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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/02/2015 TO 16/02/2015

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
2015/02/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	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
2015/02/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2025	07/05/2015			Bond Future	119.3576	119.3576	119.2348	119.2348	(0.103)	0.0000	0.0000	16
2015/02/16	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2025	07/05/2015	120.99	Put	Bond Future	1,632.4000	1.6324	1,755.1600	1.7552	7.520	0	0	0
2015/02/16	2025	07/05/2015	121.01	Put	Bond Future	1,652.4000	1.6524	1,775.1600	1.7752	7.429	0	0	0
2015/02/16	2025	07/05/2015	121.00	Put	Bond Future	1,642.4000	1.6424	1,765.1600	1.7652	7.474	0	0	0
2015/02/16	2025	06/08/2015	120.99	Put	Bond Future	817.6400	0.8176	946.4800	0.9465	15.758	0	0	0
2015/02/16	2025	06/08/2015			Bond Future	120.1724	120.1724	120.0435	120.0435	(0.107)	0.0000	0.0000	0
2015/02/16	2025	06/08/2015	121.01	Put	Bond Future	837.6400	0.8376	966.4800	0.9665	15.381	0	0	0
2015/02/16	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2025	06/08/2015	121.00	Put	Bond Future	827.6400	0.8276	956.4800	0.9565	15.567	0	0	0
2015/02/16	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2030	07/05/2015			Bond Future	7.9978	102.2314	8.0333	101.9278	0.444	0.0000	0.0000	5,775
2015/02/16	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2030	07/05/2015	8.74	Call	Bond Future	6,083.9900	6.0840	5,780.3900	5.7804	(4.990)	0	0	0
2015/02/16	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2030	07/05/2015	8.75	Call	Bond Future	6,162.3600	6.1624	5,858.7600	5.8588	(4.927)	0	0	0
2015/02/16	2030	07/05/2015	8.76	Call	Bond Future	6,240.6300	6.2406	5,937.0300	5.9370	(4.865)	0	0	0
2015/02/16	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2030	06/08/2015			Bond Future	8.0398	99.9194	8.0768	99.6076	0.460	0.0000	0.0000	0
2015/02/16	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2030	06/08/2015	7.74	Put	Bond Future	2,576.3500	2.5763	2,888.1200	2.8881	12.101	0	0	0
2015/02/16	2030	06/08/2015	7.76	Put	Bond Future	2,401.6100	2.4016	2,713.3800	2.7134	12.982	0	0	0
2015/02/16	2030	06/08/2015	7.75	Put	Bond Future	2,488.9300	2.4889	2,800.7000	2.8007	12.526	0	0	0
2015/02/16	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2032	07/05/2015			Bond Future	8.1630	101.7223	8.2035	101.3527	0.497	0.0000	0.0000	15
2015/02/16	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2032	07/05/2015	8.50	Call	Bond Future	3,010.6400	3.0106	2,641.0700	2.6411	(12.275)	0	0	0
2015/02/16	2032	07/05/2015	8.51	Call	Bond Future	3,097.9500	3.0980	2,728.3800	2.7284	(11.930)	0	0	0
2015/02/16	2032	07/05/2015	8.49	Call	Bond Future	2,923.2100	2.9232	2,553.6400	2.5536	(12.643)	0	0	0
2015/02/16	2032	06/08/2015	8.50	Call	Bond Future	2,612.1800	2.6122	2,233.3200	2.2333	(14.504)	0	0	0
2015/02/16	2032	06/08/2015			Bond Future	8.2047	103.4111	8.2469	103.0323	0.513	0.0000	0.0000	0
2015/02/16	2032	06/08/2015	8.51	Call	Bond Future	2,698.9100	2.6989	2,320.0500	2.3200	(14.038)	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
2015/02/16	2032	06/08/2015	8.49	Call	Bond Future	2,525.3400	2.5253	2,146.4800	2.1465	(15.002)	0	0	0
2015/02/16	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2032	05/11/2015			Bond Future	8.2425	100.9769	8.2857	100.5929	0.524	0.0000	0.0000	0
2015/02/16	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2032	05/11/2015	7.99	Put	Bond Future	2,286.1600	2.2862	2,670.1500	2.6701	16.796	0	0	0
2015/02/16	2032	05/11/2015	8.01	Put	Bond Future	2,102.3200	2.1023	2,486.3100	2.4863	18.265	0	0	0
2015/02/16	2032	05/11/2015	8.00	Put	Bond Future	2,194.1800	2.1942	2,578.1700	2.5782	17.500	0	0	0
2015/02/16	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2037	07/05/2015			Bond Future	8.2211	105.1537	8.2667	104.6864	0.555	0.0000	0.0000	32,860
2015/02/16	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2037	07/05/2015	9.01	Call	Bond Future	7,630.9900	7.6310	7,163.6900	7.1637	(6.124)	0	0	0
2015/02/16	2037	07/05/2015	8.99	Call	Bond Future	7,448.6600	7.4487	6,981.3600	6.9814	(6.274)	0	0	0
2015/02/16	2037	07/05/2015	9.00	Call	Bond Future	7,539.8900	7.5399	7,072.5900	7.0726	(6.198)	0	0	0
2015/02/16	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2037	06/08/2015			Bond Future	8.2626	102.6397	8.3099	102.1613	0.572	0.0000	0.0000	3,220
2015/02/16	2037	06/08/2015	8.75	Call	Bond Future	4,770.7000	4.7707	4,292.3000	4.2923	(10.028)	0	0	0
2015/02/16	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2037	06/08/2015	8.76	Call	Bond Future	4,864.9300	4.8649	4,386.5300	4.3865	(9.834)	0	0	0
2015/02/16	2037	06/08/2015	8.74	Call	Bond Future	4,676.3300	4.6763	4,197.9300	4.1979	(10.230)	0	0	0
2015/02/16	2037	05/11/2015	7.99	Put	Bond Future	3,158.6900	3.1587	3,643.8200	3.6438	15.359	0	0	0
2015/02/16	2037	05/11/2015	8.01	Put	Bond Future	2,948.1000	2.9481	3,433.2300	3.4332	16.456	0	0	0
2015/02/16	2037	05/11/2015			Bond Future	8.2966	104.3493	8.3450	103.8642	0.583	0.0000	0.0000	0
2015/02/16	2037	05/11/2015	8.00	Put	Bond Future	3,053.3100	3.0533	3,538.4400	3.5384	15.889	0	0	0
2015/02/16	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2038	07/05/2015	126.99	Put	Bond Future	1,239.1900	1.2392	1,255.3700	1.2554	1.306	0	0	0
2015/02/16	2038	07/05/2015			Bond Future	125.7508	125.7508	125.7346	125.7346	(0.013)	0.0000	0.0000	3,261
2015/02/16	2038	07/05/2015	127.00	Put	Bond Future	1,249.1900	1.2492	1,265.3700	1.2654	1.295	0	0	0
2015/02/16	2038	07/05/2015	127.01	Put	Bond Future	1,259.1900	1.2592	1,275.3700	1.2754	1.285	0	0	0
2015/02/16	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2038	06/08/2015			Bond Future	126.5251	126.5251	126.5046	126.5046	(0.016)	0.0000	0.0000	0
2015/02/16	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2038	06/08/2015	127.99	Put	Bond Future	1,464.9100	1.4649	1,485.3900	1.4854	1.398	0	0	0
2015/02/16	2038	06/08/2015	128.01	Put	Bond Future	1,484.9100	1.4849	1,505.3900	1.5054	1.379	0	0	0
2015/02/16	2038	06/08/2015	128.00	Put	Bond Future	1,474.9100	1.4749	1,495.3900	1.4954	1.389	0	0	0

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2015/02/16	2044	07/05/2015			Bond Future	8.3044	107.2669	8.3500	106.7523	0.550	0.0000	0.0000	9,494
2015/02/16	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2044	07/05/2015	9.01	Call	Bond Future	7,505.4900	7.5055	6,990.9000	6.9909	(6.856)	0	0	0
2015/02/16	2044	07/05/2015	8.99	Call	Bond Future	7,305.4100	7.3054	6,790.8200	6.7908	(7.044)	0	0	0
2015/02/16	2044	07/05/2015	9.00	Call	Bond Future	7,405.5300	7.4055	6,890.9400	6.8909	(6.949)	0	0	0
2015/02/16	2044	06/08/2015	8.76	Call	Bond Future	4,487.1600	4.4872	3,960.8000	3.9608	(11.730)	0	0	0
2015/02/16	2044	06/08/2015			Bond Future	8.3447	104.6626	8.3919	104.1362	0.565	0.0000	0.0000	0
2015/02/16	2044	06/08/2015	8.74	Call	Bond Future	4,278.5400	4.2785	3,752.1800	3.7522	(12.302)	0	0	0
2015/02/16	2044	06/08/2015	8.75	Call	Bond Future	4,382.9400	4.3829	3,856.5800	3.8566	(12.009)	0	0	0
2015/02/16	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2044	05/11/2015			Bond Future	8.3779	106.4060	8.4262	105.8721	0.576	0.0000	0.0000	0
2015/02/16	2044	05/11/2015	8.24	Put	Bond Future	1,553.0300	1.5530	2,086.9600	2.0870	34.380	0	0	0
2015/02/16	2044	05/11/2015	8.26	Put	Bond Future	1,325.4700	1.3255	1,859.4000	1.8594	40.282	0	0	0
2015/02/16	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2044	05/11/2015	8.25	Put	Bond Future	1,439.1400	1.4391	1,973.0700	1.9731	37.101	0	0	0
2015/02/16	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2046	07/05/2015			Bond Future	126.3149	126.3149	126.2986	126.2986	(0.013)	0.0000	0.0000	5,889
2015/02/16	2046	07/05/2015	126.99	Put	Bond Future	675.1300	0.6751	691.3700	0.6914	2.405	0	0	0
2015/02/16	2046	07/05/2015	127.01	Put	Bond Future	695.1300	0.6951	711.3700	0.7114	2.336	0	0	0
2015/02/16	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2046	07/05/2015	127.00	Put	Bond Future	685.1300	0.6851	701.3700	0.7014	2.370	0	0	0
2015/02/16	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2046	06/08/2015	129.01	Put	Bond Future	588.5100	0.5885	609.0400	0.6090	3.488	0	0	0
2015/02/16	2046	06/08/2015			Bond Future	128.4215	128.4215	128.4010	128.4010	(0.016)	0.0000	0.0000	0
2015/02/16	2046	06/08/2015	129.00	Put	Bond Future	578.5100	0.5785	599.0400	0.5990	3.549	0	0	0
2015/02/16	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2046	06/08/2015	128.99	Put	Bond Future	568.5100	0.5685	589.0400	0.5890	3.611	0	0	0
2015/02/16	2050	07/05/2015	135.01	Put	Bond Future	139.4800	0.1395	156.5300	0.1565	12.224	0	0	0
2015/02/16	2050	07/05/2015			Bond Future	134.8705	134.8705	134.8535	134.8535	(0.013)	0.0000	0.0000	2,753
2015/02/16	2050	07/05/2015	135.00	Put	Bond Future	129.4800	0.1295	146.5300	0.1465	13.168	0	0	0
2015/02/16	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2050	07/05/2015	134.99	Put	Bond Future	119.4800	0.1195	136.5300	0.1365	14.270	0	0	0
2015/02/16	2050	06/08/2015			Bond Future	135.6476	135.6476	135.6258	135.6258	(0.016)	0.0000	0.0000	0
2015/02/16	2050	06/08/2015	136.99	Put	Bond Future	1,342.4000	1.3424	1,364.1500	1.3641	1.620	0	0	0
2015/02/16	2050	06/08/2015	137.01	Put	Bond Future	1,362.4000	1.3624	1,384.1500	1.3841	1.596	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
2015/02/16	2050	06/08/2015	137.00	Put	Bond Future	1,352.4000	1.3524	1,374.1500	1.3741	1.608	0	0	0
2015/02/16	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	AL12	07/05/2015			Index Future	568.3000	568.3000	566.0300	566.0300	(0.399)	0.0000	0.0000	0
2015/02/16	AL37	07/05/2015			Index Future	463.0080	463.0080	462.5710	462.5710	(0.094)	0.0000	0.0000	119
2015/02/16	AL37	06/08/2015			Index Future	470.6100	470.6100	470.1480	470.1480	(0.098)	0.0000	0.0000	0
2015/02/16	AL7T	07/05/2015			Index Future	554.0880	554.0880	553.0340	553.0340	(0.190)	0.0000	0.0000	3
2015/02/16	AL7T	06/08/2015			Index Future	563.1860	563.1860	562.0920	562.0920	(0.194)	0.0000	0.0000	0
2015/02/16	ALBI	07/05/2015			Index Future	505.7360	505.7360	504.5720	504.5720	(0.230)	0.0000	0.0000	697
2015/02/16	ALBI	06/08/2015			Index Future	514.0400	514.0400	512.8370	512.8370	(0.234)	0.0000	0.0000	6
2015/02/16	ALBI	05/11/2015			Index Future	522.6850	522.6850	521.4640	521.4640	(0.234)	0.0000	0.0000	0
2015/02/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	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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2015/02/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	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
2015/02/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/16	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	EL28	07/05/2015			Bond Future	123.0538	123.0538	122.6237	122.6237	(0.349)	0.0000	0.0000	0
2015/02/16	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	EL28	07/05/2015	124.99	Put	Bond Future	1,936.2200	1.9362	2,366.2600	2.3663	22.210	0	0	0
2015/02/16	EL28	07/05/2015	125.01	Put	Bond Future	1,956.2200	1.9562	2,386.2600	2.3863	21.983	0	0	0
2015/02/16	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	EL28	07/05/2015	125.00	Put	Bond Future	1,946.2200	1.9462	2,376.2600	2.3763	22.096	0	0	0
2015/02/16	EL28	06/08/2015	125.00	Call	Bond Future	106.3700	0.1064	0.0000	0.0000	(100.000)	0	0	0
2015/02/16	EL28	06/08/2015			Bond Future	125.1064	125.1064	124.6650	124.6650	(0.353)	0.0000	0.0000	0
2015/02/16	EL28	06/08/2015	125.01	Call	Bond Future	96.3700	0.0964	0.0000	0.0000	(100.000)	0	0	0
2015/02/16	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	324.9700	0.3250	100.000	0	0	0
2015/02/16	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	344.9700	0.3450	100.000	0	0	0
2015/02/16	EL28	06/08/2015	124.99	Call	Bond Future	116.3700	0.1164	0.0000	0.0000	(100.000)	0	0	0
2015/02/16	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	334.9700	0.3350	100.000	0	0	0
2015/02/16	ES33	07/05/2015			Bond Future	9.0884	87.1103	9.1339	86.7521	0.500	0.0000	0.0000	6,576
2015/02/16	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	ES33	07/05/2015	9.76	Call	Bond Future	5,070.9200	5.0709	4,712.7300	4.7127	(7.064)	0	0	0
2015/02/16	ES33	07/05/2015	9.74	Call	Bond Future	4,926.5300	4.9265	4,568.3400	4.5683	(7.271)	0	0	0
2015/02/16	ES33	07/05/2015	9.75	Call	Bond Future	4,998.7700	4.9988	4,640.5800	4.6406	(7.166)	0	0	0
2015/02/16	ES33	06/08/2015			Bond Future	9.1537	88.5563	9.2009	88.1894	0.516	0.0000	0.0000	0
2015/02/16	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	ES33	06/08/2015	9.61	Call	Bond Future	3,450.5200	3.4505	3,083.6900	3.0837	(10.631)	0	0	0
2015/02/16	ES33	06/08/2015	9.59	Call	Bond Future	3,303.7200	3.3037	2,936.8900	2.9369	(11.104)	0	0	0
2015/02/16	ES33	06/08/2015	9.60	Call	Bond Future	3,377.1700	3.3772	3,010.3400	3.0103	(10.862)	0	0	0
2015/02/16	ES33	05/11/2015	9.00	Put	Bond Future	1,691.0900	1.6911	2,062.9800	2.0630	21.991	0	0	0
2015/02/16	ES33	05/11/2015			Bond Future	9.2164	86.2423	9.2649	85.8704	0.526	0.0000	0.0000	0
2015/02/16	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	ES33	05/11/2015	8.99	Put	Bond Future	1,770.4200	1.7704	2,142.3100	2.1423	21.006	0	0	0
2015/02/16	ES33	05/11/2015	9.01	Put	Bond Future	1,611.8600	1.6119	1,983.7500	1.9838	23.072	0	0	0
2015/02/16	GOVI	07/05/2015	449.99	Call	GOVI	517,130.0000	51.7130	506,160.0000	50.6160	(2.121)	0	0	0
2015/02/16	GOVI	07/05/2015			GOVI	501.7030	501.7030	500.6060	500.6060	(0.219)	0.0000	0.0000	453
2015/02/16	GOVI	07/05/2015	450.00	Call	GOVI	517,030.0000	51.7030	506,060.0000	50.6060	(2.122)	0	0	0
2015/02/16	GOVI	07/05/2015	450.01	Call	GOVI	516,930.0000	51.6930	505,960.0000	50.5960	(2.122)	0	0	0
2015/02/16	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	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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2015/02/16	GOVI	06/08/2015			GOVI	509.9420	509.9420	508.8060	508.8060	(0.223)	0.0000	0.0000	29
2015/02/16	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	GOVI	06/08/2015	499.99	Call	GOVI	99,520.0000	9.9520	88,160.0000	8.8160	(11.415)	0	0	0
2015/02/16	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	GOVI	06/08/2015	500.00	Call	GOVI	99,420.0000	9.9420	88,060.0000	8.8060	(11.426)	0	0	0
2015/02/16	GOVI	06/08/2015	500.01	Call	GOVI	99,320.0000	9.9320	87,960.0000	8.7960	(11.438)	0	0	0
2015/02/16	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	GOVI	05/11/2015			GOVI	518.5170	518.5170	517.3660	517.3660	(0.222)	0.0000	0.0000	0
2015/02/16	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	GOVI	05/11/2015	529.99	Put	GOVI	114,730.0000	11.4730	126,240.0000	12.6240	10.032	0	0	0
2015/02/16	GOVI	05/11/2015	530.01	Put	GOVI	114,930.0000	11.4930	126,440.0000	12.6440	10.015	0	0	0
2015/02/16	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	GOVI	05/11/2015	530.00	Put	GOVI	114,830.0000	11.4830	126,340.0000	12.6340	10.024	0	0	0
2015/02/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/16	IGOV	07/05/2015			Index Future	225.8070	225.8070	225.6080	225.6080	(0.088)	0.0000	0.0000	1,074
2015/02/16	IGOV	06/08/2015			Index Future	229.5330	229.5330	229.3210	229.3210	(0.092)	0.0000	0.0000	100
2015/02/16	IGOV	05/11/2015			Index Future	233.4110	233.4110	233.1980	233.1980	(0.091)	0.0000	0.0000	0
2015/02/16	ILBI	07/05/2015			Index Future	611.4490	611.4490	611.0580	611.0580	(0.064)	0.0000	0.0000	0
2015/02/16	ILBI	06/08/2015			Index Future	621.4950	621.4950	621.0900	621.0900	(0.065)	0.0000	0.0000	159
2015/02/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/16	JBAF	18/02/2015			Jibar Tradeable Future	6.0900	93.9100	6.0450	93.9550	(0.739)	0.0000	0.0000	0
2015/02/16	JBAF	18/03/2015			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	2,850
2015/02/16	JBAF	15/04/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/16	JBAF	20/05/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2015/02/16	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	5,000
2015/02/16	JBAF	15/07/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2015/02/16	JBAF	16/09/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/02/16	JBAF	15/12/2015			Jibar Tradeable Future	6.3500	93.6500	6.3500	93.6500	0.000	0.0000	0.0000	0
2015/02/16	JBAF	16/03/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/02/16	JBAF	15/06/2016			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2015/02/16	JBAF	21/09/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/02/16	JBAF	21/12/2016			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0

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2015/02/16	R023	07/05/2015	8.14	Call	Bond Future	4,716.9800		4.7170	4,537.9900	4.5380	(3.795)	0	0	0
2015/02/16	R023	07/05/2015	8.15	Put	Bond Future	63.4600		0.0635	67.2600	0.0673	5.988	0	0	0
2015/02/16	R023	07/05/2015			Bond Future	7.3356		103.9494	7.3664	103.7664	0.420	0.0000	0.0000	7,963
2015/02/16	R023	07/05/2015	8.15	Call	Bond Future	4,770.2500		4.7702	4,591.0500	4.5911	(3.757)	0	0	0
2015/02/16	R023	07/05/2015	8.16	Call	Bond Future	4,823.5900		4.8236	4,644.2000	4.6442	(3.719)	0	0	0
2015/02/16	R023	07/05/2015	8.14	Put	Bond Future	66.3100		0.0663	70.3200	0.0703	6.047	0	0	0
2015/02/16	R023	07/05/2015	8.16	Put	Bond Future	60.7100		0.0607	64.3200	0.0643	5.946	0	0	0
2015/02/16	R023	06/08/2015	9.07	Put	Bond Future	25.6300		0.0256	27.0800	0.0271	5.657	0	0	911
2015/02/16	R023	06/08/2015	8.24	Call	Bond Future	5,209.6100		5.2096	5,036.6900	5.0367	(3.319)	0	0	0
2015/02/16	R023	06/08/2015			Bond Future	7.3639		105.6744	7.3966	105.4851	0.444	0.0000	0.0000	0
2015/02/16	R023	06/08/2015	9.07	Call	Bond Future	9,338.4500		9.3385	9,150.6100	9.1506	(2.011)	0	0	0
2015/02/16	R023	06/08/2015	8.26	Put	Bond Future	274.7200		0.2747	290.3500	0.2904	5.689	0	0	0
2015/02/16	R023	06/08/2015	8.25	Put	Bond Future	281.2900		0.2813	297.2900	0.2973	5.688	0	0	0
2015/02/16	R023	06/08/2015	8.24	Put	Bond Future	287.9900		0.2880	304.3600	0.3044	5.684	0	0	0
2015/02/16	R023	06/08/2015	8.25	Call	Bond Future	5,257.3600		5.2574	5,084.0700	5.0841	(3.296)	0	0	0
2015/02/16	R023	06/08/2015	8.26	Call	Bond Future	5,305.1900		5.3052	5,131.5300	5.1315	(3.273)	0	0	0
2015/02/16	R186	07/05/2015	7.40	Call	Bond Future	1,075.7000		1.0757	952.0100	0.9520	(11.499)	0	0	0
2015/02/16	R186	07/05/2015			Bond Future	7.5834		126.3317	7.6140	126.0643	0.404	7.6016	7.6016	33,961
2015/02/16	R186	07/05/2015	7.50	Put	Bond Future	2,162.2100		2.1622	2,283.3600	2.2834	5.603	0	0	4,350
2015/02/16	R186	07/05/2015	8.25	Call	Bond Future	5,878.7400		5.8787	5,624.1600	5.6242	(4.331)	0	0	0
2015/02/16	R186	07/05/2015	7.80	Put	Bond Future	997.4900		0.9975	1,058.4800	1.0585	6.114	0	0	300
2015/02/16	R186	07/05/2015	7.45	Put	Bond Future	2,419.7800		2.4198	2,552.2000	2.5522	5.472	0	0	4,400
2015/02/16	R186	07/05/2015	8.24	Put	Bond Future	237.6400		0.2376	251.0600	0.2511	5.647	0	0	0
2015/02/16	R186	07/05/2015	8.26	Put	Bond Future	220.6900		0.2207	233.0300	0.2330	5.592	0	0	0
2015/02/16	R186	07/05/2015	7.40	Put	Bond Future	2,695.7600		2.6958	2,839.5200	2.8395	5.333	0	0	4,350
2015/02/16	R186	07/05/2015	7.50	Call	Bond Future	1,428.9500		1.4290	1,282.6500	1.2826	(10.238)	0	0	0
2015/02/16	R186	07/05/2015	8.25	Put	Bond Future	229.0800		0.2291	241.9500	0.2420	5.618	0	0	0
2015/02/16	R186	07/05/2015	8.26	Call	Bond Future	5,952.3600		5.9524	5,697.2500	5.6973	(4.286)	0	0	0
2015/02/16	R186	07/05/2015	7.45	Call	Bond Future	1,244.2000		1.2442	1,109.1700	1.1092	(10.853)	0	0	0
2015/02/16	R186	07/05/2015	7.80	Call	Bond Future	2,873.3300		2.8733	2,666.8700	2.6669	(7.185)	0	0	0
2015/02/16	R186	07/05/2015	8.24	Call	Bond Future	5,805.2100		5.8052	5,551.1800	5.5512	(4.376)	0	0	0
2015/02/16	R186	06/08/2015	8.90	Put	Bond Future	165.8900		0.1659	174.7300	0.1747	5.329	0	0	2,500
2015/02/16	R186	06/08/2015	8.00	Put	Bond Future	1,301.0500		1.3010	1,365.7300	1.3657	4.971	0	0	0
2015/02/16	R186	06/08/2015			Bond Future	7.6169		123.1301	7.6490	122.8543	0.422	0.0000	0.0000	540
2015/02/16	R186	06/08/2015	8.01	Call	Bond Future	4,589.1600		4.5892	4,377.0300	4.3770	(4.622)	0	0	0
2015/02/16	R186	06/08/2015	8.00	Call	Bond Future	4,531.2300		4.5312	4,320.2000	4.3202	(4.657)	0	0	0
2015/02/16	R186	06/08/2015	7.99	Call	Bond Future	4,473.6100		4.4736	4,263.7000	4.2637	(4.692)	0	0	0
2015/02/16	R186	06/08/2015	8.90	Call	Bond Future	10,536.4400		10.5364	10,269.5700	10.2696	(2.533)	0	0	0
2015/02/16	R186	06/08/2015	7.99	Put	Bond Future	1,326.2400		1.3262	1,392.0400	1.3920	4.961	0	0	0
2015/02/16	R186	06/08/2015	8.01	Put	Bond Future	1,276.2400		1.2762	1,339.8200	1.3398	4.982	0	0	0
2015/02/16	R186	05/11/2015	8.25	Put	Bond Future	1,359.9800		1.3600	1,418.6200	1.4186	4.312	0	0	0
2015/02/16	R186	05/11/2015	8.24	Call	Bond Future	6,260.9900		6.2610	6,041.5400	6.0415	(3.505)	0	0	0
2015/02/16	R186	05/11/2015			Bond Future	7.6446		125.1807	7.6777	124.9018	0.434	0.0000	0.0000	0
2015/02/16	R186	05/11/2015	9.00	Put	Bond Future	368.8600		0.3689	386.5100	0.3865	4.785	0	0	2,600
2015/02/16	R186	05/11/2015	8.24	Put	Bond Future	1,381.2500		1.3813	1,440.7000	1.4407	4.304	0	0	0
2015/02/16	R186	05/11/2015	8.26	Put	Bond Future	1,339.3200		1.3393	1,397.1700	1.3972	4.319	0	0	0
2015/02/16	R186	05/11/2015	9.00	Call	Bond Future	11,095.5100		11.0955	10,834.2600	10.8343	(2.355)	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
2015/02/16	R186	05/11/2015	8.25	Call	Bond Future	6,319.3700	6.3194	6,099.1100	6.0991	(3.485)	0	0	0
2015/02/16	R186	05/11/2015	8.26	Call	Bond Future	6,378.2900	6.3783	6,157.2400	6.1572	(3.466)	0	0	0
2015/02/16	R186	04/02/2016	7.50	Call	Bond Future	2,969.0400	2.9690	2,825.4400	2.8254	(4.837)	0	0	0
2015/02/16	R186	04/02/2016			Bond Future	7.6540	122.1551	7.6886	121.8697	0.451	0.0000	0.0000	5,660
2015/02/16	R186	04/02/2016	7.51	Call	Bond Future	3,007.0900	3.0071	2,862.4000	2.8624	(4.812)	0	0	0
2015/02/16	R186	04/02/2016	7.49	Call	Bond Future	2,931.7400	2.9317	2,789.2300	2.7892	(4.861)	0	0	0
2015/02/16	R186	04/02/2016	7.50	Put	Bond Future	4,253.3600	4.2534	4,395.1900	4.3952	3.335	0	0	0
2015/02/16	R186	04/02/2016	7.49	Put	Bond Future	4,300.0800	4.3001	4,443.0000	4.4430	3.324	0	0	0
2015/02/16	R186	04/02/2016	7.51	Put	Bond Future	4,207.4700	4.2075	4,348.2100	4.3482	3.345	0	0	0
2015/02/16	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R197	07/05/2015			Bond Future	289.8811	289.8811	289.8432	289.8432	(0.013)	0.0000	0.0000	861
2015/02/16	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R197	07/05/2015	293.99	Put	Bond Future	4,108.8800	4.1089	4,146.8200	4.1468	0.923	0	0	0
2015/02/16	R197	07/05/2015	294.01	Put	Bond Future	4,128.8800	4.1289	4,166.8200	4.1668	0.919	0	0	0
2015/02/16	R197	07/05/2015	294.00	Put	Bond Future	4,118.8800	4.1189	4,156.8200	4.1568	0.921	0	0	0
2015/02/16	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R197	06/08/2015	288.00	Call	Bond Future	610.4800	0.6105	562.1500	0.5622	(7.917)	0	0	0
2015/02/16	R197	06/08/2015			Bond Future	288.6105	288.6105	288.5622	288.5622	(0.017)	0.0000	0.0000	0
2015/02/16	R197	06/08/2015	288.01	Call	Bond Future	600.4800	0.6005	552.1500	0.5522	(8.049)	0	0	0
2015/02/16	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R197	06/08/2015	287.99	Call	Bond Future	620.4800	0.6205	572.1500	0.5722	(7.789)	0	0	0
2015/02/16	R202	07/05/2015			Bond Future	237.3741	237.3741	237.3435	237.3435	(0.013)	0.0000	0.0000	50,916
2015/02/16	R202	07/05/2015	238.49	Put	Bond Future	1,115.9000	1.1159	1,146.5400	1.1465	2.746	0	0	0
2015/02/16	R202	07/05/2015	238.50	Put	Bond Future	1,125.9000	1.1259	1,156.5400	1.1565	2.721	0	0	0
2015/02/16	R202	07/05/2015	238.51	Put	Bond Future	1,135.9000	1.1359	1,166.5400	1.1665	2.697	0	0	0
2015/02/16	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R202	06/08/2015			Bond Future	238.0901	238.0901	238.0507	238.0507	(0.017)	0.0000	0.0000	0
2015/02/16	R202	06/08/2015	239.99	Put	Bond Future	1,899.9400	1.8999	1,939.2700	1.9393	2.070	0	0	0
2015/02/16	R202	06/08/2015	240.00	Put	Bond Future	1,909.9400	1.9099	1,949.2700	1.9493	2.059	0	0	0
2015/02/16	R202	06/08/2015	240.01	Put	Bond Future	1,919.9400	1.9199	1,959.2700	1.9593	2.049	0	0	0
2015/02/16	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R203	07/05/2015			Bond Future	6.6028	104.8073	6.6248	104.7591	0.333	0.0000	0.0000	7,875
2015/02/16	R203	07/05/2015	7.24	Put	Bond Future	31.8500	0.0319	32.9800	0.0330	3.548	0	0	0
2015/02/16	R203	07/05/2015	7.26	Put	Bond Future	29.0200	0.0290	30.0100	0.0300	3.411	0	0	0
2015/02/16	R203	07/05/2015	7.25	Put	Bond Future	30.4000	0.0304	31.4700	0.0315	3.520	0	0	0
2015/02/16	R203	07/05/2015	7.25	Call	Bond Future	1,433.9600	1.4340	1,386.8900	1.3869	(3.283)	0	0	0
2015/02/16	R203	07/05/2015	7.24	Call	Bond Future	1,413.9100	1.4139	1,366.9000	1.3669	(3.325)	0	0	0
2015/02/16	R203	07/05/2015	7.26	Call	Bond Future	1,454.0700	1.4541	1,406.9200	1.4069	(3.243)	0	0	0
2015/02/16	R203	06/08/2015	6.74	Call	Bond Future	689.4900	0.6895	654.5600	0.6546	(5.066)	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
2015/02/16	R203	06/08/2015	6.75	Put	Bond Future	388.7300	0.3887	405.7700	0.4058	4.384	0	0	0
2015/02/16	R203	06/08/2015			Bond Future	6.5907	106.5470	6.6173	106.4947	0.403	0.0000	0.0000	0
2015/02/16	R203	06/08/2015	6.75	Call	Bond Future	701.2900	0.7013	666.0700	0.6661	(5.022)	0	0	0
2015/02/16	R203	06/08/2015	6.76	Call	Bond Future	713.4700	0.7135	677.9700	0.6780	(4.976)	0	0	0
2015/02/16	R203	06/08/2015	6.74	Put	Bond Future	396.5200	0.3965	413.8500	0.4138	4.371	0	0	0
2015/02/16	R203	06/08/2015	6.76	Put	Bond Future	381.3300	0.3813	398.0900	0.3981	4.395	0	0	0
2015/02/16	R203	05/11/2015	5.99	Call	Bond Future	215.0300	0.2150	199.8100	0.1998	(7.078)	0	0	0
2015/02/16	R203	05/11/2015	6.00	Put	Bond Future	1,199.6600	1.1997	1,236.1200	1.2361	3.039	0	0	0
2015/02/16	R203	05/11/2015			Bond Future	6.5574	104.1536	6.5872	104.1017	0.453	0.0000	0.0000	0
2015/02/16	R203	05/11/2015	6.00	Call	Bond Future	219.6900	0.2197	204.2400	0.2042	(7.033)	0	0	0
2015/02/16	R203	05/11/2015	6.01	Call	Bond Future	224.4100	0.2244	208.7400	0.2087	(6.983)	0	0	0
2015/02/16	R203	05/11/2015	5.99	Put	Bond Future	1,212.6900	1.2127	1,249.3800	1.2494	3.026	0	0	0
2015/02/16	R203	05/11/2015	6.01	Put	Bond Future	1,186.6900	1.1867	1,222.9300	1.2229	3.054	0	0	0
2015/02/16	R204	07/05/2015	7.51	Put	Bond Future	47.5600	0.0476	50.0500	0.0500	5.235	0	0	0
2015/02/16	R204	07/05/2015			Bond Future	6.8297	106.7983	6.8563	106.7126	0.390	0.0000	0.0000	14,609
2015/02/16	R204	07/05/2015	7.50	Put	Bond Future	49.7600	0.0498	52.3900	0.0524	5.285	0	0	0
2015/02/16	R204	07/05/2015	7.49	Call	Bond Future	2,154.7600	2.1548	2,071.7700	2.0718	(3.851)	0	0	0
2015/02/16	R204	07/05/2015	7.50	Call	Bond Future	2,183.9100	2.1839	2,100.7800	2.1008	(3.806)	0	0	0
2015/02/16	R204	07/05/2015	7.51	Call	Bond Future	2,213.1300	2.2131	2,129.8600	2.1299	(3.763)	0	0	0
2015/02/16	R204	07/05/2015	7.49	Put	Bond Future	52.0500	0.0521	54.8200	0.0548	5.322	0	0	0
2015/02/16	R204	06/08/2015	7.74	Call	Bond Future	2,771.4700	2.7715	2,687.4500	2.6875	(3.032)	0	0	0
2015/02/16	R204	06/08/2015	7.75	Put	Bond Future	111.8300	0.1118	118.1000	0.1181	5.607	0	0	0
2015/02/16	R204	06/08/2015			Bond Future	6.8458	104.5340	6.8757	104.4435	0.438	0.0000	0.0000	0
2015/02/16	R204	06/08/2015	8.41	Call	Bond Future	4,606.4000	4.6064	4,516.7200	4.5167	(1.947)	0	0	0
2015/02/16	R204	06/08/2015	7.74	Put	Bond Future	114.8000	0.1148	121.2300	0.1212	5.601	0	0	0
2015/02/16	R204	06/08/2015	7.76	Put	Bond Future	108.9300	0.1089	115.0400	0.1150	5.609	0	0	0
2015/02/16	R204	06/08/2015	8.41	Put	Bond Future	14.1900	0.0142	14.9600	0.0150	5.426	0	0	699
2015/02/16	R204	06/08/2015	7.75	Call	Bond Future	2,797.7300	2.7977	2,713.5500	2.7136	(3.009)	0	0	0
2015/02/16	R204	06/08/2015	7.76	Call	Bond Future	2,824.0500	2.8240	2,739.7100	2.7397	(2.986)	0	0	0
2015/02/16	R204	05/11/2015			Bond Future	6.8471	106.2747	6.8794	106.1840	0.471	0.0000	0.0000	0
2015/02/16	R204	05/11/2015	6.25	Call	Bond Future	361.3900	0.3614	334.9500	0.3349	(7.316)	0	0	0
2015/02/16	R204	05/11/2015	6.24	Put	Bond Future	2,081.4300	2.0814	2,146.1200	2.1461	3.108	0	0	0
2015/02/16	R204	05/11/2015	6.26	Put	Bond Future	2,039.0400	2.0390	2,102.9600	2.1030	3.135	0	0	0
2015/02/16	R204	05/11/2015	6.25	Put	Bond Future	2,060.1800	2.0602	2,124.4900	2.1245	3.122	0	0	0
2015/02/16	R204	05/11/2015	6.26	Call	Bond Future	368.9900	0.3690	342.1600	0.3422	(7.271)	0	0	0
2015/02/16	R204	05/11/2015	6.24	Call	Bond Future	353.9000	0.3539	327.8400	0.3278	(7.364)	0	0	0
2015/02/16	R207	07/05/2015			Bond Future	6.9811	103.3864	7.0072	103.2830	0.375	0.0000	0.0000	35,580
2015/02/16	R207	07/05/2015	8.25	Call	Bond Future	4,879.5300	4.8795	4,776.0500	4.7761	(2.121)	0	0	0
2015/02/16	R207	07/05/2015	7.73	Call	Bond Future	2,965.1300	2.9651	2,863.8300	2.8638	(3.416)	0	0	66
2015/02/16	R207	07/05/2015	8.24	Put	Bond Future	3.6200	0.0036	3.6300	0.0036	0.276	0	0	0
2015/02/16	R207	07/05/2015	7.73	Put	Bond Future	51.8800	0.0519	54.0600	0.0541	4.202	0	0	0
2015/02/16	R207	07/05/2015	8.26	Put	Bond Future	3.2000	0.0032	3.2000	0.0032	0.000	0	0	0
2015/02/16	R207	07/05/2015	8.25	Put	Bond Future	3.4100	0.0034	3.4100	0.0034	0.000	0	0	0
2015/02/16	R207	07/05/2015	8.26	Call	Bond Future	4,916.6000	4.9166	4,813.1200	4.8131	(2.105)	0	0	0
2015/02/16	R207	07/05/2015	8.24	Call	Bond Future	4,842.4500	4.8425	4,738.9800	4.7390	(2.137)	0	0	0
2015/02/16	R207	06/08/2015	7.76	Call	Bond Future	3,019.6800	3.0197	2,922.4000	2.9224	(3.222)	0	0	0

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2015/02/16	R207	06/08/2015			Bond Future	7.0057	101.4592	7.0345	101.3508	0.411	0.0000	0.0000	0
2015/02/16	R207	06/08/2015	7.74	Call	Bond Future	2,957.5600	2.9576	2,860.8100	2.8608	(3.271)	0	0	0
2015/02/16	R207	06/08/2015	7.75	Call	Bond Future	2,988.5800	2.9886	2,891.5600	2.8916	(3.246)	0	0	0
2015/02/16	R207	06/08/2015	7.46	Call	Bond Future	2,135.3400	2.1353	2,048.1500	2.0481	(4.083)	0	0	70
2015/02/16	R207	06/08/2015	7.74	Put	Bond Future	234.7400	0.2347	246.3600	0.2464	4.950	0	0	0
2015/02/16	R207	06/08/2015	7.76	Put	Bond Future	223.9500	0.2239	235.0400	0.2350	4.952	0	0	0
2015/02/16	R207	06/08/2015	7.46	Put	Bond Future	440.1700	0.4402	461.3500	0.4613	4.812	0	0	0
2015/02/16	R207	06/08/2015	7.75	Put	Bond Future	229.2900	0.2293	240.6400	0.2406	4.950	0	0	0
2015/02/16	R207	05/11/2015	7.76	Call	Bond Future	3,065.2000	3.0652	2,974.3900	2.9744	(2.963)	0	0	0
2015/02/16	R207	05/11/2015			Bond Future	7.0150	103.1488	7.0454	103.0399	0.433	0.0000	0.0000	0
2015/02/16	R207	05/11/2015	7.74	Call	Bond Future	3,010.2800	3.0103	2,920.0300	2.9200	(2.998)	0	0	0
2015/02/16	R207	05/11/2015	7.75	Call	Bond Future	3,037.5700	3.0376	2,947.0400	2.9470	(2.980)	0	0	0
2015/02/16	R207	05/11/2015	7.43	Call	Bond Future	2,208.6700	2.2087	2,128.7000	2.1287	(3.621)	0	0	53
2015/02/16	R207	05/11/2015	7.74	Put	Bond Future	448.7000	0.4487	467.4100	0.4674	4.170	0	0	0
2015/02/16	R207	05/11/2015	7.76	Put	Bond Future	434.0800	0.4341	452.2300	0.4522	4.181	0	0	0
2015/02/16	R207	05/11/2015	7.43	Put	Bond Future	732.6700	0.7327	761.6600	0.7617	3.957	0	0	0
2015/02/16	R207	05/11/2015	7.75	Put	Bond Future	441.2100	0.4412	459.6400	0.4596	4.177	0	0	0
2015/02/16	R208	07/05/2015	8.01	Call	Bond Future	4,187.1100	4.1871	4,066.5600	4.0666	(2.879)	0	0	0
2015/02/16	R208	07/05/2015			Bond Future	7.1010	99.0993	7.1269	98.9778	0.364	0.0000	0.0000	62,199
2015/02/16	R208	07/05/2015	7.99	Call	Bond Future	4,100.8000	4.1008	3,980.3900	3.9804	(2.936)	0	0	0
2015/02/16	R208	07/05/2015	8.00	Call	Bond Future	4,143.9200	4.1439	4,023.4400	4.0234	(2.907)	0	0	0
2015/02/16	R208	07/05/2015	7.99	Put	Bond Future	31.6200	0.0316	32.6500	0.0327	3.257	0	0	0
2015/02/16	R208	07/05/2015	8.01	Put	Bond Future	28.7600	0.0288	29.6500	0.0296	3.095	0	0	0
2015/02/16	R208	07/05/2015	8.00	Put	Bond Future	30.1400	0.0301	31.1000	0.0311	3.185	0	0	0
2015/02/16	R208	06/08/2015			Bond Future	7.1250	100.7444	7.1529	100.6179	0.393	0.0000	0.0000	0
2015/02/16	R208	06/08/2015	8.00	Call	Bond Future	4,080.5100	4.0805	3,963.7000	3.9637	(2.863)	0	0	0
2015/02/16	R208	06/08/2015	8.01	Call	Bond Future	4,118.4900	4.1185	4,001.4400	4.0014	(2.842)	0	0	0
2015/02/16	R208	06/08/2015	8.85	Call	Bond Future	7,464.7300	7.4647	7,338.8200	7.3388	(1.687)	0	0	0
2015/02/16	R208	06/08/2015	7.99	Call	Bond Future	4,042.6000	4.0426	3,926.0300	3.9260	(2.884)	0	0	0
2015/02/16	R208	06/08/2015	8.01	Put	Bond Future	207.9100	0.2079	217.4200	0.2174	4.574	0	0	0
2015/02/16	R208	06/08/2015	8.00	Put	Bond Future	213.0400	0.2130	222.7900	0.2228	4.577	0	0	0
2015/02/16	R208	06/08/2015	7.99	Put	Bond Future	218.2800	0.2183	228.2700	0.2283	4.577	0	0	0
2015/02/16	R208	06/08/2015	8.85	Put	Bond Future	16.1400	0.0161	16.7900	0.0168	4.027	0	0	198
2015/02/16	R208	05/11/2015			Bond Future	7.1412	99.0214	7.1704	98.8938	0.410	0.0000	0.0000	0
2015/02/16	R208	05/11/2015	8.48	Call	Bond Future	5,794.3600	5.7944	5,673.7200	5.6737	(2.082)	0	0	0
2015/02/16	R208	05/11/2015	7.74	Put	Bond Future	635.1800	0.6352	660.7400	0.6607	4.024	0	0	0
2015/02/16	R208	05/11/2015	7.75	Call	Bond Future	3,238.3300	3.2383	3,135.9800	3.1360	(3.161)	0	0	0
2015/02/16	R208	05/11/2015	7.76	Call	Bond Future	3,270.2500	3.2702	3,167.5300	3.1675	(3.141)	0	0	0
2015/02/16	R208	05/11/2015	8.48	Put	Bond Future	157.1200	0.1571	164.0100	0.1640	4.385	0	0	2,200
2015/02/16	R208	05/11/2015	7.74	Call	Bond Future	3,206.5200	3.2065	3,104.5500	3.1045	(3.180)	0	0	0
2015/02/16	R208	05/11/2015	7.76	Put	Bond Future	614.4500	0.6145	639.2600	0.6393	4.038	0	0	0
2015/02/16	R208	05/11/2015	7.75	Put	Bond Future	624.7500	0.6248	649.9300	0.6499	4.030	0	0	0
2015/02/16	R209	07/05/2015			Bond Future	8.1665	81.6483	8.2122	81.2620	0.559	0.0000	0.0000	14,564
2015/02/16	R209	07/05/2015	8.99	Put	Bond Future	154.8300	0.1548	171.6400	0.1716	10.857	0	0	0
2015/02/16	R209	07/05/2015	7.30	Call	Bond Future	78.5800	0.0786	56.6400	0.0566	(27.921)	0	0	700
2015/02/16	R209	07/05/2015	8.30	Put	Bond Future	1,306.8400	1.3068	1,431.9300	1.4319	9.572	0	0	700

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2015/02/16	R209	07/05/2015	9.01	Put	Bond Future	144.0100		0.1440	159.6100	0.1596	10.833	0	0	0
2015/02/16	R209	07/05/2015	8.99	Call	Bond Future	6,719.4000		6.7194	6,349.9100	6.3499	(5.499)	0	0	0
2015/02/16	R209	07/05/2015	9.00	Put	Bond Future	149.3300		0.1493	165.5300	0.1655	10.848	0	0	0
2015/02/16	R209	07/05/2015	9.00	Call	Bond Future	6,788.5700		6.7886	6,418.4700	6.4185	(5.452)	0	0	0
2015/02/16	R209	07/05/2015	7.30	Put	Bond Future	7,971.6300		7.9716	8,335.9900	8.3360	4.571	0	0	0
2015/02/16	R209	07/05/2015	8.30	Call	Bond Future	2,428.9600		2.4290	2,167.7500	2.1678	(10.754)	0	0	0
2015/02/16	R209	07/05/2015	9.01	Call	Bond Future	6,857.8100		6.8578	6,487.1100	6.4871	(5.406)	0	0	0
2015/02/16	R209	06/08/2015	8.99	Put	Bond Future	705.0500		0.7050	759.7800	0.7598	7.763	0	0	0
2015/02/16	R209	06/08/2015			Bond Future	8.2025		83.0039	8.2496	82.6086	0.574	0.0000	0.0000	0
2015/02/16	R209	06/08/2015	9.01	Put	Bond Future	678.1800		0.6782	731.0200	0.7310	7.791	0	0	0
2015/02/16	R209	06/08/2015	9.90	Call	Bond Future	12,662.5300		12.6625	12,274.7600	12.2748	(3.062)	0	0	0
2015/02/16	R209	06/08/2015	9.00	Call	Bond Future	7,007.9600		7.0080	6,666.4200	6.6664	(4.874)	0	0	0
2015/02/16	R209	06/08/2015	9.01	Call	Bond Future	7,069.0200		7.0690	6,726.5400	6.7265	(4.845)	0	0	0
2015/02/16	R209	06/08/2015	9.00	Put	Bond Future	691.5000		0.6915	745.2800	0.7453	7.777	0	0	0
2015/02/16	R209	06/08/2015	8.99	Call	Bond Future	6,947.0200		6.9470	6,606.4300	6.6064	(4.903)	0	0	0
2015/02/16	R209	06/08/2015	9.90	Put	Bond Future	84.0000		0.0840	91.5500	0.0915	8.988	0	0	2,914
2015/02/16	R209	05/11/2015	7.99	Put	Bond Future	4,505.4000		4.5054	4,722.6100	4.7226	4.821	0	0	0
2015/02/16	R209	05/11/2015			Bond Future	8.2348		81.2373	8.2830	80.8363	0.585	0.0000	0.0000	0
2015/02/16	R209	05/11/2015	8.01	Put	Bond Future	4,402.1400		4.4021	4,616.0300	4.6160	4.859	0	0	0
2015/02/16	R209	05/11/2015	7.99	Call	Bond Future	2,421.7900		2.4218	2,238.0200	2.2380	(7.588)	0	0	0
2015/02/16	R209	05/11/2015	8.00	Put	Bond Future	4,453.6900		4.4537	4,669.2400	4.6692	4.840	0	0	0
2015/02/16	R209	05/11/2015	8.00	Call	Bond Future	2,456.7500		2.4568	2,271.3200	2.2713	(7.548)	0	0	0
2015/02/16	R209	05/11/2015	8.01	Call	Bond Future	2,491.7300		2.4917	2,304.6400	2.3046	(7.508)	0	0	0
2015/02/16	R210	07/05/2015			Bond Future	175.9494		175.9494	175.3342	175.3342	(0.350)	0.0000	0.0000	583
2015/02/16	R210	07/05/2015	177.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R210	07/05/2015	176.99	Put	Bond Future	1,040.6400		1.0406	1,655.8400	1.6558	59.117	0	0	0
2015/02/16	R210	07/05/2015	177.01	Put	Bond Future	1,060.6400		1.0606	1,675.8400	1.6758	58.003	0	0	0
2015/02/16	R210	07/05/2015	177.00	Put	Bond Future	1,050.6400		1.0506	1,665.8400	1.6658	58.555	0	0	0
2015/02/16	R210	07/05/2015	177.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R210	07/05/2015	176.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R210	06/08/2015	179.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R210	06/08/2015			Bond Future	178.8838		178.8838	178.2525	178.2525	(0.353)	0.0000	0.0000	0
2015/02/16	R210	06/08/2015	178.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R210	06/08/2015	179.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R210	06/08/2015	178.99	Put	Bond Future	106.2400		0.1062	737.4800	0.7375	594.164	0	0	0
2015/02/16	R210	06/08/2015	179.01	Put	Bond Future	126.2400		0.1262	757.4800	0.7575	500.032	0	0	0
2015/02/16	R210	06/08/2015	179.00	Put	Bond Future	116.2400		0.1162	747.4800	0.7475	543.049	0	0	0
2015/02/16	R211	07/05/2015	134.99	Put	Bond Future	2,864.2300		2.8642	2,882.4800	2.8825	0.637	0	0	0
2015/02/16	R211	07/05/2015			Bond Future	132.1258		132.1258	132.1075	132.1075	(0.014)	0.0000	0.0000	1,120
2015/02/16	R211	07/05/2015	135.01	Put	Bond Future	2,884.2300		2.8842	2,902.4800	2.9025	0.633	0	0	0
2015/02/16	R211	07/05/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R211	07/05/2015	135.00	Put	Bond Future	2,874.2300		2.8742	2,892.4800	2.8925	0.635	0	0	0
2015/02/16	R211	07/05/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R211	07/05/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R211	06/08/2015			Bond Future	132.6971		132.6971	132.6741	132.6741	(0.017)	0.0000	0.0000	0
2015/02/16	R211	06/08/2015	134.99	Put	Bond Future	2,292.9200		2.2929	2,315.8800	2.3159	1.001	0	0	0

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2015/02/16	R211	06/08/2015	135.01	Put	Bond Future	2,312.9200	2.3129	2,335.8800	2.3359	0.993	0	0	0
2015/02/16	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R211	06/08/2015	135.00	Put	Bond Future	2,302.9200	2.3029	2,325.8800	2.3259	0.997	0	0	0
2015/02/16	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R212	07/05/2015			Bond Future	137.5402	137.5402	137.4789	137.4789	(0.045)	0.0000	0.0000	1,145
2015/02/16	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R212	07/05/2015	140.99	Put	Bond Future	3,449.7700	3.4498	3,511.0700	3.5111	1.777	0	0	0
2015/02/16	R212	07/05/2015	141.01	Put	Bond Future	3,469.7700	3.4698	3,531.0700	3.5311	1.767	0	0	0
2015/02/16	R212	07/05/2015	141.00	Put	Bond Future	3,459.7700	3.4598	3,521.0700	3.5211	1.772	0	0	0
2015/02/16	R212	06/08/2015	141.01	Put	Bond Future	2,967.4800	2.9675	3,034.3300	3.0343	2.253	0	0	0
2015/02/16	R212	06/08/2015			Bond Future	138.0425	138.0425	137.9757	137.9757	(0.048)	0.0000	0.0000	0
2015/02/16	R212	06/08/2015	141.00	Put	Bond Future	2,957.4800	2.9575	3,024.3300	3.0243	2.260	0	0	0
2015/02/16	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R212	06/08/2015	140.99	Put	Bond Future	2,947.4800	2.9475	3,014.3300	3.0143	2.268	0	0	0
2015/02/16	R213	07/05/2015	8.74	Call	Bond Future	5,708.6100	5.7086	5,394.6500	5.3947	(5.500)	0	0	0
2015/02/16	R213	07/05/2015	8.75	Put	Bond Future	222.7300	0.2227	242.8200	0.2428	9.020	0	0	0
2015/02/16	R213	07/05/2015			Bond Future	8.0481	92.0924	8.0887	91.7576	0.504	0.0000	0.0000	16,466
2015/02/16	R213	07/05/2015	8.75	Call	Bond Future	5,776.4400	5.7764	5,461.7400	5.4617	(5.448)	0	0	0
2015/02/16	R213	07/05/2015	8.76	Call	Bond Future	5,844.3300	5.8443	5,528.9100	5.5289	(5.397)	0	0	0
2015/02/16	R213	07/05/2015	8.74	Put	Bond Future	230.6000	0.2306	251.4300	0.2514	9.033	0	0	0
2015/02/16	R213	07/05/2015	8.76	Put	Bond Future	215.0200	0.2150	234.3900	0.2344	9.008	0	0	0
2015/02/16	R213	06/08/2015			Bond Future	8.0855	93.6206	8.1276	93.2774	0.521	0.0000	0.0000	0
2015/02/16	R213	06/08/2015	8.49	Put	Bond Future	1,332.0600	1.3321	1,417.5200	1.4175	6.416	0	0	0
2015/02/16	R213	06/08/2015	8.51	Put	Bond Future	1,284.8600	1.2849	1,367.7200	1.3677	6.449	0	0	0
2015/02/16	R213	06/08/2015	8.49	Call	Bond Future	4,554.7100	4.5547	4,296.9600	4.2970	(5.659)	0	0	0
2015/02/16	R213	06/08/2015	8.50	Put	Bond Future	1,308.2900	1.3083	1,392.4400	1.3924	6.432	0	0	0
2015/02/16	R213	06/08/2015	8.50	Call	Bond Future	4,608.5500	4.6086	4,349.4900	4.3495	(5.621)	0	0	0
2015/02/16	R213	06/08/2015	8.51	Call	Bond Future	4,662.6300	4.6626	4,402.2800	4.4023	(5.584)	0	0	0
2015/02/16	R213	05/11/2015	7.76	Call	Bond Future	1,903.6800	1.9037	1,761.4700	1.7615	(7.470)	0	0	0
2015/02/16	R213	05/11/2015			Bond Future	8.1212	91.6337	8.1643	91.2859	0.532	0.0000	0.0000	0
2015/02/16	R213	05/11/2015	7.74	Call	Bond Future	1,844.7700	1.8448	1,705.4600	1.7055	(7.552)	0	0	0
2015/02/16	R213	05/11/2015	7.75	Call	Bond Future	1,874.0800	1.8741	1,733.3200	1.7333	(7.511)	0	0	0
2015/02/16	R213	05/11/2015	7.74	Put	Bond Future	4,998.0900	4.9981	5,206.6100	5.2066	4.172	0	0	0
2015/02/16	R213	05/11/2015	7.76	Put	Bond Future	4,887.7700	4.8878	5,093.3900	5.0934	4.207	0	0	0
2015/02/16	R213	05/11/2015	7.75	Put	Bond Future	4,942.7300	4.9427	5,149.8000	5.1498	4.189	0	0	0
2015/02/16	R214	07/05/2015			Bond Future	8.2137	83.0241	8.2593	82.6119	0.555	0.0000	0.0000	15,571
2015/02/16	R214	07/05/2015	9.15	Call	Bond Future	7,954.0500	7.9540	7,554.2600	7.5543	(5.026)	0	0	0
2015/02/16	R214	07/05/2015	9.16	Call	Bond Future	8,026.7500	8.0267	7,626.5000	7.6265	(4.986)	0	0	0
2015/02/16	R214	07/05/2015	9.14	Put	Bond Future	123.9400	0.1239	136.8600	0.1369	10.424	0	0	0
2015/02/16	R214	07/05/2015	9.16	Put	Bond Future	115.2400	0.1152	127.2200	0.1272	10.396	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
2015/02/16	R214	07/05/2015	9.15	Put	Bond Future	119.5200	0.1195	131.9600	0.1320	10.408	0	0	0
2015/02/16	R214	07/05/2015	9.14	Call	Bond Future	7,881.3600	7.8814	7,482.0500	7.4821	(5.067)	0	0	0
2015/02/16	R214	06/08/2015	8.76	Put	Bond Future	1,300.8800	1.3009	1,393.5400	1.3935	7.123	0	0	0
2015/02/16	R214	06/08/2015			Bond Future	8.2481	84.4018	8.2951	83.9801	0.570	0.0000	0.0000	0
2015/02/16	R214	06/08/2015	8.75	Put	Bond Future	1,323.9900	1.3240	1,418.0600	1.4181	7.105	0	0	0
2015/02/16	R214	06/08/2015	8.74	Call	Bond Future	5,589.9400	5.5899	5,263.7500	5.2638	(5.835)	0	0	0
2015/02/16	R214	06/08/2015	8.75	Call	Bond Future	5,649.1900	5.6492	5,321.5900	5.3216	(5.799)	0	0	0
2015/02/16	R214	06/08/2015	8.76	Call	Bond Future	5,708.4600	5.7085	5,379.4500	5.3795	(5.764)	0	0	0
2015/02/16	R214	06/08/2015	8.74	Put	Bond Future	1,347.2500	1.3472	1,442.7300	1.4427	7.087	0	0	0
2015/02/16	R214	05/11/2015			Bond Future	8.2807	82.5147	8.3288	82.0869	0.581	0.0000	0.0000	0
2015/02/16	R214	05/11/2015	7.99	Put	Bond Future	5,133.7900	5.1338	5,372.1400	5.3721	4.643	0	0	0
2015/02/16	R214	05/11/2015	8.00	Put	Bond Future	5,075.9000	5.0759	5,312.4900	5.3125	4.661	0	0	0
2015/02/16	R214	05/11/2015	8.01	Put	Bond Future	5,018.4800	5.0185	5,253.3100	5.2533	4.679	0	0	0
2015/02/16	R214	05/11/2015	7.99	Call	Bond Future	2,468.5700	2.4686	2,279.2100	2.2792	(7.671)	0	0	0
2015/02/16	R214	05/11/2015	8.00	Call	Bond Future	2,504.6600	2.5047	2,313.5400	2.3135	(7.631)	0	0	0
2015/02/16	R214	05/11/2015	8.01	Call	Bond Future	2,541.0500	2.5410	2,348.1700	2.3482	(7.591)	0	0	0
2015/02/16	R214	04/02/2016			Bond Future	8.3033	84.0143	8.3526	83.5778	0.594	0.0000	0.0000	4,420
2015/02/16	R214	04/02/2016	7.99	Put	Bond Future	5,864.5300	5.8645	6,104.2700	6.1043	4.088	0	0	0
2015/02/16	R214	04/02/2016	8.00	Call	Bond Future	3,041.6400	3.0416	2,843.3600	2.8434	(6.519)	0	0	0
2015/02/16	R214	04/02/2016	8.01	Call	Bond Future	3,078.7700	3.0788	2,878.9700	2.8790	(6.490)	0	0	0
2015/02/16	R214	04/02/2016	7.99	Call	Bond Future	3,004.7500	3.0048	2,808.0100	2.8080	(6.548)	0	0	0
2015/02/16	R214	04/02/2016	8.01	Put	Bond Future	5,751.2200	5.7512	5,987.9000	5.9879	4.115	0	0	0
2015/02/16	R214	04/02/2016	8.00	Put	Bond Future	5,807.6700	5.8077	6,045.8700	6.0459	4.101	0	0	0
2015/02/16	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R248	07/05/2015			Bond Future	8.2850	106.9361	8.3255	106.4625	0.489	0.0000	0.0000	31,320
2015/02/16	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R248	07/05/2015	9.26	Call	Bond Future	10,448.7700	10.4488	9,975.2500	9.9752	(4.532)	0	0	0
2015/02/16	R248	07/05/2015	9.24	Call	Bond Future	10,252.9700	10.2530	9,779.4500	9.7795	(4.618)	0	0	0
2015/02/16	R248	07/05/2015	9.25	Call	Bond Future	10,350.9600	10.3510	9,877.4400	9.8774	(4.575)	0	0	0
2015/02/16	R248	06/08/2015	8.76	Call	Bond Future	4,903.1300	4.9031	4,418.5700	4.4186	(9.883)	0	0	0
2015/02/16	R248	06/08/2015			Bond Future	8.3208	108.7105	8.3626	108.2259	0.502	0.0000	0.0000	745
2015/02/16	R248	06/08/2015	8.74	Call	Bond Future	4,688.6100	4.6886	4,204.0500	4.2040	(10.335)	0	0	0
2015/02/16	R248	06/08/2015	8.75	Call	Bond Future	4,795.9700	4.7960	4,311.4100	4.3114	(10.103)	0	0	0
2015/02/16	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R248	05/11/2015	8.01	Put	Bond Future	4,114.8900	4.1149	4,606.3300	4.6063	11.943	0	0	0
2015/02/16	R248	05/11/2015			Bond Future	8.3548	106.0885	8.3976	105.5971	0.512	0.0000	0.0000	0
2015/02/16	R248	05/11/2015	8.00	Put	Bond Future	4,238.3500	4.2383	4,729.7900	4.7298	11.595	0	0	0
2015/02/16	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/16	R248	05/11/2015	7.99	Put	Bond Future	4,362.0600	4.3621	4,853.5000	4.8535	11.266	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
Total											413458	