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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/02/2015 TO 13/02/2015

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
2015/02/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	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
2015/02/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2025	07/05/2015			Bond Future	119.5335	119.5335	119.3576	119.3576	(0.147)	0.0000	0.0000	16
2015/02/13	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2025	07/05/2015	120.99	Put	Bond Future	1,456.5400	1.4565	1,632.4000	1.6324	12.074	0	0	0
2015/02/13	2025	07/05/2015	121.01	Put	Bond Future	1,476.5400	1.4765	1,652.4000	1.6524	11.910	0	0	0
2015/02/13	2025	07/05/2015	121.00	Put	Bond Future	1,466.5400	1.4665	1,642.4000	1.6424	11.991	0	0	0
2015/02/13	2025	06/08/2015	120.99	Put	Bond Future	636.6800	0.6367	817.6400	0.8176	28.422	0	0	0
2015/02/13	2025	06/08/2015			Bond Future	120.3533	120.3533	120.1724	120.1724	(0.150)	0.0000	0.0000	0
2015/02/13	2025	06/08/2015	121.01	Put	Bond Future	656.6800	0.6567	837.6400	0.8376	27.557	0	0	0
2015/02/13	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2025	06/08/2015	121.00	Put	Bond Future	646.6800	0.6467	827.6400	0.8276	27.983	0	0	0
2015/02/13	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2030	07/05/2015			Bond Future	8.0292	101.9630	7.9978	102.2314	(0.391)	0.0000	0.0000	5,775
2015/02/13	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2030	07/05/2015	8.74	Call	Bond Future	5,815.5400	5.8155	6,083.9900	6.0840	4.616	0	0	0
2015/02/13	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2030	07/05/2015	8.75	Call	Bond Future	5,893.9100	5.8939	6,162.3600	6.1624	4.555	0	0	0
2015/02/13	2030	07/05/2015	8.76	Call	Bond Future	5,972.1800	5.9722	6,240.6300	6.2406	4.495	0	0	0
2015/02/13	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2030	06/08/2015			Bond Future	8.0720	99.6483	8.0398	99.9194	(0.399)	0.0000	0.0000	0
2015/02/13	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2030	06/08/2015	7.74	Put	Bond Future	2,847.4300	2.8474	2,576.3500	2.5763	(9.520)	0	0	0
2015/02/13	2030	06/08/2015	7.76	Put	Bond Future	2,672.6900	2.6727	2,401.6100	2.4016	(10.143)	0	0	0
2015/02/13	2030	06/08/2015	7.75	Put	Bond Future	2,760.0100	2.7600	2,488.9300	2.4889	(9.822)	0	0	0
2015/02/13	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2032	07/05/2015			Bond Future	8.1995	101.3895	8.1630	101.7223	(0.446)	0.0000	0.0000	15
2015/02/13	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2032	07/05/2015	8.50	Call	Bond Future	2,677.8700	2.6779	3,010.6400	3.0106	12.427	0	0	0
2015/02/13	2032	07/05/2015	8.51	Call	Bond Future	2,765.1800	2.7652	3,097.9500	3.0980	12.034	0	0	0
2015/02/13	2032	07/05/2015	8.49	Call	Bond Future	2,590.4400	2.5904	2,923.2100	2.9232	12.846	0	0	0
2015/02/13	2032	06/08/2015	8.50	Call	Bond Future	2,275.7500	2.2757	2,612.1800	2.6122	14.783	0	0	0
2015/02/13	2032	06/08/2015			Bond Future	8.2421	103.0747	8.2047	103.4111	(0.454)	0.0000	0.0000	0
2015/02/13	2032	06/08/2015	8.51	Call	Bond Future	2,362.4800	2.3625	2,698.9100	2.6989	14.241	0	0	0

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2015/02/13	2032	06/08/2015	8.49	Call	Bond Future	2,188.9100	2.1889	2,525.3400	2.5253	15.370	0	0	0
2015/02/13	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2032	05/11/2015			Bond Future	8.2810	100.6345	8.2425	100.9769	(0.465)	0.0000	0.0000	0
2015/02/13	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2032	05/11/2015	7.99	Put	Bond Future	2,628.5800	2.6286	2,286.1600	2.2862	(13.027)	0	0	0
2015/02/13	2032	05/11/2015	8.01	Put	Bond Future	2,444.7400	2.4447	2,102.3200	2.1023	(14.006)	0	0	0
2015/02/13	2032	05/11/2015	8.00	Put	Bond Future	2,536.6000	2.5366	2,194.1800	2.1942	(13.499)	0	0	0
2015/02/13	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2037	07/05/2015			Bond Future	8.2524	104.8331	8.2211	105.1537	(0.379)	0.0000	0.0000	32,860
2015/02/13	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2037	07/05/2015	9.01	Call	Bond Future	7,310.4100	7.3104	7,630.9900	7.6310	4.385	0	0	0
2015/02/13	2037	07/05/2015	8.99	Call	Bond Future	7,128.0800	7.1281	7,448.6600	7.4487	4.497	0	0	0
2015/02/13	2037	07/05/2015	9.00	Call	Bond Future	7,219.3100	7.2193	7,539.8900	7.5399	4.441	0	0	0
2015/02/13	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2037	06/08/2015			Bond Future	8.2946	102.3155	8.2626	102.6397	(0.386)	0.0000	0.0000	3,220
2015/02/13	2037	06/08/2015	8.75	Call	Bond Future	4,446.5600	4.4466	4,770.7000	4.7707	7.290	0	0	0
2015/02/13	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2037	06/08/2015	8.76	Call	Bond Future	4,540.7900	4.5408	4,864.9300	4.8649	7.138	0	0	0
2015/02/13	2037	06/08/2015	8.74	Call	Bond Future	4,352.1900	4.3522	4,676.3300	4.6763	7.448	0	0	0
2015/02/13	2037	05/11/2015	7.99	Put	Bond Future	3,488.6200	3.4886	3,158.6900	3.1587	(9.457)	0	0	0
2015/02/13	2037	05/11/2015	8.01	Put	Bond Future	3,278.0300	3.2780	2,948.1000	2.9481	(10.065)	0	0	0
2015/02/13	2037	05/11/2015			Bond Future	8.3295	104.0194	8.2966	104.3493	(0.395)	0.0000	0.0000	0
2015/02/13	2037	05/11/2015	8.00	Put	Bond Future	3,383.2400	3.3832	3,053.3100	3.0533	(9.752)	0	0	0
2015/02/13	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2038	07/05/2015	126.99	Put	Bond Future	1,224.1400	1.2241	1,239.1900	1.2392	1.229	0	0	0
2015/02/13	2038	07/05/2015			Bond Future	125.7659	125.7659	125.7508	125.7508	(0.012)	0.0000	0.0000	3,261
2015/02/13	2038	07/05/2015	127.00	Put	Bond Future	1,234.1400	1.2341	1,249.1900	1.2492	1.219	0	0	0
2015/02/13	2038	07/05/2015	127.01	Put	Bond Future	1,244.1400	1.2441	1,259.1900	1.2592	1.210	0	0	0
2015/02/13	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2038	06/08/2015			Bond Future	126.5429	126.5429	126.5251	126.5251	(0.014)	0.0000	0.0000	0
2015/02/13	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2038	06/08/2015	127.99	Put	Bond Future	1,447.1300	1.4471	1,464.9100	1.4649	1.229	0	0	0
2015/02/13	2038	06/08/2015	128.01	Put	Bond Future	1,467.1300	1.4671	1,484.9100	1.4849	1.212	0	0	0
2015/02/13	2038	06/08/2015	128.00	Put	Bond Future	1,457.1300	1.4571	1,474.9100	1.4749	1.220	0	0	0

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2015/02/13	2044	07/05/2015			Bond Future	8.3305	106.9718	8.3044	107.2669	(0.314)	0.0000	0.0000	9,494
2015/02/13	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2044	07/05/2015	9.01	Call	Bond Future	7,210.3600	7.2104	7,505.4900	7.5055	4.093	0	0	0
2015/02/13	2044	07/05/2015	8.99	Call	Bond Future	7,010.2800	7.0103	7,305.4100	7.3054	4.210	0	0	0
2015/02/13	2044	07/05/2015	9.00	Call	Bond Future	7,110.4000	7.1104	7,405.5300	7.4055	4.151	0	0	0
2015/02/13	2044	06/08/2015	8.76	Call	Bond Future	4,189.1000	4.1891	4,487.1600	4.4872	7.115	0	0	0
2015/02/13	2044	06/08/2015			Bond Future	8.3714	104.3645	8.3447	104.6626	(0.318)	0.0000	0.0000	0
2015/02/13	2044	06/08/2015	8.74	Call	Bond Future	3,980.4800	3.9805	4,278.5400	4.2785	7.488	0	0	0
2015/02/13	2044	06/08/2015	8.75	Call	Bond Future	4,084.8800	4.0849	4,382.9400	4.3829	7.297	0	0	0
2015/02/13	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2044	05/11/2015			Bond Future	8.4053	106.1025	8.3779	106.4060	(0.326)	0.0000	0.0000	0
2015/02/13	2044	05/11/2015	8.24	Put	Bond Future	1,856.5500	1.8566	1,553.0300	1.5530	(16.349)	0	0	0
2015/02/13	2044	05/11/2015	8.26	Put	Bond Future	1,628.9900	1.6290	1,325.4700	1.3255	(18.632)	0	0	0
2015/02/13	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2044	05/11/2015	8.25	Put	Bond Future	1,742.6600	1.7427	1,439.1400	1.4391	(17.417)	0	0	0
2015/02/13	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2046	07/05/2015			Bond Future	126.6133	126.6133	126.3149	126.3149	(0.236)	0.0000	0.0000	5,889
2015/02/13	2046	07/05/2015	126.99	Put	Bond Future	376.7200	0.3767	675.1300	0.6751	79.213	0	0	0
2015/02/13	2046	07/05/2015	127.01	Put	Bond Future	396.7200	0.3967	695.1300	0.6951	75.219	0	0	0
2015/02/13	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2046	07/05/2015	127.00	Put	Bond Future	386.7200	0.3867	685.1300	0.6851	77.164	0	0	0
2015/02/13	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2046	06/08/2015	129.01	Put	Bond Future	282.5400	0.2825	588.5100	0.5885	108.293	0	0	0
2015/02/13	2046	06/08/2015			Bond Future	128.7275	128.7275	128.4215	128.4215	(0.238)	0.0000	0.0000	0
2015/02/13	2046	06/08/2015	129.00	Put	Bond Future	272.5400	0.2725	578.5100	0.5785	112.266	0	0	0
2015/02/13	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2046	06/08/2015	128.99	Put	Bond Future	262.5400	0.2625	568.5100	0.5685	116.542	0	0	0
2015/02/13	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	139.4800	0.1395	100.000	0	0	0
2015/02/13	2050	07/05/2015			Bond Future	135.2176	135.2176	134.8705	134.8705	(0.257)	0.0000	0.0000	2,753
2015/02/13	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	129.4800	0.1295	100.000	0	0	0
2015/02/13	2050	07/05/2015	135.01	Call	Bond Future	207.5600	0.2076	0.0000	0.0000	(100.000)	0	0	0
2015/02/13	2050	07/05/2015	134.99	Call	Bond Future	227.5600	0.2276	0.0000	0.0000	(100.000)	0	0	0
2015/02/13	2050	07/05/2015	135.00	Call	Bond Future	217.5600	0.2176	0.0000	0.0000	(100.000)	0	0	0
2015/02/13	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	119.4800	0.1195	100.000	0	0	0
2015/02/13	2050	06/08/2015			Bond Future	136.0028	136.0028	135.6476	135.6476	(0.261)	0.0000	0.0000	0
2015/02/13	2050	06/08/2015	136.99	Put	Bond Future	987.1900	0.9872	1,342.4000	1.3424	35.982	0	0	0
2015/02/13	2050	06/08/2015	137.01	Put	Bond Future	1,007.1900	1.0072	1,362.4000	1.3624	35.267	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
2015/02/13	2050	06/08/2015	137.00	Put	Bond Future	997.1900	0.9972	1,352.4000	1.3524	35.621	0	0	0
2015/02/13	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	AL12	07/05/2015			Index Future	566.6980	566.6980	568.3000	568.3000	0.283	0.0000	0.0000	0
2015/02/13	AL37	07/05/2015			Index Future	462.4080	462.4080	463.0080	463.0080	0.130	0.0000	0.0000	119
2015/02/13	AL37	06/08/2015			Index Future	470.0090	470.0090	470.6100	470.6100	0.128	0.0000	0.0000	0
2015/02/13	AL7T	07/05/2015			Index Future	552.9530	552.9530	554.0880	554.0880	0.205	0.0000	0.0000	3
2015/02/13	AL7T	06/08/2015			Index Future	562.0430	562.0430	563.1860	563.1860	0.203	0.0000	0.0000	0
2015/02/13	ALBI	07/05/2015			Index Future	504.7270	504.7270	505.7360	505.7360	0.200	0.0000	0.0000	697
2015/02/13	ALBI	06/08/2015			Index Future	513.0240	513.0240	514.0400	514.0400	0.198	0.0000	0.0000	6
2015/02/13	ALBI	05/11/2015			Index Future	521.6490	521.6490	522.6850	522.6850	0.199	0.0000	0.0000	0
2015/02/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	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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2015/02/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	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
2015/02/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/13	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	EL28	07/05/2015			Bond Future	123.0675	123.0675	123.0538	123.0538	(0.011)	0.0000	0.0000	0
2015/02/13	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	EL28	07/05/2015	124.99	Put	Bond Future	1,922.4800	1.9225	1,936.2200	1.9362	0.715	0	0	0
2015/02/13	EL28	07/05/2015	125.01	Put	Bond Future	1,942.4800	1.9425	1,956.2200	1.9562	0.707	0	0	0
2015/02/13	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	EL28	07/05/2015	125.00	Put	Bond Future	1,932.4800	1.9325	1,946.2200	1.9462	0.711	0	0	0
2015/02/13	EL28	06/08/2015	125.00	Call	Bond Future	122.5800	0.1226	106.3700	0.1064	(13.224)	0	0	0
2015/02/13	EL28	06/08/2015			Bond Future	125.1226	125.1226	125.1064	125.1064	(0.013)	0.0000	0.0000	0
2015/02/13	EL28	06/08/2015	125.01	Call	Bond Future	112.5800	0.1126	96.3700	0.0964	(14.399)	0	0	0
2015/02/13	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	EL28	06/08/2015	124.99	Call	Bond Future	132.5800	0.1326	116.3700	0.1164	(12.227)	0	0	0
2015/02/13	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	07/05/2015			Bond Future	9.1150	86.9008	9.0884	87.1103	(0.291)	0.0000	0.0000	6,576
2015/02/13	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	07/05/2015	9.76	Call	Bond Future	4,861.3700	4.8614	5,070.9200	5.0709	4.311	0	0	0
2015/02/13	ES33	07/05/2015	9.74	Call	Bond Future	4,716.9800	4.7170	4,926.5300	4.9265	4.442	0	0	0
2015/02/13	ES33	07/05/2015	9.75	Call	Bond Future	4,789.2200	4.7892	4,998.7700	4.9988	4.375	0	0	0
2015/02/13	ES33	06/08/2015			Bond Future	9.1808	88.3449	9.1537	88.5563	(0.296)	0.0000	0.0000	0
2015/02/13	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	06/08/2015	9.61	Call	Bond Future	3,239.1800	3.2392	3,450.5200	3.4505	6.524	0	0	0
2015/02/13	ES33	06/08/2015	9.59	Call	Bond Future	3,092.3800	3.0924	3,303.7200	3.3037	6.834	0	0	0
2015/02/13	ES33	06/08/2015	9.60	Call	Bond Future	3,165.8300	3.1658	3,377.1700	3.3772	6.676	0	0	0
2015/02/13	ES33	05/11/2015	9.00	Put	Bond Future	1,906.3400	1.9063	1,691.0900	1.6911	(11.291)	0	0	0
2015/02/13	ES33	05/11/2015			Bond Future	9.2445	86.0270	9.2164	86.2423	(0.303)	0.0000	0.0000	0
2015/02/13	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	ES33	05/11/2015	8.99	Put	Bond Future	1,985.6700	1.9857	1,770.4200	1.7704	(10.840)	0	0	0
2015/02/13	ES33	05/11/2015	9.01	Put	Bond Future	1,827.1100	1.8271	1,611.8600	1.6119	(11.781)	0	0	0
2015/02/13	GOVI	07/05/2015	449.99	Call	GOVI	507,410.0000	50.7410	517,130.0000	51.7130	1.916	0	0	0
2015/02/13	GOVI	07/05/2015			GOVI	500.7310	500.7310	501.7030	501.7030	0.194	0.0000	0.0000	450
2015/02/13	GOVI	07/05/2015	450.00	Call	GOVI	507,310.0000	50.7310	517,030.0000	51.7030	1.916	0	0	0
2015/02/13	GOVI	07/05/2015	450.01	Call	GOVI	507,210.0000	50.7210	516,930.0000	51.6930	1.916	0	0	0
2015/02/13	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	GOVI	07/05/2015	450.01	Put	GOVI	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
2015/02/13	GOVI	06/08/2015			GOVI	508.9620	508.9620	509.9420	509.9420	0.193	0.0000	0.0000	29
2015/02/13	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	GOVI	06/08/2015	499.99	Call	GOVI	89,720.0000	8.9720	99,520.0000	9.9520	10.923	0	0	0
2015/02/13	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	GOVI	06/08/2015	500.00	Call	GOVI	89,620.0000	8.9620	99,420.0000	9.9420	10.935	0	0	0
2015/02/13	GOVI	06/08/2015	500.01	Call	GOVI	89,520.0000	8.9520	99,320.0000	9.9320	10.947	0	0	0
2015/02/13	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	GOVI	05/11/2015			GOVI	517.5190	517.5190	518.5170	518.5170	0.193	0.0000	0.0000	0
2015/02/13	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	GOVI	05/11/2015	529.99	Put	GOVI	124,710.0000	12.4710	114,730.0000	11.4730	(8.003)	0	0	0
2015/02/13	GOVI	05/11/2015	530.01	Put	GOVI	124,910.0000	12.4910	114,930.0000	11.4930	(7.990)	0	0	0
2015/02/13	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	GOVI	05/11/2015	530.00	Put	GOVI	124,810.0000	12.4810	114,830.0000	11.4830	(7.996)	0	0	0
2015/02/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/13	IGOV	07/05/2015			Index Future	226.1040	226.1040	225.8070	225.8070	(0.131)	0.0000	0.0000	1,074
2015/02/13	IGOV	06/08/2015			Index Future	229.8390	229.8390	229.5330	229.5330	(0.133)	0.0000	0.0000	100
2015/02/13	IGOV	05/11/2015			Index Future	233.7210	233.7210	233.4110	233.4110	(0.133)	0.0000	0.0000	0
2015/02/13	ILBI	07/05/2015			Index Future	612.2540	612.2540	611.4490	611.4490	(0.131)	0.0000	0.0000	0
2015/02/13	ILBI	06/08/2015			Index Future	622.3150	622.3150	621.4950	621.4950	(0.132)	0.0000	0.0000	159
2015/02/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/13	JBAF	18/02/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/13	JBAF	18/03/2015			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	2,850
2015/02/13	JBAF	15/04/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/13	JBAF	20/05/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2015/02/13	JBAF	17/06/2015			Jibar Tradeable Future	6.1200	93.8800	6.1400	93.8600	0.327	0.0000	0.0000	5,000
2015/02/13	JBAF	15/07/2015			Jibar Tradeable Future	6.1300	93.8700	6.1500	93.8500	0.326	0.0000	0.0000	0
2015/02/13	JBAF	16/09/2015			Jibar Tradeable Future	6.1900	93.8100	6.2200	93.7800	0.485	0.0000	0.0000	0
2015/02/13	JBAF	15/12/2015			Jibar Tradeable Future	6.3200	93.6800	6.3500	93.6500	0.475	0.0000	0.0000	0
2015/02/13	JBAF	16/03/2016			Jibar Tradeable Future	6.4800	93.5200	6.5300	93.4700	0.772	0.0000	0.0000	0
2015/02/13	JBAF	15/06/2016			Jibar Tradeable Future	6.6200	93.3800	6.6700	93.3300	0.755	0.0000	0.0000	0
2015/02/13	JBAF	21/09/2016			Jibar Tradeable Future	6.8200	93.1800	6.8500	93.1500	0.440	0.0000	0.0000	0
2015/02/13	JBAF	21/12/2016			Jibar Tradeable Future	6.9200	93.0800	6.9500	93.0500	0.434	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
2015/02/13	R023	07/05/2015	8.14	Call	Bond Future	4,540.0500	4.5400	4,716.9800	4.7170	3.897	0	0	0
2015/02/13	R023	07/05/2015	8.15	Put	Bond Future	75.7700	0.0758	63.4600	0.0635	(16.247)	0	0	0
2015/02/13	R023	07/05/2015			Bond Future	7.3675	103.7597	7.3356	103.9494	(0.433)	0.0000	0.0000	7,963
2015/02/13	R023	07/05/2015	8.15	Call	Bond Future	4,592.8500	4.5929	4,770.2500	4.7702	3.863	0	0	0
2015/02/13	R023	07/05/2015	8.16	Call	Bond Future	4,645.7500	4.6457	4,823.5900	4.8236	3.828	0	0	0
2015/02/13	R023	07/05/2015	8.14	Put	Bond Future	79.0900	0.0791	66.3100	0.0663	(16.159)	0	0	0
2015/02/13	R023	07/05/2015	8.16	Put	Bond Future	72.5800	0.0726	60.7100	0.0607	(16.354)	0	0	0
2015/02/13	R023	06/08/2015	9.07	Put	Bond Future	29.3200	0.0293	25.6300	0.0256	(12.585)	0	0	911
2015/02/13	R023	06/08/2015	8.24	Call	Bond Future	5,046.6100	5.0466	5,209.6100	5.2096	3.230	0	0	0
2015/02/13	R023	06/08/2015			Bond Future	7.3969	105.4836	7.3639	105.6744	(0.446)	0.0000	0.0000	0
2015/02/13	R023	06/08/2015	9.07	Call	Bond Future	9,151.3500	9.1513	9,338.4500	9.3385	2.045	0	0	0
2015/02/13	R023	06/08/2015	8.26	Put	Bond Future	301.4700	0.3015	274.7200	0.2747	(8.873)	0	0	0
2015/02/13	R023	06/08/2015	8.25	Put	Bond Future	308.5500	0.3086	281.2900	0.2813	(8.835)	0	0	0
2015/02/13	R023	06/08/2015	8.24	Put	Bond Future	315.7800	0.3158	287.9900	0.2880	(8.800)	0	0	0
2015/02/13	R023	06/08/2015	8.25	Call	Bond Future	5,093.8300	5.0938	5,257.3600	5.2574	3.210	0	0	0
2015/02/13	R023	06/08/2015	8.26	Call	Bond Future	5,141.1500	5.1412	5,305.1900	5.3052	3.191	0	0	0
2015/02/13	R186	07/05/2015	7.40	Call	Bond Future	988.4300	0.9884	1,075.7000	1.0757	8.829	0	0	0
2015/02/13	R186	07/05/2015			Bond Future	7.6149	126.0565	7.5834	126.3317	(0.414)	0.0000	0.0000	33,961
2015/02/13	R186	07/05/2015	7.50	Put	Bond Future	2,329.6900	2.3297	2,162.2100	2.1622	(7.189)	0	0	4,350
2015/02/13	R186	07/05/2015	8.25	Call	Bond Future	5,638.5800	5.6386	5,878.7400	5.8787	4.259	0	0	0
2015/02/13	R186	07/05/2015	7.80	Put	Bond Future	1,101.5900	1.1016	997.4900	0.9975	(9.450)	0	0	300
2015/02/13	R186	07/05/2015	7.45	Put	Bond Future	2,597.6500	2.5976	2,419.7800	2.4198	(6.847)	0	0	4,400
2015/02/13	R186	07/05/2015	8.24	Put	Bond Future	273.7200	0.2737	237.6400	0.2376	(13.181)	0	0	0
2015/02/13	R186	07/05/2015	8.26	Put	Bond Future	254.7300	0.2547	220.6900	0.2207	(13.363)	0	0	0
2015/02/13	R186	07/05/2015	7.40	Put	Bond Future	2,883.7100	2.8837	2,695.7600	2.6958	(6.518)	0	0	4,350
2015/02/13	R186	07/05/2015	7.50	Call	Bond Future	1,321.2100	1.3212	1,428.9500	1.4290	8.155	0	0	0
2015/02/13	R186	07/05/2015	8.25	Put	Bond Future	264.1400	0.2641	229.0800	0.2291	(13.273)	0	0	0
2015/02/13	R186	07/05/2015	8.26	Call	Bond Future	5,711.1800	5.7112	5,952.3600	5.9524	4.223	0	0	0
2015/02/13	R186	07/05/2015	7.45	Call	Bond Future	1,146.8500	1.1469	1,244.2000	1.2442	8.488	0	0	0
2015/02/13	R186	07/05/2015	7.80	Call	Bond Future	2,702.2100	2.7022	2,873.3300	2.8733	6.333	0	0	0
2015/02/13	R186	07/05/2015	8.24	Call	Bond Future	5,566.0700	5.5661	5,805.2100	5.8052	4.296	0	0	0
2015/02/13	R186	06/08/2015	8.90	Put	Bond Future	184.2400	0.1842	165.8900	0.1659	(9.960)	0	0	2,500
2015/02/13	R186	06/08/2015	8.00	Put	Bond Future	1,393.3600	1.3934	1,301.0500	1.3010	(6.625)	0	0	0
2015/02/13	R186	06/08/2015			Bond Future	7.6492	122.8525	7.6169	123.1301	(0.423)	0.0000	0.0000	540
2015/02/13	R186	06/08/2015	8.01	Call	Bond Future	4,402.6200	4.4026	4,589.1600	4.5892	4.237	0	0	0
2015/02/13	R186	06/08/2015	8.00	Call	Bond Future	4,345.9500	4.3460	4,531.2300	4.5312	4.263	0	0	0
2015/02/13	R186	06/08/2015	7.99	Call	Bond Future	4,289.6000	4.2896	4,473.6100	4.4736	4.290	0	0	0
2015/02/13	R186	06/08/2015	8.90	Call	Bond Future	10,277.2000	10.2772	10,536.4400	10.5364	2.522	0	0	0
2015/02/13	R186	06/08/2015	7.99	Put	Bond Future	1,419.8200	1.4198	1,326.2400	1.3262	(6.591)	0	0	0
2015/02/13	R186	06/08/2015	8.01	Put	Bond Future	1,367.2900	1.3673	1,276.2400	1.2762	(6.659)	0	0	0
2015/02/13	R186	05/11/2015	8.25	Put	Bond Future	1,440.5100	1.4405	1,359.9800	1.3600	(5.590)	0	0	0
2015/02/13	R186	05/11/2015	8.24	Call	Bond Future	6,059.6900	6.0597	6,260.9900	6.2610	3.322	0	0	0
2015/02/13	R186	05/11/2015			Bond Future	7.6782	124.8979	7.6446	125.1807	(0.438)	0.0000	0.0000	0
2015/02/13	R186	05/11/2015	9.00	Put	Bond Future	397.8400	0.3978	368.8600	0.3689	(7.284)	0	0	2,600
2015/02/13	R186	05/11/2015	8.24	Put	Bond Future	1,462.7200	1.4627	1,381.2500	1.3813	(5.570)	0	0	0
2015/02/13	R186	05/11/2015	8.26	Put	Bond Future	1,418.9400	1.4189	1,339.3200	1.3393	(5.611)	0	0	0
2015/02/13	R186	05/11/2015	9.00	Call	Bond Future	10,841.7200	10.8417	11,095.5100	11.0955	2.341	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
2015/02/13	R186	05/11/2015	8.25	Call	Bond Future	6,117.1300	6.1171	6,319.3700	6.3194	3.306	0	0	0
2015/02/13	R186	05/11/2015	8.26	Call	Bond Future	6,175.1400	6.1751	6,378.2900	6.3783	3.290	0	0	0
2015/02/13	R186	04/02/2016	7.50	Call	Bond Future	2,845.5800	2.8456	2,969.0400	2.9690	4.339	0	0	0
2015/02/13	R186	04/02/2016			Bond Future	7.6885	121.8705	7.6540	122.1551	(0.448)	0.0000	0.0000	5,660
2015/02/13	R186	04/02/2016	7.51	Call	Bond Future	2,882.5800	2.8826	3,007.0900	3.0071	4.319	0	0	0
2015/02/13	R186	04/02/2016	7.49	Call	Bond Future	2,809.3300	2.8093	2,931.7400	2.9317	4.357	0	0	0
2015/02/13	R186	04/02/2016	7.50	Put	Bond Future	4,414.5000	4.4145	4,253.3600	4.2534	(3.650)	0	0	0
2015/02/13	R186	04/02/2016	7.49	Put	Bond Future	4,462.2700	4.4623	4,300.0800	4.3001	(3.635)	0	0	0
2015/02/13	R186	04/02/2016	7.51	Put	Bond Future	4,367.5600	4.3676	4,207.4700	4.2075	(3.665)	0	0	0
2015/02/13	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R197	07/05/2015			Bond Future	289.9170	289.9170	289.8811	289.8811	(0.012)	0.0000	0.0000	861
2015/02/13	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R197	07/05/2015	293.99	Put	Bond Future	4,072.9700	4.0730	4,108.8800	4.1089	0.882	0	0	0
2015/02/13	R197	07/05/2015	294.01	Put	Bond Future	4,092.9700	4.0930	4,128.8800	4.1289	0.877	0	0	0
2015/02/13	R197	07/05/2015	294.00	Put	Bond Future	4,082.9700	4.0830	4,118.8800	4.1189	0.880	0	0	0
2015/02/13	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R197	06/08/2015	288.00	Call	Bond Future	652.0600	0.6521	610.4800	0.6105	(6.377)	0	0	0
2015/02/13	R197	06/08/2015			Bond Future	288.6521	288.6521	288.6105	288.6105	(0.014)	0.0000	0.0000	0
2015/02/13	R197	06/08/2015	288.01	Call	Bond Future	642.0600	0.6421	600.4800	0.6005	(6.476)	0	0	0
2015/02/13	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R197	06/08/2015	287.99	Call	Bond Future	662.0600	0.6621	620.4800	0.6205	(6.280)	0	0	0
2015/02/13	R202	07/05/2015			Bond Future	238.0884	238.0884	237.3741	237.3741	(0.300)	0.0000	0.0000	50,916
2015/02/13	R202	07/05/2015	238.49	Put	Bond Future	401.6200	0.4016	1,115.9000	1.1159	177.850	0	0	0
2015/02/13	R202	07/05/2015	238.50	Put	Bond Future	411.6200	0.4116	1,125.9000	1.1259	173.529	0	0	0
2015/02/13	R202	07/05/2015	238.51	Put	Bond Future	421.6200	0.4216	1,135.9000	1.1359	169.413	0	0	0
2015/02/13	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R202	06/08/2015			Bond Future	238.8207	238.8207	238.0901	238.0901	(0.306)	0.0000	0.0000	0
2015/02/13	R202	06/08/2015	239.99	Put	Bond Future	1,169.2600	1.1693	1,899.9400	1.8999	62.491	0	0	0
2015/02/13	R202	06/08/2015	240.00	Put	Bond Future	1,179.2600	1.1793	1,909.9400	1.9099	61.961	0	0	0
2015/02/13	R202	06/08/2015	240.01	Put	Bond Future	1,189.2600	1.1893	1,919.9400	1.9199	61.440	0	0	0
2015/02/13	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R203	07/05/2015			Bond Future	6.6365	104.7336	6.6028	104.8073	(0.508)	0.0000	0.0000	7,875
2015/02/13	R203	07/05/2015	7.24	Put	Bond Future	38.5900	0.0386	31.8500	0.0319	(17.466)	0	0	0
2015/02/13	R203	07/05/2015	7.26	Put	Bond Future	35.2700	0.0353	29.0200	0.0290	(17.720)	0	0	0
2015/02/13	R203	07/05/2015	7.25	Put	Bond Future	36.9000	0.0369	30.4000	0.0304	(17.615)	0	0	0
2015/02/13	R203	07/05/2015	7.25	Call	Bond Future	1,366.7700	1.3668	1,433.9600	1.4340	4.916	0	0	0
2015/02/13	R203	07/05/2015	7.24	Call	Bond Future	1,346.9600	1.3470	1,413.9100	1.4139	4.970	0	0	0
2015/02/13	R203	07/05/2015	7.26	Call	Bond Future	1,386.6300	1.3866	1,454.0700	1.4541	4.864	0	0	0
2015/02/13	R203	06/08/2015	6.74	Call	Bond Future	648.7200	0.6487	689.4900	0.6895	6.285	0	0	0

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2015/02/13	R203	06/08/2015	6.75	Put	Bond Future	420.5400	0.4205	388.7300	0.3887	(7.564)	0	0	0
2015/02/13	R203	06/08/2015			Bond Future	6.6279	106.4740	6.5907	106.5470	(0.561)	0.0000	0.0000	0
2015/02/13	R203	06/08/2015	6.75	Call	Bond Future	660.0900	0.6601	701.2900	0.7013	6.242	0	0	0
2015/02/13	R203	06/08/2015	6.76	Call	Bond Future	671.8700	0.6719	713.4700	0.7135	6.192	0	0	0
2015/02/13	R203	06/08/2015	6.74	Put	Bond Future	428.7600	0.4288	396.5200	0.3965	(7.519)	0	0	0
2015/02/13	R203	06/08/2015	6.76	Put	Bond Future	412.7400	0.4127	381.3300	0.3813	(7.610)	0	0	0
2015/02/13	R203	05/11/2015	5.99	Call	Bond Future	197.8300	0.1978	215.0300	0.2150	8.694	0	0	0
2015/02/13	R203	05/11/2015	6.00	Put	Bond Future	1,256.8400	1.2568	1,199.6600	1.1997	(4.550)	0	0	0
2015/02/13	R203	05/11/2015			Bond Future	6.6002	104.0790	6.5574	104.1536	(0.648)	0.0000	0.0000	0
2015/02/13	R203	05/11/2015	6.00	Call	Bond Future	202.2100	0.2022	219.6900	0.2197	8.644	0	0	0
2015/02/13	R203	05/11/2015	6.01	Call	Bond Future	206.6500	0.2066	224.4100	0.2244	8.594	0	0	0
2015/02/13	R203	05/11/2015	5.99	Put	Bond Future	1,270.1500	1.2702	1,212.6900	1.2127	(4.524)	0	0	0
2015/02/13	R203	05/11/2015	6.01	Put	Bond Future	1,243.5900	1.2436	1,186.6900	1.1867	(4.575)	0	0	0
2015/02/13	R204	07/05/2015	7.51	Put	Bond Future	56.9400	0.0569	47.5600	0.0476	(16.473)	0	0	0
2015/02/13	R204	07/05/2015			Bond Future	6.8624	106.6930	6.8297	106.7983	(0.477)	0.0000	0.0000	14,609
2015/02/13	R204	07/05/2015	7.50	Put	Bond Future	59.4900	0.0595	49.7600	0.0498	(16.356)	0	0	0
2015/02/13	R204	07/05/2015	7.49	Call	Bond Future	2,059.4700	2.0595	2,154.7600	2.1548	4.627	0	0	0
2015/02/13	R204	07/05/2015	7.50	Call	Bond Future	2,088.2600	2.0883	2,183.9100	2.1839	4.580	0	0	0
2015/02/13	R204	07/05/2015	7.51	Call	Bond Future	2,117.1300	2.1171	2,213.1300	2.2131	4.534	0	0	0
2015/02/13	R204	07/05/2015	7.49	Put	Bond Future	62.1400	0.0621	52.0500	0.0521	(16.238)	0	0	0
2015/02/13	R204	06/08/2015	7.74	Call	Bond Future	2,679.3300	2.6793	2,771.4700	2.7715	3.439	0	0	0
2015/02/13	R204	06/08/2015	7.75	Put	Bond Future	124.6200	0.1246	111.8300	0.1118	(10.263)	0	0	0
2015/02/13	R204	06/08/2015			Bond Future	6.8806	104.4288	6.8458	104.5340	(0.507)	0.0000	0.0000	0
2015/02/13	R204	06/08/2015	8.41	Call	Bond Future	4,503.4600	4.5035	4,606.4000	4.6064	2.286	0	0	0
2015/02/13	R204	06/08/2015	7.74	Put	Bond Future	127.8600	0.1279	114.8000	0.1148	(10.214)	0	0	0
2015/02/13	R204	06/08/2015	7.76	Put	Bond Future	121.4500	0.1214	108.9300	0.1089	(10.309)	0	0	0
2015/02/13	R204	06/08/2015	8.41	Put	Bond Future	16.4500	0.0165	14.1900	0.0142	(13.739)	0	0	699
2015/02/13	R204	06/08/2015	7.75	Call	Bond Future	2,705.3200	2.7053	2,797.7300	2.7977	3.416	0	0	0
2015/02/13	R204	06/08/2015	7.76	Call	Bond Future	2,731.3700	2.7314	2,824.0500	2.8240	3.393	0	0	0
2015/02/13	R204	05/11/2015			Bond Future	6.8853	106.1673	6.8471	106.2747	(0.554)	0.0000	0.0000	0
2015/02/13	R204	05/11/2015	6.25	Call	Bond Future	336.7300	0.3367	361.3900	0.3614	7.323	0	0	0
2015/02/13	R204	05/11/2015	6.24	Put	Bond Future	2,164.5600	2.1646	2,081.4300	2.0814	(3.841)	0	0	0
2015/02/13	R204	05/11/2015	6.26	Put	Bond Future	2,121.3800	2.1214	2,039.0400	2.0390	(3.881)	0	0	0
2015/02/13	R204	05/11/2015	6.25	Put	Bond Future	2,142.9200	2.1429	2,060.1800	2.0602	(3.861)	0	0	0
2015/02/13	R204	05/11/2015	6.26	Call	Bond Future	343.9300	0.3439	368.9900	0.3690	7.286	0	0	0
2015/02/13	R204	05/11/2015	6.24	Call	Bond Future	329.6300	0.3296	353.9000	0.3539	7.363	0	0	0
2015/02/13	R207	07/05/2015			Bond Future	7.0134	103.2588	6.9811	103.3864	(0.460)	0.0000	0.0000	35,580
2015/02/13	R207	07/05/2015	8.25	Call	Bond Future	4,752.8200	4.7528	4,879.5300	4.8795	2.666	0	0	0
2015/02/13	R207	07/05/2015	7.73	Call	Bond Future	2,847.4200	2.8474	2,965.1300	2.9651	4.134	0	0	66
2015/02/13	R207	07/05/2015	8.24	Put	Bond Future	4.6600	0.0047	3.6200	0.0036	(22.318)	0	0	0
2015/02/13	R207	07/05/2015	7.73	Put	Bond Future	61.8500	0.0618	51.8800	0.0519	(16.120)	0	0	0
2015/02/13	R207	07/05/2015	8.26	Put	Bond Future	4.1200	0.0041	3.2000	0.0032	(22.330)	0	0	0
2015/02/13	R207	07/05/2015	8.25	Put	Bond Future	4.3800	0.0044	3.4100	0.0034	(22.146)	0	0	0
2015/02/13	R207	07/05/2015	8.26	Call	Bond Future	4,789.8400	4.7898	4,916.6000	4.9166	2.646	0	0	0
2015/02/13	R207	07/05/2015	8.24	Call	Bond Future	4,715.8100	4.7158	4,842.4500	4.8425	2.685	0	0	0
2015/02/13	R207	06/08/2015	7.76	Call	Bond Future	2,913.9000	2.9139	3,019.6800	3.0197	3.630	0	0	0

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2015/02/13	R207	06/08/2015			Bond Future	7.0397	101.3313	7.0057	101.4592	(0.482)	0.0000	0.0000	0
2015/02/13	R207	06/08/2015	7.74	Call	Bond Future	2,852.6300	2.8526	2,957.5600	2.9576	3.678	0	0	0
2015/02/13	R207	06/08/2015	7.75	Call	Bond Future	2,883.2200	2.8832	2,988.5800	2.9886	3.654	0	0	0
2015/02/13	R207	06/08/2015	7.46	Call	Bond Future	2,044.5300	2.0445	2,135.3400	2.1353	4.442	0	0	70
2015/02/13	R207	06/08/2015	7.74	Put	Bond Future	257.7200	0.2577	234.7400	0.2347	(8.917)	0	0	0
2015/02/13	R207	06/08/2015	7.76	Put	Bond Future	246.0800	0.2461	223.9500	0.2239	(8.993)	0	0	0
2015/02/13	R207	06/08/2015	7.46	Put	Bond Future	477.2700	0.4773	440.1700	0.4402	(7.773)	0	0	0
2015/02/13	R207	06/08/2015	7.75	Put	Bond Future	251.8400	0.2518	229.2900	0.2293	(8.954)	0	0	0
2015/02/13	R207	05/11/2015	7.76	Call	Bond Future	2,965.6100	2.9656	3,065.2000	3.0652	3.358	0	0	0
2015/02/13	R207	05/11/2015			Bond Future	7.0514	103.0184	7.0150	103.1488	(0.516)	0.0000	0.0000	0
2015/02/13	R207	05/11/2015	7.74	Call	Bond Future	2,911.4800	2.9115	3,010.2800	3.0103	3.393	0	0	0
2015/02/13	R207	05/11/2015	7.75	Call	Bond Future	2,938.3700	2.9384	3,037.5700	3.0376	3.376	0	0	0
2015/02/13	R207	05/11/2015	7.43	Call	Bond Future	2,123.8100	2.1238	2,208.6700	2.2087	3.996	0	0	53
2015/02/13	R207	05/11/2015	7.74	Put	Bond Future	480.3700	0.4804	448.7000	0.4487	(6.593)	0	0	0
2015/02/13	R207	05/11/2015	7.76	Put	Bond Future	464.9600	0.4650	434.0800	0.4341	(6.641)	0	0	0
2015/02/13	R207	05/11/2015	7.43	Put	Bond Future	778.2800	0.7783	732.6700	0.7327	(5.860)	0	0	0
2015/02/13	R207	05/11/2015	7.75	Put	Bond Future	472.4800	0.4725	441.2100	0.4412	(6.618)	0	0	0
2015/02/13	R208	07/05/2015	8.01	Call	Bond Future	4,019.9500	4.0200	4,187.1100	4.1871	4.158	0	0	0
2015/02/13	R208	07/05/2015			Bond Future	7.1382	98.9250	7.1010	99.0993	(0.521)	0.0000	0.0000	62,199
2015/02/13	R208	07/05/2015	7.99	Call	Bond Future	3,934.2500	3.9343	4,100.8000	4.1008	4.233	0	0	0
2015/02/13	R208	07/05/2015	8.00	Call	Bond Future	3,977.0600	3.9771	4,143.9200	4.1439	4.196	0	0	0
2015/02/13	R208	07/05/2015	7.99	Put	Bond Future	39.3900	0.0394	31.6200	0.0316	(19.726)	0	0	0
2015/02/13	R208	07/05/2015	8.01	Put	Bond Future	35.9200	0.0359	28.7600	0.0288	(19.933)	0	0	0
2015/02/13	R208	07/05/2015	8.00	Put	Bond Future	37.6000	0.0376	30.1400	0.0301	(19.840)	0	0	0
2015/02/13	R208	06/08/2015			Bond Future	7.1637	100.5691	7.1250	100.7444	(0.541)	0.0000	0.0000	0
2015/02/13	R208	06/08/2015	8.00	Call	Bond Future	3,929.7600	3.9298	4,080.5100	4.0805	3.836	0	0	0
2015/02/13	R208	06/08/2015	8.01	Call	Bond Future	3,967.2600	3.9673	4,118.4900	4.1185	3.812	0	0	0
2015/02/13	R208	06/08/2015	8.85	Call	Bond Future	7,292.1800	7.2922	7,464.7300	7.4647	2.366	0	0	0
2015/02/13	R208	06/08/2015	7.99	Call	Bond Future	3,892.3400	3.8923	4,042.6000	4.0426	3.860	0	0	0
2015/02/13	R208	06/08/2015	8.01	Put	Bond Future	232.0600	0.2321	207.9100	0.2079	(10.407)	0	0	0
2015/02/13	R208	06/08/2015	8.00	Put	Bond Future	237.6700	0.2377	213.0400	0.2130	(10.363)	0	0	0
2015/02/13	R208	06/08/2015	7.99	Put	Bond Future	243.4000	0.2434	218.2800	0.2183	(10.320)	0	0	0
2015/02/13	R208	06/08/2015	8.85	Put	Bond Future	18.9700	0.0190	16.1400	0.0161	(14.918)	0	0	198
2015/02/13	R208	05/11/2015			Bond Future	7.1822	98.8426	7.1412	99.0214	(0.571)	0.0000	0.0000	0
2015/02/13	R208	05/11/2015	8.48	Call	Bond Future	5,631.9200	5.6319	5,794.3600	5.7944	2.884	0	0	0
2015/02/13	R208	05/11/2015	7.74	Put	Bond Future	684.4700	0.6845	635.1800	0.6352	(7.201)	0	0	0
2015/02/13	R208	05/11/2015	7.75	Call	Bond Future	3,108.3000	3.1083	3,238.3300	3.2383	4.183	0	0	0
2015/02/13	R208	05/11/2015	7.76	Call	Bond Future	3,139.6200	3.1396	3,270.2500	3.2702	4.161	0	0	0
2015/02/13	R208	05/11/2015	8.48	Put	Bond Future	173.3900	0.1734	157.1200	0.1571	(9.383)	0	0	2,200
2015/02/13	R208	05/11/2015	7.74	Call	Bond Future	3,077.1000	3.0771	3,206.5200	3.2065	4.206	0	0	0
2015/02/13	R208	05/11/2015	7.76	Put	Bond Future	662.5300	0.6625	614.4500	0.6145	(7.257)	0	0	0
2015/02/13	R208	05/11/2015	7.75	Put	Bond Future	673.4300	0.6734	624.7500	0.6248	(7.229)	0	0	0
2015/02/13	R209	07/05/2015			Bond Future	8.1926	81.4271	8.1665	81.6483	(0.318)	0.0000	0.0000	14,564
2015/02/13	R209	07/05/2015	8.99	Put	Bond Future	175.5500	0.1755	154.8300	0.1548	(11.803)	0	0	0
2015/02/13	R209	07/05/2015	7.30	Call	Bond Future	71.4900	0.0715	78.5800	0.0786	9.917	0	0	700
2015/02/13	R209	07/05/2015	8.30	Put	Bond Future	1,406.2200	1.4062	1,306.8400	1.3068	(7.067)	0	0	700

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
2015/02/13	R209	07/05/2015	9.01	Put	Bond Future	163.5500	0.1636	144.0100	0.1440	(11.947)	0	0	0
2015/02/13	R209	07/05/2015	8.99	Call	Bond Future	6,518.9000	6.5189	6,719.4000	6.7194	3.076	0	0	0
2015/02/13	R209	07/05/2015	9.00	Put	Bond Future	169.4600	0.1695	149.3300	0.1493	(11.879)	0	0	0
2015/02/13	R209	07/05/2015	9.00	Call	Bond Future	6,587.4800	6.5875	6,788.5700	6.7886	3.053	0	0	0
2015/02/13	R209	07/05/2015	7.30	Put	Bond Future	8,185.7600	8.1858	7,971.6300	7.9716	(2.616)	0	0	0
2015/02/13	R209	07/05/2015	8.30	Call	Bond Future	2,307.1200	2.3071	2,428.9600	2.4290	5.281	0	0	0
2015/02/13	R209	07/05/2015	9.01	Call	Bond Future	6,656.1300	6.6561	6,857.8100	6.8578	3.030	0	0	0
2015/02/13	R209	06/08/2015	8.99	Put	Bond Future	750.2600	0.7503	705.0500	0.7050	(6.026)	0	0	0
2015/02/13	R209	06/08/2015			Bond Future	8.2291	82.7804	8.2025	83.0039	(0.323)	0.0000	0.0000	0
2015/02/13	R209	06/08/2015	9.01	Put	Bond Future	722.0600	0.7221	678.1800	0.6782	(6.077)	0	0	0
2015/02/13	R209	06/08/2015	9.90	Call	Bond Future	12,447.2100	12.4472	12,662.5300	12.6625	1.730	0	0	0
2015/02/13	R209	06/08/2015	9.00	Call	Bond Future	6,829.0600	6.8291	7,007.9600	7.0080	2.620	0	0	0
2015/02/13	R209	06/08/2015	9.01	Call	Bond Future	6,889.4600	6.8895	7,069.0200	7.0690	2.606	0	0	0
2015/02/13	R209	06/08/2015	9.00	Put	Bond Future	736.0400	0.7360	691.5000	0.6915	(6.051)	0	0	0
2015/02/13	R209	06/08/2015	8.99	Call	Bond Future	6,768.7900	6.7688	6,947.0200	6.9470	2.633	0	0	0
2015/02/13	R209	06/08/2015	9.90	Put	Bond Future	92.1200	0.0921	84.0000	0.0840	(8.815)	0	0	2,914
2015/02/13	R209	05/11/2015	7.99	Put	Bond Future	4,644.1100	4.6441	4,505.4000	4.5054	(2.987)	0	0	0
2015/02/13	R209	05/11/2015			Bond Future	8.2621	81.0098	8.2348	81.2373	(0.330)	0.0000	0.0000	0
2015/02/13	R209	05/11/2015	8.01	Put	Bond Future	4,539.0600	4.5391	4,402.1400	4.4021	(3.016)	0	0	0
2015/02/13	R209	05/11/2015	7.99	Call	Bond Future	2,333.0200	2.3330	2,421.7900	2.4218	3.805	0	0	0
2015/02/13	R209	05/11/2015	8.00	Put	Bond Future	4,591.5100	4.5915	4,453.6900	4.4537	(3.002)	0	0	0
2015/02/13	R209	05/11/2015	8.00	Call	Bond Future	2,367.0900	2.3671	2,456.7500	2.4568	3.788	0	0	0
2015/02/13	R209	05/11/2015	8.01	Call	Bond Future	2,401.1700	2.4012	2,491.7300	2.4917	3.771	0	0	0
2015/02/13	R210	07/05/2015			Bond Future	175.9711	175.9711	175.9494	175.9494	(0.012)	0.0000	0.0000	583
2015/02/13	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R210	07/05/2015	176.99	Put	Bond Future	1,018.9300	1.0189	1,040.6400	1.0406	2.131	0	0	0
2015/02/13	R210	07/05/2015	177.01	Put	Bond Future	1,038.9300	1.0389	1,060.6400	1.0606	2.090	0	0	0
2015/02/13	R210	07/05/2015	177.00	Put	Bond Future	1,028.9300	1.0289	1,050.6400	1.0506	2.110	0	0	0
2015/02/13	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R210	06/08/2015			Bond Future	178.9092	178.9092	178.8838	178.8838	(0.014)	0.0000	0.0000	0
2015/02/13	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R210	06/08/2015	178.99	Put	Bond Future	80.8200	0.0808	106.2400	0.1062	31.453	0	0	0
2015/02/13	R210	06/08/2015	179.01	Put	Bond Future	100.8200	0.1008	126.2400	0.1262	25.213	0	0	0
2015/02/13	R210	06/08/2015	179.00	Put	Bond Future	90.8200	0.0908	116.2400	0.1162	27.989	0	0	0
2015/02/13	R211	07/05/2015	134.99	Put	Bond Future	2,847.0200	2.8470	2,864.2300	2.8642	0.604	0	0	0
2015/02/13	R211	07/05/2015			Bond Future	132.1430	132.1430	132.1258	132.1258	(0.013)	0.0000	0.0000	1,120
2015/02/13	R211	07/05/2015	135.01	Put	Bond Future	2,867.0200	2.8670	2,884.2300	2.8842	0.600	0	0	0
2015/02/13	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R211	07/05/2015	135.00	Put	Bond Future	2,857.0200	2.8570	2,874.2300	2.8742	0.602	0	0	0
2015/02/13	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R211	06/08/2015			Bond Future	132.7170	132.7170	132.6971	132.6971	(0.015)	0.0000	0.0000	0
2015/02/13	R211	06/08/2015	134.99	Put	Bond Future	2,273.0400	2.2730	2,292.9200	2.2929	0.875	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
2015/02/13	R211	06/08/2015	135.01	Put	Bond Future	2,293.0400	2.2930	2,312.9200	2.3129	0.867	0	0	0
2015/02/13	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R211	06/08/2015	135.00	Put	Bond Future	2,283.0400	2.2830	2,302.9200	2.3029	0.871	0	0	0
2015/02/13	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R212	07/05/2015			Bond Future	137.8624	137.8624	137.5402	137.5402	(0.234)	0.0000	0.0000	1,145
2015/02/13	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R212	07/05/2015	140.99	Put	Bond Future	3,127.6500	3.1276	3,449.7700	3.4498	10.299	0	0	0
2015/02/13	R212	07/05/2015	141.01	Put	Bond Future	3,147.6500	3.1476	3,469.7700	3.4698	10.234	0	0	0
2015/02/13	R212	07/05/2015	141.00	Put	Bond Future	3,137.6500	3.1376	3,459.7700	3.4598	10.266	0	0	0
2015/02/13	R212	06/08/2015	141.01	Put	Bond Future	2,637.5000	2.6375	2,967.4800	2.9675	12.511	0	0	0
2015/02/13	R212	06/08/2015			Bond Future	138.3725	138.3725	138.0425	138.0425	(0.238)	0.0000	0.0000	0
2015/02/13	R212	06/08/2015	141.00	Put	Bond Future	2,627.5000	2.6275	2,957.4800	2.9575	12.559	0	0	0
2015/02/13	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R212	06/08/2015	140.99	Put	Bond Future	2,617.5000	2.6175	2,947.4800	2.9475	12.607	0	0	0
2015/02/13	R213	07/05/2015	8.74	Call	Bond Future	5,481.7800	5.4818	5,708.6100	5.7086	4.138	0	0	0
2015/02/13	R213	07/05/2015	8.75	Put	Bond Future	255.5000	0.2555	222.7300	0.2227	(12.826)	0	0	0
2015/02/13	R213	07/05/2015			Bond Future	8.0796	91.8318	8.0481	92.0924	(0.391)	0.0000	0.0000	16,466
2015/02/13	R213	07/05/2015	8.75	Call	Bond Future	5,548.6900	5.5487	5,776.4400	5.7764	4.105	0	0	0
2015/02/13	R213	07/05/2015	8.76	Call	Bond Future	5,615.6800	5.6157	5,844.3300	5.8443	4.072	0	0	0
2015/02/13	R213	07/05/2015	8.74	Put	Bond Future	264.2900	0.2643	230.6000	0.2306	(12.747)	0	0	0
2015/02/13	R213	07/05/2015	8.76	Put	Bond Future	246.8900	0.2469	215.0200	0.2150	(12.909)	0	0	0
2015/02/13	R213	06/08/2015			Bond Future	8.1177	93.3576	8.0855	93.6206	(0.397)	0.0000	0.0000	0
2015/02/13	R213	06/08/2015	8.49	Put	Bond Future	1,419.6700	1.4197	1,332.0600	1.3321	(6.171)	0	0	0
2015/02/13	R213	06/08/2015	8.51	Put	Bond Future	1,370.2600	1.3703	1,284.8600	1.2849	(6.232)	0	0	0
2015/02/13	R213	06/08/2015	8.49	Call	Bond Future	4,379.3100	4.3793	4,554.7100	4.5547	4.005	0	0	0
2015/02/13	R213	06/08/2015	8.50	Put	Bond Future	1,394.7900	1.3948	1,308.2900	1.3083	(6.202)	0	0	0
2015/02/13	R213	06/08/2015	8.50	Call	Bond Future	4,432.0400	4.4320	4,608.5500	4.6086	3.983	0	0	0
2015/02/13	R213	06/08/2015	8.51	Call	Bond Future	4,485.0200	4.4850	4,662.6300	4.6626	3.960	0	0	0
2015/02/13	R213	05/11/2015	7.76	Call	Bond Future	1,811.8800	1.8119	1,903.6800	1.9037	5.067	0	0	0
2015/02/13	R213	05/11/2015			Bond Future	8.1544	91.3660	8.1212	91.6337	(0.407)	0.0000	0.0000	0
2015/02/13	R213	05/11/2015	7.74	Call	Bond Future	1,755.0400	1.7550	1,844.7700	1.8448	5.113	0	0	0
2015/02/13	R213	05/11/2015	7.75	Call	Bond Future	1,783.3200	1.7833	1,874.0800	1.8741	5.089	0	0	0
2015/02/13	R213	05/11/2015	7.74	Put	Bond Future	5,176.0400	5.1760	4,998.0900	4.9981	(3.438)	0	0	0
2015/02/13	R213	05/11/2015	7.76	Put	Bond Future	5,063.6500	5.0637	4,887.7700	4.8878	(3.473)	0	0	0
2015/02/13	R213	05/11/2015	7.75	Put	Bond Future	5,119.6500	5.1196	4,942.7300	4.9427	(3.456)	0	0	0
2015/02/13	R214	07/05/2015			Bond Future	8.2451	82.7400	8.2137	83.0241	(0.381)	0.0000	0.0000	15,571
2015/02/13	R214	07/05/2015	9.15	Call	Bond Future	7,689.6100	7.6896	7,954.0500	7.9540	3.439	0	0	0
2015/02/13	R214	07/05/2015	9.16	Call	Bond Future	7,761.7300	7.7617	8,026.7500	8.0267	3.414	0	0	0
2015/02/13	R214	07/05/2015	9.14	Put	Bond Future	144.2200	0.1442	123.9400	0.1239	(14.062)	0	0	0
2015/02/13	R214	07/05/2015	9.16	Put	Bond Future	134.3500	0.1344	115.2400	0.1152	(14.224)	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
2015/02/13	R214	07/05/2015	9.15	Put	Bond Future	139.2100	0.1392	119.5200	0.1195	(14.144)	0	0	0
2015/02/13	R214	07/05/2015	9.14	Call	Bond Future	7,617.5100	7.6175	7,881.3600	7.8814	3.464	0	0	0
2015/02/13	R214	06/08/2015	8.76	Put	Bond Future	1,385.8600	1.3859	1,300.8800	1.3009	(6.132)	0	0	0
2015/02/13	R214	06/08/2015			Bond Future	8.2800	84.1147	8.2481	84.4018	(0.386)	0.0000	0.0000	0
2015/02/13	R214	06/08/2015	8.75	Put	Bond Future	1,410.0500	1.4100	1,323.9900	1.3240	(6.103)	0	0	0
2015/02/13	R214	06/08/2015	8.74	Call	Bond Future	5,389.9800	5.3900	5,589.9400	5.5899	3.710	0	0	0
2015/02/13	R214	06/08/2015	8.75	Call	Bond Future	5,448.1400	5.4481	5,649.1900	5.6492	3.690	0	0	0
2015/02/13	R214	06/08/2015	8.76	Call	Bond Future	5,506.3300	5.5063	5,708.4600	5.7085	3.671	0	0	0
2015/02/13	R214	06/08/2015	8.74	Put	Bond Future	1,434.4000	1.4344	1,347.2500	1.3472	(6.076)	0	0	0
2015/02/13	R214	05/11/2015			Bond Future	8.3135	82.2225	8.2807	82.5147	(0.394)	0.0000	0.0000	0
2015/02/13	R214	05/11/2015	7.99	Put	Bond Future	5,315.5500	5.3155	5,133.7900	5.1338	(3.419)	0	0	0
2015/02/13	R214	05/11/2015	8.00	Put	Bond Future	5,256.5200	5.2565	5,075.9000	5.0759	(3.436)	0	0	0
2015/02/13	R214	05/11/2015	8.01	Put	Bond Future	5,197.9600	5.1980	5,018.4800	5.0185	(3.453)	0	0	0
2015/02/13	R214	05/11/2015	7.99	Call	Bond Future	2,358.1900	2.3582	2,468.5700	2.4686	4.681	0	0	0
2015/02/13	R214	05/11/2015	8.00	Call	Bond Future	2,393.1400	2.3931	2,504.6600	2.5047	4.660	0	0	0
2015/02/13	R214	05/11/2015	8.01	Call	Bond Future	2,428.3900	2.4284	2,541.0500	2.5410	4.639	0	0	0
2015/02/13	R214	04/02/2016			Bond Future	8.3366	83.7191	8.3033	84.0143	(0.400)	0.0000	0.0000	4,420
2015/02/13	R214	04/02/2016	7.99	Put	Bond Future	6,043.2800	6.0433	5,864.5300	5.8645	(2.958)	0	0	0
2015/02/13	R214	04/02/2016	8.00	Call	Bond Future	2,924.1600	2.9242	3,041.6400	3.0416	4.018	0	0	0
2015/02/13	R214	04/02/2016	8.01	Call	Bond Future	2,960.3000	2.9603	3,078.7700	3.0788	4.002	0	0	0
2015/02/13	R214	04/02/2016	7.99	Call	Bond Future	2,888.2700	2.8883	3,004.7500	3.0048	4.033	0	0	0
2015/02/13	R214	04/02/2016	8.01	Put	Bond Future	5,927.9800	5.9280	5,751.2200	5.7512	(2.982)	0	0	0
2015/02/13	R214	04/02/2016	8.00	Put	Bond Future	5,985.4200	5.9854	5,807.6700	5.8077	(2.970)	0	0	0
2015/02/13	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R248	07/05/2015			Bond Future	8.3113	106.6279	8.2850	106.9361	(0.317)	0.0000	0.0000	31,320
2015/02/13	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R248	07/05/2015	9.26	Call	Bond Future	10,140.6200	10.1406	10,448.7700	10.4488	3.039	0	0	0
2015/02/13	R248	07/05/2015	9.24	Call	Bond Future	9,944.8200	9.9448	10,252.9700	10.2530	3.099	0	0	0
2015/02/13	R248	07/05/2015	9.25	Call	Bond Future	10,042.8100	10.0428	10,350.9600	10.3510	3.068	0	0	0
2015/02/13	R248	06/08/2015	8.76	Call	Bond Future	4,592.0900	4.5921	4,903.1300	4.9031	6.773	0	0	0
2015/02/13	R248	06/08/2015			Bond Future	8.3476	108.3994	8.3208	108.7105	(0.321)	0.0000	0.0000	745
2015/02/13	R248	06/08/2015	8.74	Call	Bond Future	4,377.5700	4.3776	4,688.6100	4.6886	7.105	0	0	0
2015/02/13	R248	06/08/2015	8.75	Call	Bond Future	4,484.9300	4.4849	4,795.9700	4.7960	6.935	0	0	0
2015/02/13	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R248	05/11/2015	8.01	Put	Bond Future	4,431.4800	4.4315	4,114.8900	4.1149	(7.144)	0	0	0
2015/02/13	R248	05/11/2015			Bond Future	8.3823	105.7719	8.3548	106.0885	(0.328)	0.0000	0.0000	0
2015/02/13	R248	05/11/2015	8.00	Put	Bond Future	4,554.9400	4.5549	4,238.3500	4.2383	(6.950)	0	0	0
2015/02/13	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/13	R248	05/11/2015	7.99	Put	Bond Future	4,678.6500	4.6787	4,362.0600	4.3621	(6.767)	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
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Total												413455
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