	0	0	0
2015/02/19	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2030	07/05/2015	8.75	Call	Bond Future	4,965.4500	4.9655	5,621.6300	5.6216	13.215	0	0	0
2015/02/19	2030	07/05/2015	8.76	Call	Bond Future	5,043.7200	5.0437	5,699.9000	5.6999	13.010	0	0	0
2015/02/19	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2030	06/08/2015			Bond Future	8.1859	98.6962	8.1061	99.3616	(0.975)	0.0000	0.0000	0
2015/02/19	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2030	06/08/2015	7.74	Put	Bond Future	3,799.5500	3.7995	3,134.1500	3.1342	(17.513)	0	0	0
2015/02/19	2030	06/08/2015	7.76	Put	Bond Future	3,624.8100	3.6248	2,959.4100	2.9594	(18.357)	0	0	0
2015/02/19	2030	06/08/2015	7.75	Put	Bond Future	3,712.1300	3.7121	3,046.7300	3.0467	(17.925)	0	0	0
2015/02/19	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2032	07/05/2015			Bond Future	8.2934	100.5416	8.2159	101.2408	(0.934)	0.0000	0.0000	18
2015/02/19	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2032	07/05/2015	8.50	Call	Bond Future	1,829.9500	1.8300	2,529.0800	2.5291	38.205	0	0	0
2015/02/19	2032	07/05/2015	8.51	Call	Bond Future	1,917.2600	1.9173	2,616.3900	2.6164	36.465	0	0	0
2015/02/19	2032	07/05/2015	8.49	Call	Bond Future	1,742.5200	1.7425	2,441.6500	2.4416	40.122	0	0	0
2015/02/19	2032	06/08/2015	8.50	Call	Bond Future	1,405.4600	1.4055	2,114.4200	2.1144	50.443	0	0	0
2015/02/19	2032	06/08/2015			Bond Future	8.3397	102.2044	8.2601	102.9133	(0.954)	0.0000	0.0000	0
2015/02/19	2032	06/08/2015	8.51	Call	Bond Future	1,492.1900	1.4922	2,201.1500	2.2012	47.511	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
2015/02/19	2032	06/08/2015	8.49	Call	Bond Future	1,318.6200	1.3186	2,027.5800	2.0276	53.765	0	0	0
2015/02/19	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2032	05/11/2015			Bond Future	8.3815	99.7495	8.2995	100.4706	(0.978)	0.0000	0.0000	0
2015/02/19	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2032	05/11/2015	7.99	Put	Bond Future	3,513.5700	3.5136	2,792.4000	2.7924	(20.525)	0	0	0
2015/02/19	2032	05/11/2015	8.01	Put	Bond Future	3,329.7300	3.3297	2,608.5600	2.6086	(21.659)	0	0	0
2015/02/19	2032	05/11/2015	8.00	Put	Bond Future	3,421.5900	3.4216	2,700.4200	2.7004	(21.077)	0	0	0
2015/02/19	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2037	07/05/2015			Bond Future	8.3566	103.7763	8.2639	104.7152	(1.109)	0.0000	0.0000	32,860
2015/02/19	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2037	07/05/2015	9.01	Call	Bond Future	6,253.6100	6.2536	7,192.5600	7.1926	15.015	0	0	0
2015/02/19	2037	07/05/2015	8.99	Call	Bond Future	6,071.2800	6.0713	7,010.2300	7.0102	15.465	0	0	0
2015/02/19	2037	07/05/2015	9.00	Call	Bond Future	6,162.5100	6.1625	7,101.4600	7.1015	15.236	0	0	0
2015/02/19	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2037	06/08/2015			Bond Future	8.4026	101.2329	8.3075	102.1856	(1.132)	0.0000	0.0000	1,954
2015/02/19	2037	06/08/2015	8.75	Call	Bond Future	3,363.9100	3.3639	4,316.6000	4.3166	28.321	0	0	0
2015/02/19	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2037	06/08/2015	8.76	Call	Bond Future	3,458.1400	3.4581	4,410.8300	4.4108	27.549	0	0	0
2015/02/19	2037	06/08/2015	8.74	Call	Bond Future	3,269.5400	3.2695	4,222.2300	4.2222	29.138	0	0	0
2015/02/19	2037	05/11/2015	7.99	Put	Bond Future	4,589.4800	4.5895	3,620.4500	3.6205	(21.114)	0	0	0
2015/02/19	2037	05/11/2015	8.01	Put	Bond Future	4,378.8900	4.3789	3,409.8600	3.4099	(22.130)	0	0	0
2015/02/19	2037	05/11/2015			Bond Future	8.4404	102.9185	8.3427	103.8876	(1.158)	0.0000	0.0000	0
2015/02/19	2037	05/11/2015	8.00	Put	Bond Future	4,484.1000	4.4841	3,515.0700	3.5151	(21.610)	0	0	0
2015/02/19	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2038	07/05/2015	126.99	Put	Bond Future	1,314.4200	1.3144	1,329.4600	1.3295	1.144	0	0	0
2015/02/19	2038	07/05/2015			Bond Future	125.6756	125.6756	125.6605	125.6605	(0.012)	0.0000	0.0000	3,261
2015/02/19	2038	07/05/2015	127.00	Put	Bond Future	1,324.4200	1.3244	1,339.4600	1.3395	1.136	0	0	0
2015/02/19	2038	07/05/2015	127.01	Put	Bond Future	1,334.4200	1.3344	1,349.4600	1.3495	1.127	0	0	0
2015/02/19	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2038	06/08/2015			Bond Future	126.4409	126.4409	126.4236	126.4236	(0.014)	0.0000	0.0000	0
2015/02/19	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2038	06/08/2015	127.99	Put	Bond Future	1,549.0500	1.5491	1,566.3600	1.5664	1.117	0	0	0
2015/02/19	2038	06/08/2015	128.01	Put	Bond Future	1,569.0500	1.5691	1,586.3600	1.5864	1.103	0	0	0
2015/02/19	2038	06/08/2015	128.00	Put	Bond Future	1,559.0500	1.5591	1,576.3600	1.5764	1.110	0	0	0

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2015/02/19	2044	07/05/2015			Bond Future	8.4348	105.8079	8.3371	106.8979	(1.158)	0.0000	0.0000	9,494
2015/02/19	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2044	07/05/2015	9.01	Call	Bond Future	6,046.4700	6.0465	7,136.4800	7.1365	18.027	0	0	0
2015/02/19	2044	07/05/2015	8.99	Call	Bond Future	5,846.3900	5.8464	6,936.4000	6.9364	18.644	0	0	0
2015/02/19	2044	07/05/2015	9.00	Call	Bond Future	5,946.5100	5.9465	7,036.5200	7.0365	18.330	0	0	0
2015/02/19	2044	06/08/2015	8.76	Call	Bond Future	2,997.4300	2.9974	4,103.7000	4.1037	36.907	0	0	0
2015/02/19	2044	06/08/2015			Bond Future	8.4792	103.1729	8.3790	104.2791	(1.181)	0.0000	0.0000	0
2015/02/19	2044	06/08/2015	8.74	Call	Bond Future	2,788.8100	2.7888	3,895.0800	3.8951	39.668	0	0	0
2015/02/19	2044	06/08/2015	8.75	Call	Bond Future	2,893.2100	2.8932	3,999.4800	3.9995	38.237	0	0	0
2015/02/19	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2044	05/11/2015			Bond Future	8.5159	104.8908	8.4131	106.0159	(1.206)	0.0000	0.0000	0
2015/02/19	2044	05/11/2015	8.24	Put	Bond Future	3,068.2000	3.0682	1,943.1300	1.9431	(36.669)	0	0	0
2015/02/19	2044	05/11/2015	8.26	Put	Bond Future	2,840.6400	2.8406	1,715.5700	1.7156	(39.606)	0	0	0
2015/02/19	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2044	05/11/2015	8.25	Put	Bond Future	2,954.3100	2.9543	1,829.2400	1.8292	(38.082)	0	0	0
2015/02/19	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2046	07/05/2015			Bond Future	126.2387	126.2387	125.9417	125.9417	(0.235)	0.0000	0.0000	5,889
2015/02/19	2046	07/05/2015	126.99	Put	Bond Future	751.2700	0.7513	1,048.3000	1.0483	39.537	0	0	0
2015/02/19	2046	07/05/2015	127.01	Put	Bond Future	771.2700	0.7713	1,068.3000	1.0683	38.512	0	0	0
2015/02/19	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2046	07/05/2015	127.00	Put	Bond Future	761.2700	0.7613	1,058.3000	1.0583	39.018	0	0	0
2015/02/19	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2046	06/08/2015	129.01	Put	Bond Future	673.4300	0.6734	977.9600	0.9780	45.221	0	0	0
2015/02/19	2046	06/08/2015			Bond Future	128.3366	128.3366	128.0320	128.0320	(0.237)	0.0000	0.0000	0
2015/02/19	2046	06/08/2015	129.00	Put	Bond Future	663.4300	0.6634	967.9600	0.9680	45.902	0	0	0
2015/02/19	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2046	06/08/2015	128.99	Put	Bond Future	653.4300	0.6534	957.9600	0.9580	46.605	0	0	0
2015/02/19	2050	07/05/2015	135.01	Put	Bond Future	218.7800	0.2188	234.5000	0.2345	7.185	0	0	0
2015/02/19	2050	07/05/2015			Bond Future	134.7912	134.7912	134.7755	134.7755	(0.012)	0.0000	0.0000	2,753
2015/02/19	2050	07/05/2015	135.00	Put	Bond Future	208.7800	0.2088	224.5000	0.2245	7.529	0	0	0
2015/02/19	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2050	07/05/2015	134.99	Put	Bond Future	198.7800	0.1988	214.5000	0.2145	7.908	0	0	0
2015/02/19	2050	06/08/2015			Bond Future	135.5587	135.5587	135.5402	135.5402	(0.014)	0.0000	0.0000	0
2015/02/19	2050	06/08/2015	136.99	Put	Bond Future	1,431.3400	1.4313	1,449.7800	1.4498	1.288	0	0	0
2015/02/19	2050	06/08/2015	137.01	Put	Bond Future	1,451.3400	1.4513	1,469.7800	1.4698	1.271	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
2015/02/19	2050	06/08/2015	137.00	Put	Bond Future	1,441.3400	1.4413	1,459.7800	1.4598	1.279	0	0	0
2015/02/19	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	AL12	07/05/2015			Index Future	560.8440	560.8440	565.6330	565.6330	0.854	0.0000	0.0000	0
2015/02/19	AL37	07/05/2015			Index Future	460.7740	460.7740	461.8450	461.8450	0.232	0.0000	0.0000	119
2015/02/19	AL37	06/08/2015			Index Future	468.3110	468.3110	469.3920	469.3920	0.231	0.0000	0.0000	0
2015/02/19	AL7T	07/05/2015			Index Future	548.8490	548.8490	551.4870	551.4870	0.481	0.0000	0.0000	3
2015/02/19	AL7T	06/08/2015			Index Future	557.8270	557.8270	560.4990	560.4990	0.479	0.0000	0.0000	0
2015/02/19	ALBI	07/05/2015			Index Future	501.2380	501.2380	503.8540	503.8540	0.522	0.0000	0.0000	588
2015/02/19	ALBI	06/08/2015			Index Future	509.4370	509.4370	512.0880	512.0880	0.520	0.0000	0.0000	6
2015/02/19	ALBI	05/11/2015			Index Future	518.0010	518.0010	520.6980	520.6980	0.521	0.0000	0.0000	0
2015/02/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/02/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/19	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	EL28	07/05/2015			Bond Future	122.5704	122.5704	122.5567	122.5567	(0.011)	0.0000	0.0000	0
2015/02/19	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	EL28	07/05/2015	124.99	Put	Bond Future	2,419.6000	2.4196	2,433.2700	2.4333	0.565	0	0	0
2015/02/19	EL28	07/05/2015	125.01	Put	Bond Future	2,439.6000	2.4396	2,453.2700	2.4533	0.560	0	0	0
2015/02/19	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	EL28	07/05/2015	125.00	Put	Bond Future	2,429.6000	2.4296	2,443.2700	2.4433	0.563	0	0	0
2015/02/19	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	EL28	06/08/2015			Bond Future	124.6072	124.6072	124.5913	124.5913	(0.013)	0.0000	0.0000	0
2015/02/19	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	EL28	06/08/2015	124.99	Put	Bond Future	382.8000	0.3828	398.6700	0.3987	4.146	0	0	0
2015/02/19	EL28	06/08/2015	125.01	Put	Bond Future	402.8000	0.4028	418.6700	0.4187	3.940	0	0	0
2015/02/19	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	EL28	06/08/2015	125.00	Put	Bond Future	392.8000	0.3928	408.6700	0.4087	4.040	0	0	0
2015/02/19	ES33	07/05/2015			Bond Future	9.2380	85.9401	9.1499	86.6264	(0.954)	0.0000	0.0000	6,576
2015/02/19	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	ES33	07/05/2015	9.76	Call	Bond Future	3,900.7500	3.9007	4,586.9600	4.5870	17.592	0	0	0
2015/02/19	ES33	07/05/2015	9.74	Call	Bond Future	3,756.3600	3.7564	4,442.5700	4.4426	18.268	0	0	0
2015/02/19	ES33	07/05/2015	9.75	Call	Bond Future	3,828.6000	3.8286	4,514.8100	4.5148	17.923	0	0	0
2015/02/19	ES33	06/08/2015			Bond Future	9.3085	87.3611	9.2179	88.0572	(0.973)	0.0000	0.0000	0
2015/02/19	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	ES33	06/08/2015	9.61	Call	Bond Future	2,255.4100	2.2554	2,951.4900	2.9515	30.863	0	0	0
2015/02/19	ES33	06/08/2015	9.59	Call	Bond Future	2,108.6100	2.1086	2,804.6900	2.8047	33.011	0	0	0
2015/02/19	ES33	06/08/2015	9.60	Call	Bond Future	2,182.0600	2.1821	2,878.1400	2.8781	31.900	0	0	0
2015/02/19	ES33	05/11/2015	9.00	Put	Bond Future	2,906.5300	2.9065	2,198.5900	2.1986	(24.357)	0	0	0
2015/02/19	ES33	05/11/2015			Bond Future	9.3760	85.0268	9.2826	85.7348	(0.996)	0.0000	0.0000	0
2015/02/19	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	ES33	05/11/2015	8.99	Put	Bond Future	2,985.8600	2.9859	2,277.9200	2.2779	(23.710)	0	0	0
2015/02/19	ES33	05/11/2015	9.01	Put	Bond Future	2,827.3000	2.8273	2,119.3600	2.1194	(25.039)	0	0	0
2015/02/19	GOVI	07/05/2015	449.99	Call	GOVI	473,860.0000	47.3860	498,860.0000	49.8860	5.276	0	0	0
2015/02/19	GOVI	07/05/2015			GOVI	497.3760	497.3760	499.8760	499.8760	0.503	0.0000	0.0000	457
2015/02/19	GOVI	07/05/2015	450.00	Call	GOVI	473,760.0000	47.3760	498,760.0000	49.8760	5.277	0	0	0
2015/02/19	GOVI	07/05/2015	450.01	Call	GOVI	473,660.0000	47.3660	498,660.0000	49.8660	5.278	0	0	0
2015/02/19	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/02/19	GOVI	06/08/2015			GOVI	505.5120	505.5120	508.0450	508.0450	0.501	0.0000	0.0000	29
2015/02/19	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	GOVI	06/08/2015	499.99	Call	GOVI	55,220.0000	5.5220	80,550.0000	8.0550	45.871	0	0	0
2015/02/19	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	GOVI	06/08/2015	500.00	Call	GOVI	55,120.0000	5.5120	80,450.0000	8.0450	45.954	0	0	0
2015/02/19	GOVI	06/08/2015	500.01	Call	GOVI	55,020.0000	5.5020	80,350.0000	8.0350	46.038	0	0	0
2015/02/19	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	GOVI	05/11/2015			GOVI	514.0100	514.0100	516.5870	516.5870	0.501	0.0000	0.0000	0
2015/02/19	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	GOVI	05/11/2015	529.99	Put	GOVI	159,800.0000	15.9800	134,030.0000	13.4030	(16.126)	0	0	0
2015/02/19	GOVI	05/11/2015	530.01	Put	GOVI	160,000.0000	16.0000	134,230.0000	13.4230	(16.106)	0	0	0
2015/02/19	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	GOVI	05/11/2015	530.00	Put	GOVI	159,900.0000	15.9900	134,130.0000	13.4130	(16.116)	0	0	0
2015/02/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/19	IGOV	07/05/2015			Index Future	225.1240	225.1240	225.0490	225.0490	(0.033)	0.0000	0.0000	1,076
2015/02/19	IGOV	06/08/2015			Index Future	228.8250	228.8250	228.7440	228.7440	(0.035)	0.0000	0.0000	100
2015/02/19	IGOV	05/11/2015			Index Future	232.6900	232.6900	232.6090	232.6090	(0.035)	0.0000	0.0000	0
2015/02/19	ILBI	07/05/2015			Index Future	609.6130	609.6130	609.4070	609.4070	(0.034)	0.0000	0.0000	0
2015/02/19	ILBI	06/08/2015			Index Future	619.6160	619.6160	619.4040	619.4040	(0.034)	0.0000	0.0000	159
2015/02/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/19	JBAF	18/03/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	2,850
2015/02/19	JBAF	15/04/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/02/19	JBAF	20/05/2015			Jibar Tradeable Future	6.1300	93.8700	6.1600	93.8400	0.489	0.0000	0.0000	0
2015/02/19	JBAF	17/06/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	5,000
2015/02/19	JBAF	15/07/2015			Jibar Tradeable Future	6.2000	93.8000	6.2200	93.7800	0.323	0.0000	0.0000	0
2015/02/19	JBAF	19/08/2015			Jibar Tradeable Future	6.2500	6.2500	6.2450	93.7550	(0.080)	0.0000	0.0000	0
2015/02/19	JBAF	16/09/2015			Jibar Tradeable Future	6.2900	93.7100	6.2400	93.7600	(0.795)	0.0000	0.0000	0
2015/02/19	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.3900	93.6100	(0.930)	0.0000	0.0000	0
2015/02/19	JBAF	16/03/2016			Jibar Tradeable Future	6.6300	93.3700	6.5600	93.4400	(1.056)	0.0000	0.0000	0
2015/02/19	JBAF	15/06/2016			Jibar Tradeable Future	6.7700	93.2300	6.7000	93.3000	(1.034)	0.0000	0.0000	0
2015/02/19	JBAF	21/09/2016			Jibar Tradeable Future	6.9600	93.0400	6.8700	93.1300	(1.293)	0.0000	0.0000	0
2015/02/19	JBAF	21/12/2016			Jibar Tradeable Future	7.0400	92.9600	6.9800	93.0200	(0.852)	0.0000	0.0000	0



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2015/02/19	R023	07/05/2015	8.14	Call	Bond Future	3,949.9600	3.9500	4,284.5500	4.2845	8.471	0	0	0
2015/02/19	R023	07/05/2015	8.15	Put	Bond Future	138.0100	0.1380	103.4700	0.1035	(25.027)	0	0	0
2015/02/19	R023	07/05/2015			Bond Future	7.4782	103.1054	7.4155	103.4756	(0.839)	0.0000	0.0000	14,434
2015/02/19	R023	07/05/2015	8.15	Call	Bond Future	4,000.7500	4.0007	4,336.4700	4.3365	8.391	0	0	0
2015/02/19	R023	07/05/2015	8.16	Call	Bond Future	4,051.6900	4.0517	4,388.5200	4.3885	8.313	0	0	0
2015/02/19	R023	07/05/2015	8.14	Put	Bond Future	143.3400	0.1433	107.6700	0.1077	(24.885)	0	0	0
2015/02/19	R023	07/05/2015	8.16	Put	Bond Future	132.8600	0.1329	99.4300	0.0994	(25.162)	0	0	0
2015/02/19	R023	06/08/2015	9.07	Put	Bond Future	39.4500	0.0394	30.9500	0.0310	(21.546)	0	0	911
2015/02/19	R023	06/08/2015	8.24	Call	Bond Future	4,458.4400	4.4584	4,771.0400	4.7710	7.011	0	0	0
2015/02/19	R023	06/08/2015			Bond Future	7.5140	104.8098	7.4488	105.1845	(0.868)	0.0000	0.0000	0
2015/02/19	R023	06/08/2015	9.07	Call	Bond Future	8,487.6500	8.4876	8,853.8300	8.8538	4.314	0	0	0
2015/02/19	R023	06/08/2015	8.26	Put	Bond Future	383.7400	0.3837	323.9100	0.3239	(15.591)	0	0	0
2015/02/19	R023	06/08/2015	8.25	Put	Bond Future	392.5000	0.3925	331.5600	0.3316	(15.526)	0	0	0
2015/02/19	R023	06/08/2015	8.24	Put	Bond Future	401.4400	0.4014	339.3600	0.3394	(15.464)	0	0	0
2015/02/19	R023	06/08/2015	8.25	Call	Bond Future	4,503.9500	4.5039	4,817.6900	4.8177	6.966	0	0	0
2015/02/19	R023	06/08/2015	8.26	Call	Bond Future	4,549.5900	4.5496	4,864.4400	4.8644	6.920	0	0	0
2015/02/19	R186	07/05/2015	7.40	Call	Bond Future	692.6600	0.6927	877.5800	0.8776	26.697	0	0	0
2015/02/19	R186	07/05/2015			Bond Future	7.7304	125.0541	7.6526	125.7283	(1.007)	0.0000	0.0000	33,614
2015/02/19	R186	07/05/2015	7.50	Put	Bond Future	2,963.8400	2.9638	2,521.8600	2.5219	(14.912)	0	0	4,229
2015/02/19	R186	07/05/2015	8.25	Call	Bond Future	4,785.6300	4.7856	5,353.8700	5.3539	11.874	0	0	0
2015/02/19	R186	07/05/2015	7.80	Put	Bond Future	1,504.8400	1.5048	1,216.9600	1.2170	(19.130)	0	0	300
2015/02/19	R186	07/05/2015	7.45	Put	Bond Future	3,268.7300	3.2687	2,802.5800	2.8026	(14.261)	0	0	4,229
2015/02/19	R186	07/05/2015	8.24	Put	Bond Future	427.2300	0.4272	318.3800	0.3184	(25.478)	0	0	0
2015/02/19	R186	07/05/2015	8.26	Put	Bond Future	400.3600	0.4004	297.2000	0.2972	(25.767)	0	0	0
2015/02/19	R186	07/05/2015	7.40	Put	Bond Future	3,590.3600	3.5904	3,101.0600	3.1011	(13.628)	0	0	4,229
2015/02/19	R186	07/05/2015	7.50	Call	Bond Future	952.9400	0.9529	1,185.1800	1.1852	24.371	0	0	0
2015/02/19	R186	07/05/2015	8.25	Put	Bond Future	413.6100	0.4136	307.6300	0.3076	(25.623)	0	0	0
2015/02/19	R186	07/05/2015	8.26	Call	Bond Future	4,854.3900	4.8544	5,425.4500	5.4254	11.764	0	0	0
2015/02/19	R186	07/05/2015	7.45	Call	Bond Future	815.5100	0.8155	1,023.5800	1.0236	25.514	0	0	0
2015/02/19	R186	07/05/2015	7.80	Call	Bond Future	2,103.0400	2.1030	2,489.3800	2.4894	18.371	0	0	0
2015/02/19	R186	07/05/2015	8.24	Call	Bond Future	4,717.1600	4.7172	5,282.5300	5.2825	11.985	0	0	0
2015/02/19	R186	06/08/2015	8.90	Put	Bond Future	262.2200	0.2622	208.6100	0.2086	(20.445)	0	0	2,500
2015/02/19	R186	06/08/2015	8.00	Put	Bond Future	1,761.4200	1.7614	1,511.8300	1.5118	(14.170)	0	0	0
2015/02/19	R186	06/08/2015			Bond Future	7.7702	121.8234	7.6897	122.5067	(1.035)	0.0000	0.0000	540
2015/02/19	R186	06/08/2015	8.01	Call	Bond Future	3,736.7900	3.7368	4,173.7300	4.1737	11.693	0	0	0
2015/02/19	R186	06/08/2015	8.00	Call	Bond Future	3,684.9500	3.6850	4,118.6800	4.1187	11.770	0	0	0
2015/02/19	R186	06/08/2015	7.99	Call	Bond Future	3,633.4600	3.6335	4,063.9600	4.0640	11.848	0	0	0
2015/02/19	R186	06/08/2015	8.90	Call	Bond Future	9,326.1200	9.3261	9,955.8300	9.9558	6.752	0	0	0
2015/02/19	R186	06/08/2015	7.99	Put	Bond Future	1,792.7400	1.7927	1,539.9200	1.5399	(14.102)	0	0	0
2015/02/19	R186	06/08/2015	8.01	Put	Bond Future	1,730.5200	1.7305	1,484.1400	1.4841	(14.237)	0	0	0
2015/02/19	R186	05/11/2015	8.25	Put	Bond Future	1,729.4800	1.7295	1,515.5100	1.5155	(12.372)	0	0	0
2015/02/19	R186	05/11/2015	8.24	Call	Bond Future	5,305.4000	5.3054	5,784.1900	5.7842	9.025	0	0	0
2015/02/19	R186	05/11/2015			Bond Future	7.8035	123.8516	7.7201	124.5467	(1.069)	0.0000	0.0000	0
2015/02/19	R186	05/11/2015	9.00	Put	Bond Future	496.8400	0.4968	418.1800	0.4182	(15.832)	0	0	2,600
2015/02/19	R186	05/11/2015	8.24	Put	Bond Future	1,754.7400	1.7547	1,538.3900	1.5384	(12.329)	0	0	0
2015/02/19	R186	05/11/2015	8.26	Put	Bond Future	1,704.1400	1.7041	1,492.5600	1.4926	(12.416)	0	0	0
2015/02/19	R186	05/11/2015	9.00	Call	Bond Future	9,894.4100	9.8944	10,510.8900	10.5109	6.231	0	0	0

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2015/02/19	R186	05/11/2015	8.25	Call	Bond Future	5,359.7900		5.3598	5,840.9600	5.8410	8.977	0	0	0
2015/02/19	R186	05/11/2015	8.26	Call	Bond Future	5,414.0300		5.4140	5,897.5900	5.8976	8.932	0	0	0
2015/02/19	R186	04/02/2016	7.50	Call	Bond Future	2,446.5000		2.4465	2,734.7000	2.7347	11.780	0	0	0
2015/02/19	R186	04/02/2016			Bond Future	7.8195		120.7959	7.7331	121.5028	(1.104)	0.0000	0.0000	5,660
2015/02/19	R186	04/02/2016	7.51	Call	Bond Future	2,479.1800		2.4792	2,769.9200	2.7699	11.727	0	0	0
2015/02/19	R186	04/02/2016	7.49	Call	Bond Future	2,414.0900		2.4141	2,699.7400	2.6997	11.833	0	0	0
2015/02/19	R186	04/02/2016	7.50	Put	Bond Future	5,090.0600		5.0901	4,671.3600	4.6714	(8.226)	0	0	0
2015/02/19	R186	04/02/2016	7.49	Put	Bond Future	5,141.6700		5.1417	4,720.4200	4.7204	(8.193)	0	0	0
2015/02/19	R186	04/02/2016	7.51	Put	Bond Future	5,038.8000		5.0388	4,622.6400	4.6226	(8.259)	0	0	0
2015/02/19	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R197	07/05/2015			Bond Future	288.5571		288.5571	288.5219	288.5219	(0.012)	0.0000	0.0000	861
2015/02/19	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R197	07/05/2015	293.99	Put	Bond Future	5,432.9500		5.4329	5,468.0500	5.4680	0.646	0	0	0
2015/02/19	R197	07/05/2015	294.01	Put	Bond Future	5,452.9500		5.4529	5,488.0500	5.4880	0.644	0	0	0
2015/02/19	R197	07/05/2015	294.00	Put	Bond Future	5,442.9500		5.4429	5,478.0500	5.4780	0.645	0	0	0
2015/02/19	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R197	06/08/2015	288.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R197	06/08/2015			Bond Future	287.2463		287.2463	287.2056	287.2056	(0.014)	0.0000	0.0000	0
2015/02/19	R197	06/08/2015	288.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R197	06/08/2015	287.99	Put	Bond Future	743.6700		0.7437	784.4200	0.7844	5.480	0	0	0
2015/02/19	R197	06/08/2015	288.01	Put	Bond Future	763.6700		0.7637	804.4200	0.8044	5.336	0	0	0
2015/02/19	R197	06/08/2015	288.00	Put	Bond Future	753.6700		0.7537	794.4200	0.7944	5.407	0	0	0
2015/02/19	R197	06/08/2015	287.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R202	07/05/2015			Bond Future	236.5480		236.5480	236.5195	236.5195	(0.012)	0.0000	0.0000	50,916
2015/02/19	R202	07/05/2015	238.49	Put	Bond Future	1,941.9700		1.9420	1,970.4700	1.9705	1.468	0	0	0
2015/02/19	R202	07/05/2015	238.50	Put	Bond Future	1,951.9700		1.9520	1,980.4700	1.9805	1.460	0	0	0
2015/02/19	R202	07/05/2015	238.51	Put	Bond Future	1,961.9700		1.9620	1,990.4700	1.9905	1.453	0	0	0
2015/02/19	R202	07/05/2015	238.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R202	07/05/2015	238.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R202	07/05/2015	238.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R202	06/08/2015			Bond Future	237.2358		237.2358	237.2024	237.2024	(0.014)	0.0000	0.0000	0
2015/02/19	R202	06/08/2015	239.99	Put	Bond Future	2,754.1800		2.7542	2,787.6500	2.7876	1.215	0	0	0
2015/02/19	R202	06/08/2015	240.00	Put	Bond Future	2,764.1800		2.7642	2,797.6500	2.7976	1.211	0	0	0
2015/02/19	R202	06/08/2015	240.01	Put	Bond Future	2,774.1800		2.7742	2,807.6500	2.8076	1.206	0	0	0
2015/02/19	R202	06/08/2015	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R202	06/08/2015	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R202	06/08/2015	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R203	07/05/2015			Bond Future	6.7103		104.5723	6.6438	104.7175	(0.991)	0.0000	0.0000	7,875
2015/02/19	R203	07/05/2015	7.24	Put	Bond Future	58.3400		0.0583	41.9100	0.0419	(28.162)	0	0	0
2015/02/19	R203	07/05/2015	7.26	Put	Bond Future	53.6600		0.0537	38.3600	0.0384	(28.513)	0	0	0
2015/02/19	R203	07/05/2015	7.25	Put	Bond Future	55.9600		0.0560	40.1000	0.0401	(28.342)	0	0	0
2015/02/19	R203	07/05/2015	7.25	Call	Bond Future	1,224.5800		1.2246	1,353.8500	1.3538	10.556	0	0	0
2015/02/19	R203	07/05/2015	7.24	Call	Bond Future	1,205.4600		1.2055	1,334.1600	1.3342	10.676	0	0	0
2015/02/19	R203	07/05/2015	7.26	Call	Bond Future	1,243.7700		1.2438	1,373.6000	1.3736	10.438	0	0	0
2015/02/19	R203	06/08/2015	6.74	Call	Bond Future	540.1700		0.5402	617.3000	0.6173	14.279	0	0	0

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2015/02/19	R203	06/08/2015	6.75	Put	Bond Future	483.5700	0.4836	415.7800	0.4158	(14.019)	0	0	0
2015/02/19	R203	06/08/2015			Bond Future	6.7158	106.3014	6.6415	106.4472	(1.106)	0.0000	0.0000	0
2015/02/19	R203	06/08/2015	6.75	Call	Bond Future	550.5600	0.5506	628.5500	0.6285	14.166	0	0	0
2015/02/19	R203	06/08/2015	6.76	Call	Bond Future	561.3400	0.5613	640.2000	0.6402	14.049	0	0	0
2015/02/19	R203	06/08/2015	6.74	Put	Bond Future	492.7700	0.4928	424.1200	0.4241	(13.931)	0	0	0
2015/02/19	R203	06/08/2015	6.76	Put	Bond Future	474.7700	0.4748	407.8500	0.4078	(14.095)	0	0	0
2015/02/19	R203	05/11/2015	5.99	Call	Bond Future	143.3300	0.1433	172.7500	0.1727	20.526	0	0	0
2015/02/19	R203	05/11/2015	6.00	Put	Bond Future	1,377.0600	1.3771	1,258.4400	1.2584	(8.614)	0	0	0
2015/02/19	R203	05/11/2015			Bond Future	6.7009	103.9034	6.6157	104.0520	(1.272)	0.0000	0.0000	0
2015/02/19	R203	05/11/2015	6.00	Call	Bond Future	146.8700	0.1469	176.8300	0.1768	20.399	0	0	0
2015/02/19	R203	05/11/2015	6.01	Call	Bond Future	150.4800	0.1505	180.9900	0.1810	20.275	0	0	0
2015/02/19	R203	05/11/2015	5.99	Put	Bond Future	1,391.2100	1.3912	1,272.0500	1.2720	(8.565)	0	0	0
2015/02/19	R203	05/11/2015	6.01	Put	Bond Future	1,362.9800	1.3630	1,244.9100	1.2449	(8.663)	0	0	0
2015/02/19	R204	07/05/2015	7.51	Put	Bond Future	87.5700	0.0876	62.6100	0.0626	(28.503)	0	0	0
2015/02/19	R204	07/05/2015			Bond Future	6.9555	106.3934	6.8856	106.6183	(1.006)	0.0000	0.0000	14,609
2015/02/19	R204	07/05/2015	7.50	Put	Bond Future	91.1400	0.0911	65.3000	0.0653	(28.352)	0	0	0
2015/02/19	R204	07/05/2015	7.49	Call	Bond Future	1,792.7400	1.7927	1,990.8700	1.9909	11.052	0	0	0
2015/02/19	R204	07/05/2015	7.50	Call	Bond Future	1,820.3900	1.8204	2,019.4200	2.0194	10.933	0	0	0
2015/02/19	R204	07/05/2015	7.51	Call	Bond Future	1,848.2400	1.8482	2,048.1500	2.0481	10.816	0	0	0
2015/02/19	R204	07/05/2015	7.49	Put	Bond Future	94.9300	0.0949	68.1900	0.0682	(28.168)	0	0	0
2015/02/19	R204	06/08/2015	7.74	Call	Bond Future	2,407.2200	2.4072	2,601.7400	2.6017	8.081	0	0	0
2015/02/19	R204	06/08/2015	7.75	Put	Bond Future	164.7100	0.1647	133.0700	0.1331	(19.210)	0	0	0
2015/02/19	R204	06/08/2015			Bond Future	6.9847	104.1157	6.9092	104.3425	(1.080)	0.0000	0.0000	0
2015/02/19	R204	06/08/2015	8.41	Call	Bond Future	4,197.1200	4.1971	4,418.1400	4.4181	5.266	0	0	0
2015/02/19	R204	06/08/2015	7.74	Put	Bond Future	168.8100	0.1688	136.5100	0.1365	(19.134)	0	0	0
2015/02/19	R204	06/08/2015	7.76	Put	Bond Future	160.6900	0.1607	129.7000	0.1297	(19.286)	0	0	0
2015/02/19	R204	06/08/2015	8.41	Put	Bond Future	23.1700	0.0232	17.3700	0.0174	(25.032)	0	0	699
2015/02/19	R204	06/08/2015	7.75	Call	Bond Future	2,432.3500	2.4324	2,627.5300	2.6275	8.024	0	0	0
2015/02/19	R204	06/08/2015	7.76	Call	Bond Future	2,457.5500	2.4575	2,653.3800	2.6534	7.969	0	0	0
2015/02/19	R204	05/11/2015			Bond Future	6.9987	105.8490	6.9164	106.0800	(1.176)	0.0000	0.0000	0
2015/02/19	R204	05/11/2015	6.25	Call	Bond Future	245.2100	0.2452	290.9400	0.2909	18.649	0	0	0
2015/02/19	R204	05/11/2015	6.24	Put	Bond Future	2,392.7900	2.3928	2,206.7100	2.2067	(7.777)	0	0	0
2015/02/19	R204	05/11/2015	6.26	Put	Bond Future	2,346.8600	2.3469	2,162.4000	2.1624	(7.860)	0	0	0
2015/02/19	R204	05/11/2015	6.25	Put	Bond Future	2,369.7700	2.3698	2,184.5000	2.1845	(7.818)	0	0	0
2015/02/19	R204	05/11/2015	6.26	Call	Bond Future	251.0400	0.2510	297.5800	0.2976	18.539	0	0	0
2015/02/19	R204	05/11/2015	6.24	Call	Bond Future	239.4900	0.2395	284.4100	0.2844	18.757	0	0	0
2015/02/19	R207	07/05/2015			Bond Future	7.1104	102.8761	7.0518	103.1068	(0.823)	0.0000	0.0000	35,334
2015/02/19	R207	07/05/2015	8.25	Call	Bond Future	4,374.4400	4.3744	4,602.3400	4.6023	5.210	0	0	0
2015/02/19	R207	07/05/2015	7.73	Call	Bond Future	2,501.3300	2.5013	2,708.2700	2.7083	8.273	0	0	66
2015/02/19	R207	07/05/2015	8.24	Put	Bond Future	9.1800	0.0092	6.2500	0.0063	(31.917)	0	0	0
2015/02/19	R207	07/05/2015	7.73	Put	Bond Future	98.4400	0.0984	74.6900	0.0747	(24.126)	0	0	0
2015/02/19	R207	07/05/2015	8.26	Put	Bond Future	8.2000	0.0082	5.5500	0.0056	(32.317)	0	0	0
2015/02/19	R207	07/05/2015	8.25	Put	Bond Future	8.6800	0.0087	5.8900	0.0059	(32.143)	0	0	0
2015/02/19	R207	07/05/2015	8.26	Call	Bond Future	4,411.2400	4.4112	4,639.2800	4.6393	5.170	0	0	0
2015/02/19	R207	07/05/2015	8.24	Call	Bond Future	4,337.6500	4.3376	4,565.4100	4.5654	5.251	0	0	0
2015/02/19	R207	06/08/2015	7.76	Call	Bond Future	2,586.9300	2.5869	2,773.5300	2.7735	7.213	0	0	0

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2015/02/19	R207	06/08/2015			Bond Future	7.1455		100.9339	7.0835	101.1667	(0.869)	0.0000	0.0000	0
2015/02/19	R207	06/08/2015	7.74	Call	Bond Future	2,528.5300		2.5285	2,713.4300	2.7134	7.313	0	0	0
2015/02/19	R207	06/08/2015	7.75	Call	Bond Future	2,557.5800		2.5576	2,743.3400	2.7433	7.263	0	0	0
2015/02/19	R207	06/08/2015	7.46	Call	Bond Future	1,767.7500		1.7678	1,924.8300	1.9248	8.886	0	0	70
2015/02/19	R207	06/08/2015	7.74	Put	Bond Future	331.0200		0.3310	283.0800	0.2831	(14.483)	0	0	0
2015/02/19	R207	06/08/2015	7.76	Put	Bond Future	316.5100		0.3165	270.2700	0.2703	(14.609)	0	0	0
2015/02/19	R207	06/08/2015	7.46	Put	Bond Future	597.8900		0.5979	522.1300	0.5221	(12.671)	0	0	0
2015/02/19	R207	06/08/2015	7.75	Put	Bond Future	323.6000		0.3236	276.5200	0.2765	(14.549)	0	0	0
2015/02/19	R207	05/11/2015	7.76	Call	Bond Future	2,630.8600		2.6309	2,807.1800	2.8072	6.702	0	0	0
2015/02/19	R207	05/11/2015			Bond Future	7.1645		102.6143	7.0981	102.8513	(0.927)	0.0000	0.0000	0
2015/02/19	R207	05/11/2015	7.74	Call	Bond Future	2,578.9000		2.5789	2,753.6600	2.7537	6.777	0	0	0
2015/02/19	R207	05/11/2015	7.75	Call	Bond Future	2,604.9700		2.6050	2,780.5100	2.7805	6.739	0	0	0
2015/02/19	R207	05/11/2015	7.43	Call	Bond Future	1,828.8600		1.8289	1,976.5700	1.9766	8.077	0	0	53
2015/02/19	R207	05/11/2015	7.74	Put	Bond Future	551.8700		0.5519	489.5800	0.4896	(11.287)	0	0	0
2015/02/19	R207	05/11/2015	7.76	Put	Bond Future	534.2900		0.5343	473.5600	0.4736	(11.366)	0	0	0
2015/02/19	R207	05/11/2015	7.43	Put	Bond Future	887.4100		0.8874	798.0700	0.7981	(10.067)	0	0	0
2015/02/19	R207	05/11/2015	7.75	Put	Bond Future	543.1600		0.5432	481.6500	0.4816	(11.324)	0	0	0
2015/02/19	R208	07/05/2015	8.01	Call	Bond Future	3,622.3000		3.6223	3,876.4900	3.8765	7.017	0	0	0
2015/02/19	R208	07/05/2015			Bond Future	7.2292		98.4995	7.1713	98.7701	(0.802)	0.0000	0.0000	62,199
2015/02/19	R208	07/05/2015	7.99	Call	Bond Future	3,538.5800		3.5386	3,791.5500	3.7915	7.149	0	0	0
2015/02/19	R208	07/05/2015	8.00	Call	Bond Future	3,580.3800		3.5804	3,833.9700	3.8340	7.083	0	0	0
2015/02/19	R208	07/05/2015	7.99	Put	Bond Future	69.2200		0.0692	51.5600	0.0516	(25.513)	0	0	0
2015/02/19	R208	07/05/2015	8.01	Put	Bond Future	63.7700		0.0638	47.3300	0.0473	(25.780)	0	0	0
2015/02/19	R208	07/05/2015	8.00	Put	Bond Future	66.4200		0.0664	49.3800	0.0494	(25.655)	0	0	0
2015/02/19	R208	06/08/2015			Bond Future	7.2615		100.1283	7.2008	100.4018	(0.836)	0.0000	0.0000	0
2015/02/19	R208	06/08/2015	8.00	Call	Bond Future	3,543.3600		3.5434	3,773.1800	3.7732	6.486	0	0	0
2015/02/19	R208	06/08/2015	8.01	Call	Bond Future	3,579.7400		3.5797	3,810.3800	3.8104	6.443	0	0	0
2015/02/19	R208	06/08/2015	8.85	Call	Bond Future	6,857.0000		6.8570	7,125.2500	7.1252	3.912	0	0	0
2015/02/19	R208	06/08/2015	7.99	Call	Bond Future	3,507.0800		3.5071	3,736.0600	3.7361	6.529	0	0	0
2015/02/19	R208	06/08/2015	8.01	Put	Bond Future	285.2500		0.2852	242.4600	0.2425	(15.001)	0	0	0
2015/02/19	R208	06/08/2015	8.00	Put	Bond Future	291.9800		0.2920	248.3700	0.2484	(14.936)	0	0	0
2015/02/19	R208	06/08/2015	7.99	Put	Bond Future	298.8500		0.2989	254.4000	0.2544	(14.874)	0	0	0
2015/02/19	R208	06/08/2015	8.85	Put	Bond Future	24.5000		0.0245	19.3200	0.0193	(21.143)	0	0	198
2015/02/19	R208	05/11/2015			Bond Future	7.2854		98.3945	7.2213	98.6728	(0.881)	0.0000	0.0000	0
2015/02/19	R208	05/11/2015	8.48	Call	Bond Future	5,219.9300		5.2199	5,469.6500	5.4697	4.784	0	0	0
2015/02/19	R208	05/11/2015	7.74	Put	Bond Future	800.2300		0.8002	715.9900	0.7160	(10.527)	0	0	0
2015/02/19	R208	05/11/2015	7.75	Call	Bond Future	2,774.3700		2.7744	2,969.4700	2.9695	7.032	0	0	0
2015/02/19	R208	05/11/2015	7.76	Call	Bond Future	2,804.2000		2.8042	3,000.2900	3.0003	6.993	0	0	0
2015/02/19	R208	05/11/2015	8.48	Put	Bond Future	209.5700		0.2096	180.9600	0.1810	(13.652)	0	0	2,200
2015/02/19	R208	05/11/2015	7.74	Call	Bond Future	2,744.6900		2.7447	2,938.7800	2.9388	7.071	0	0	0
2015/02/19	R208	05/11/2015	7.76	Put	Bond Future	775.2800		0.7753	693.0400	0.6930	(10.608)	0	0	0
2015/02/19	R208	05/11/2015	7.75	Put	Bond Future	787.6700		0.7877	704.4400	0.7044	(10.567)	0	0	0
2015/02/19	R209	07/05/2015			Bond Future	8.3072		80.4666	8.2198	81.1980	(1.052)	0.0000	0.0000	14,564
2015/02/19	R209	07/05/2015	8.99	Put	Bond Future	301.5000		0.3015	217.6900	0.2177	(27.798)	0	0	0
2015/02/19	R209	07/05/2015	7.30	Call	Bond Future	47.7600		0.0478	70.3900	0.0704	47.383	0	0	700
2015/02/19	R209	07/05/2015	8.30	Put	Bond Future	1,888.0400		1.8880	1,537.9100	1.5379	(18.545)	0	0	700

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
2015/02/19	R209	07/05/2015	9.01	Put	Bond Future	283.3600		0.2834	203.8600	0.2039	(28.056)	0	0	0
2015/02/19	R209	07/05/2015	8.99	Call	Bond Future	5,684.3300		5.6843	6,331.9700	6.3320	11.393	0	0	0
2015/02/19	R209	07/05/2015	9.00	Put	Bond Future	292.2700		0.2923	210.6400	0.2106	(27.930)	0	0	0
2015/02/19	R209	07/05/2015	9.00	Call	Bond Future	5,749.7700		5.7498	6,399.5900	6.3996	11.302	0	0	0
2015/02/19	R209	07/05/2015	7.30	Put	Bond Future	9,122.5500		9.1225	8,413.7300	8.4137	(7.770)	0	0	0
2015/02/19	R209	07/05/2015	8.30	Call	Bond Future	1,828.4200		1.8284	2,209.7400	2.2097	20.855	0	0	0
2015/02/19	R209	07/05/2015	9.01	Call	Bond Future	5,815.4200		5.8154	6,467.3700	6.4674	11.211	0	0	0
2015/02/19	R209	06/08/2015	8.99	Put	Bond Future	931.2100		0.9312	773.9000	0.7739	(16.893)	0	0	0
2015/02/19	R209	06/08/2015			Bond Future	8.3474		81.7973	8.2579	82.5395	(1.073)	0.0000	0.0000	0
2015/02/19	R209	06/08/2015	9.01	Put	Bond Future	897.4200		0.8974	744.7000	0.7447	(17.018)	0	0	0
2015/02/19	R209	06/08/2015	9.90	Call	Bond Future	11,494.0200		11.4940	12,207.7100	12.2077	6.209	0	0	0
2015/02/19	R209	06/08/2015	9.00	Call	Bond Future	6,024.0200		6.0240	6,611.2400	6.6112	9.748	0	0	0
2015/02/19	R209	06/08/2015	9.01	Call	Bond Future	6,081.6400		6.0816	6,671.1400	6.6711	9.693	0	0	0
2015/02/19	R209	06/08/2015	9.00	Put	Bond Future	914.1800		0.9142	759.1800	0.7592	(16.955)	0	0	0
2015/02/19	R209	06/08/2015	8.99	Call	Bond Future	5,966.5600		5.9666	6,551.4700	6.5515	9.803	0	0	0
2015/02/19	R209	06/08/2015	9.90	Put	Bond Future	122.1100		0.1221	93.5800	0.0936	(23.364)	0	0	2,914
2015/02/19	R209	05/11/2015	7.99	Put	Bond Future	5,304.3400		5.3043	4,834.0600	4.8341	(8.866)	0	0	0
2015/02/19	R209	05/11/2015			Bond Future	8.3835		80.0102	8.2916	80.7651	(1.096)	0.0000	0.0000	0
2015/02/19	R209	05/11/2015	8.01	Put	Bond Future	5,191.6800		5.1917	4,727.2300	4.7272	(8.946)	0	0	0
2015/02/19	R209	05/11/2015	7.99	Call	Bond Future	1,993.6300		1.9936	2,278.2400	2.2782	14.276	0	0	0
2015/02/19	R209	05/11/2015	8.00	Put	Bond Future	5,247.6800		5.2477	4,780.3100	4.7803	(8.906)	0	0	0
2015/02/19	R209	05/11/2015	8.00	Call	Bond Future	2,023.6400		2.0236	2,311.1600	2.3112	14.208	0	0	0
2015/02/19	R209	05/11/2015	8.01	Call	Bond Future	2,054.1700		2.0542	2,344.6100	2.3446	14.139	0	0	0
2015/02/19	R210	07/05/2015			Bond Future	175.2492		175.2492	175.2276	175.2276	(0.012)	0.0000	0.0000	583
2015/02/19	R210	07/05/2015	177.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R210	07/05/2015	176.99	Put	Bond Future	1,740.7600		1.7408	1,762.3700	1.7624	1.241	0	0	0
2015/02/19	R210	07/05/2015	177.01	Put	Bond Future	1,760.7600		1.7608	1,782.3700	1.7824	1.227	0	0	0
2015/02/19	R210	07/05/2015	177.00	Put	Bond Future	1,750.7600		1.7508	1,772.3700	1.7724	1.234	0	0	0
2015/02/19	R210	07/05/2015	177.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R210	07/05/2015	176.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R210	06/08/2015	179.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R210	06/08/2015			Bond Future	178.1611		178.1611	178.1362	178.1362	(0.014)	0.0000	0.0000	0
2015/02/19	R210	06/08/2015	178.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R210	06/08/2015	179.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R210	06/08/2015	178.99	Put	Bond Future	828.9200		0.8289	853.8300	0.8538	3.005	0	0	0
2015/02/19	R210	06/08/2015	179.01	Put	Bond Future	848.9200		0.8489	873.8300	0.8738	2.934	0	0	0
2015/02/19	R210	06/08/2015	179.00	Put	Bond Future	838.9200		0.8389	863.8300	0.8638	2.969	0	0	0
2015/02/19	R211	07/05/2015	134.99	Put	Bond Future	3,074.4900		3.0745	3,091.4700	3.0915	0.552	0	0	0
2015/02/19	R211	07/05/2015			Bond Future	131.9155		131.9155	131.8985	131.8985	(0.013)	0.0000	0.0000	1,120
2015/02/19	R211	07/05/2015	135.01	Put	Bond Future	3,094.4900		3.0945	3,111.4700	3.1115	0.549	0	0	0
2015/02/19	R211	07/05/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R211	07/05/2015	135.00	Put	Bond Future	3,084.4900		3.0845	3,101.4700	3.1015	0.550	0	0	0
2015/02/19	R211	07/05/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R211	07/05/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R211	06/08/2015			Bond Future	132.4751		132.4751	132.4556	132.4556	(0.015)	0.0000	0.0000	0
2015/02/19	R211	06/08/2015	134.99	Put	Bond Future	2,514.8600		2.5149	2,534.4300	2.5344	0.778	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
2015/02/19	R211	06/08/2015	135.01	Put	Bond Future	2,534.8600	2.5349	2,554.4300	2.5544	0.772	0	0	0
2015/02/19	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R211	06/08/2015	135.00	Put	Bond Future	2,524.8600	2.5249	2,544.4300	2.5444	0.775	0	0	0
2015/02/19	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R212	07/05/2015			Bond Future	137.4135	137.4135	137.2234	137.2234	(0.138)	0.0000	0.0000	1,145
2015/02/19	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R212	07/05/2015	140.99	Put	Bond Future	3,576.5300	3.5765	3,766.5900	3.7666	5.314	0	0	0
2015/02/19	R212	07/05/2015	141.01	Put	Bond Future	3,596.5300	3.5965	3,786.5900	3.7866	5.285	0	0	0
2015/02/19	R212	07/05/2015	141.00	Put	Bond Future	3,586.5300	3.5865	3,776.5900	3.7766	5.299	0	0	0
2015/02/19	R212	06/08/2015	141.01	Put	Bond Future	3,104.8300	3.1048	3,300.4800	3.3005	6.301	0	0	0
2015/02/19	R212	06/08/2015			Bond Future	137.9052	137.9052	137.7095	137.7095	(0.142)	0.0000	0.0000	0
2015/02/19	R212	06/08/2015	141.00	Put	Bond Future	3,094.8300	3.0948	3,290.4800	3.2905	6.322	0	0	0
2015/02/19	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R212	06/08/2015	140.99	Put	Bond Future	3,084.8300	3.0848	3,280.4800	3.2805	6.342	0	0	0
2015/02/19	R213	07/05/2015	8.74	Call	Bond Future	4,695.5800	4.6956	5,226.7100	5.2267	11.311	0	0	0
2015/02/19	R213	07/05/2015	8.75	Put	Bond Future	400.4100	0.4004	302.7000	0.3027	(24.402)	0	0	0
2015/02/19	R213	07/05/2015			Bond Future	8.1939	90.8971	8.1166	91.5284	(0.944)	0.0000	0.0000	16,466
2015/02/19	R213	07/05/2015	8.75	Call	Bond Future	4,758.8200	4.7588	5,292.4500	5.2925	11.213	0	0	0
2015/02/19	R213	07/05/2015	8.76	Call	Bond Future	4,822.2800	4.8223	5,358.3700	5.3584	11.117	0	0	0
2015/02/19	R213	07/05/2015	8.74	Put	Bond Future	412.8700	0.4129	312.6600	0.3127	(24.272)	0	0	0
2015/02/19	R213	07/05/2015	8.76	Put	Bond Future	388.2700	0.3883	293.0200	0.2930	(24.532)	0	0	0
2015/02/19	R213	06/08/2015			Bond Future	8.2363	92.3997	8.1569	93.0400	(0.965)	0.0000	0.0000	0
2015/02/19	R213	06/08/2015	8.49	Put	Bond Future	1,730.7900	1.7308	1,500.6000	1.5006	(13.300)	0	0	0
2015/02/19	R213	06/08/2015	8.51	Put	Bond Future	1,673.2700	1.6733	1,448.7100	1.4487	(13.420)	0	0	0
2015/02/19	R213	06/08/2015	8.49	Call	Bond Future	3,732.5500	3.7325	4,142.6400	4.1426	10.987	0	0	0
2015/02/19	R213	06/08/2015	8.50	Put	Bond Future	1,701.8400	1.7018	1,474.4700	1.4745	(13.360)	0	0	0
2015/02/19	R213	06/08/2015	8.50	Call	Bond Future	3,781.2100	3.7812	4,194.1200	4.1941	10.920	0	0	0
2015/02/19	R213	06/08/2015	8.51	Call	Bond Future	3,830.1500	3.8301	4,245.8700	4.2459	10.854	0	0	0
2015/02/19	R213	05/11/2015	7.76	Call	Bond Future	1,536.1300	1.5361	1,745.6600	1.7457	13.640	0	0	0
2015/02/19	R213	05/11/2015			Bond Future	8.2764	90.3920	8.1946	91.0433	(0.988)	0.0000	0.0000	0
2015/02/19	R213	05/11/2015	7.74	Call	Bond Future	1,486.3100	1.4863	1,690.9800	1.6910	13.770	0	0	0
2015/02/19	R213	05/11/2015	7.75	Call	Bond Future	1,511.0800	1.5111	1,718.1800	1.7182	13.705	0	0	0
2015/02/19	R213	05/11/2015	7.74	Put	Bond Future	5,881.3000	5.8813	5,434.6900	5.4347	(7.594)	0	0	0
2015/02/19	R213	05/11/2015	7.76	Put	Bond Future	5,761.8900	5.7619	5,320.1400	5.3201	(7.667)	0	0	0
2015/02/19	R213	05/11/2015	7.75	Put	Bond Future	5,821.4000	5.8214	5,377.2200	5.3772	(7.630)	0	0	0
2015/02/19	R214	07/05/2015			Bond Future	8.3492	81.8090	8.2517	82.6806	(1.168)	0.0000	0.0000	15,571
2015/02/19	R214	07/05/2015	9.15	Call	Bond Future	6,858.0200	6.8580	7,654.9100	7.6549	11.620	0	0	0
2015/02/19	R214	07/05/2015	9.16	Call	Bond Future	6,927.6900	6.9277	7,726.5700	7.7266	11.532	0	0	0
2015/02/19	R214	07/05/2015	9.14	Put	Bond Future	246.0500	0.2461	169.3500	0.1693	(31.173)	0	0	0
2015/02/19	R214	07/05/2015	9.16	Put	Bond Future	231.2300	0.2312	158.5500	0.1586	(31.432)	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
2015/02/19	R214	07/05/2015	9.15	Put	Bond Future	238.5400	0.2385	163.8700	0.1639	(31.303)	0	0	0
2015/02/19	R214	07/05/2015	9.14	Call	Bond Future	6,788.4200	6.7884	7,583.2800	7.5833	11.709	0	0	0
2015/02/19	R214	06/08/2015	8.76	Put	Bond Future	1,606.6200	1.6066	1,337.3300	1.3373	(16.761)	0	0	0
2015/02/19	R214	06/08/2015			Bond Future	8.3875	83.1614	8.2877	84.0460	(1.190)	0.0000	0.0000	0
2015/02/19	R214	06/08/2015	8.75	Put	Bond Future	1,634.1500	1.6341	1,361.3700	1.3614	(16.692)	0	0	0
2015/02/19	R214	06/08/2015	8.74	Call	Bond Future	4,664.4000	4.6644	5,272.7200	5.2727	13.042	0	0	0
2015/02/19	R214	06/08/2015	8.75	Call	Bond Future	4,719.0100	4.7190	5,330.8400	5.3308	12.965	0	0	0
2015/02/19	R214	06/08/2015	8.76	Call	Bond Future	4,773.8600	4.7739	5,389.1800	5.3892	12.889	0	0	0
2015/02/19	R214	06/08/2015	8.74	Put	Bond Future	1,662.0500	1.6621	1,385.7600	1.3858	(16.623)	0	0	0
2015/02/19	R214	05/11/2015			Bond Future	8.4236	81.2533	8.3213	82.1529	(1.215)	0.0000	0.0000	0
2015/02/19	R214	05/11/2015	7.99	Put	Bond Future	5,941.3800	5.9414	5,370.6200	5.3706	(9.607)	0	0	0
2015/02/19	R214	05/11/2015	8.00	Put	Bond Future	5,878.6200	5.8786	5,311.3300	5.3113	(9.650)	0	0	0
2015/02/19	R214	05/11/2015	8.01	Put	Bond Future	5,816.0700	5.8161	5,252.2400	5.2522	(9.694)	0	0	0
2015/02/19	R214	05/11/2015	7.99	Call	Bond Future	2,014.8400	2.0148	2,343.6500	2.3437	16.319	0	0	0
2015/02/19	R214	05/11/2015	8.00	Call	Bond Future	2,046.0600	2.0461	2,378.3400	2.3783	16.240	0	0	0
2015/02/19	R214	05/11/2015	8.01	Call	Bond Future	2,077.3200	2.0773	2,413.0600	2.4131	16.162	0	0	0
2015/02/19	R214	04/02/2016			Bond Future	8.4502	82.7260	8.3454	83.6414	(1.240)	0.0000	0.0000	4,420
2015/02/19	R214	04/02/2016	7.99	Put	Bond Future	6,609.4700	6.6095	6,043.0900	6.0431	(8.569)	0	0	0
2015/02/19	R214	04/02/2016	8.00	Call	Bond Future	2,493.5000	2.4935	2,845.5500	2.8456	14.119	0	0	0
2015/02/19	R214	04/02/2016	8.01	Call	Bond Future	2,525.8700	2.5259	2,880.9900	2.8810	14.059	0	0	0
2015/02/19	R214	04/02/2016	7.99	Call	Bond Future	2,461.3800	2.4614	2,810.3500	2.8104	14.178	0	0	0
2015/02/19	R214	04/02/2016	8.01	Put	Bond Future	6,486.6300	6.4866	5,926.4000	5.9264	(8.637)	0	0	0
2015/02/19	R214	04/02/2016	8.00	Put	Bond Future	6,547.8400	6.5478	5,984.5400	5.9845	(8.603)	0	0	0
2015/02/19	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R248	07/05/2015			Bond Future	8.4153	105.4249	8.3177	106.5524	(1.160)	0.0000	0.0000	31,478
2015/02/19	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R248	07/05/2015	9.26	Call	Bond Future	8,937.5700	8.9376	10,065.1100	10.0651	12.616	0	0	0
2015/02/19	R248	07/05/2015	9.24	Call	Bond Future	8,741.7700	8.7418	9,869.3100	9.8693	12.898	0	0	0
2015/02/19	R248	07/05/2015	9.25	Call	Bond Future	8,839.7600	8.8398	9,967.3000	9.9673	12.755	0	0	0
2015/02/19	R248	06/08/2015	8.76	Call	Bond Future	3,360.3300	3.3603	4,504.7500	4.5048	34.057	0	0	0
2015/02/19	R248	06/08/2015			Bond Future	8.4551	107.1677	8.3551	108.3121	(1.182)	0.0000	0.0000	745
2015/02/19	R248	06/08/2015	8.74	Call	Bond Future	3,145.8100	3.1458	4,290.2300	4.2902	36.379	0	0	0
2015/02/19	R248	06/08/2015	8.75	Call	Bond Future	3,253.1700	3.2532	4,397.5900	4.3976	35.179	0	0	0
2015/02/19	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R248	05/11/2015	8.01	Put	Bond Future	5,683.8800	5.6839	4,520.0600	4.5201	(20.476)	0	0	0
2015/02/19	R248	05/11/2015			Bond Future	8.4925	104.5195	8.3900	105.6834	(1.207)	0.0000	0.0000	0
2015/02/19	R248	05/11/2015	8.00	Put	Bond Future	5,807.3400	5.8073	4,643.5200	4.6435	(20.041)	0	0	0
2015/02/19	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/19	R248	05/11/2015	7.99	Put	Bond Future	5,931.0500	5.9311	4,767.2300	4.7672	(19.622)	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>417715</b>	