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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/02/2015 TO 23/02/2015

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
2015/02/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	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
2015/02/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2025	07/05/2015			Bond Future	118.5083	118.5083	118.2809	118.2809	(0.192)	0.0000	0.0000	16
2015/02/23	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2025	07/05/2015	120.99	Put	Bond Future	2,481.7100	2.4817	2,709.0700	2.7091	9.161	0	0	0
2015/02/23	2025	07/05/2015	121.01	Put	Bond Future	2,501.7100	2.5017	2,729.0700	2.7291	9.088	0	0	0
2015/02/23	2025	07/05/2015	121.00	Put	Bond Future	2,491.7100	2.4917	2,719.0700	2.7191	9.125	0	0	0
2015/02/23	2025	06/08/2015	120.99	Put	Bond Future	1,690.9800	1.6910	1,926.8800	1.9269	13.950	0	0	0
2015/02/23	2025	06/08/2015			Bond Future	119.2990	119.2990	119.0631	119.0631	(0.198)	0.0000	0.0000	0
2015/02/23	2025	06/08/2015	121.01	Put	Bond Future	1,710.9800	1.7110	1,946.8800	1.9469	13.787	0	0	0
2015/02/23	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2025	06/08/2015	121.00	Put	Bond Future	1,700.9800	1.7010	1,936.8800	1.9369	13.868	0	0	0
2015/02/23	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2030	07/05/2015			Bond Future	8.1017	101.3473	8.1268	101.1350	0.310	0.0000	0.0000	5,775
2015/02/23	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2030	07/05/2015	8.74	Call	Bond Future	5,199.8100	5.1998	4,987.5400	4.9875	(4.082)	0	0	0
2015/02/23	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2030	07/05/2015	8.75	Call	Bond Future	5,278.1800	5.2782	5,065.9100	5.0659	(4.022)	0	0	0
2015/02/23	2030	07/05/2015	8.76	Call	Bond Future	5,356.4500	5.3564	5,144.1800	5.1442	(3.963)	0	0	0
2015/02/23	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2030	06/08/2015			Bond Future	8.1480	99.0120	8.1744	98.7922	0.324	0.0000	0.0000	0
2015/02/23	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2030	06/08/2015	7.74	Put	Bond Future	3,483.7600	3.4838	3,703.5500	3.7036	6.309	0	0	0
2015/02/23	2030	06/08/2015	7.76	Put	Bond Future	3,309.0200	3.3090	3,528.8100	3.5288	6.642	0	0	0
2015/02/23	2030	06/08/2015	7.75	Put	Bond Future	3,396.3400	3.3963	3,616.1300	3.6161	6.471	0	0	0
2015/02/23	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2032	07/05/2015			Bond Future	8.2563	100.8751	8.2763	100.6953	0.242	0.0000	0.0000	18
2015/02/23	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2032	07/05/2015	8.50	Call	Bond Future	2,163.4300	2.1634	1,983.6200	1.9836	(8.311)	0	0	0
2015/02/23	2032	07/05/2015	8.51	Call	Bond Future	2,250.7400	2.2507	2,070.9300	2.0709	(7.989)	0	0	0
2015/02/23	2032	07/05/2015	8.49	Call	Bond Future	2,076.0000	2.0760	1,896.1900	1.8962	(8.661)	0	0	0
2015/02/23	2032	06/08/2015	8.50	Call	Bond Future	1,742.2000	1.7422	1,555.3700	1.5554	(10.724)	0	0	0
2015/02/23	2032	06/08/2015			Bond Future	8.3018	102.5411	8.3228	102.3543	0.253	0.0000	0.0000	0
2015/02/23	2032	06/08/2015	8.51	Call	Bond Future	1,828.9300	1.8289	1,642.1000	1.6421	(10.215)	0	0	0

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2015/02/23	2032	06/08/2015	8.49	Call	Bond Future	1,655.3600	1.6554	1,468.5300	1.4685	(11.286)	0	0	0
2015/02/23	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2032	05/11/2015			Bond Future	8.3423	100.0927	8.3639	99.9037	0.258	0.0000	0.0000	0
2015/02/23	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2032	05/11/2015	7.99	Put	Bond Future	3,170.3400	3.1703	3,359.3600	3.3594	5.962	0	0	0
2015/02/23	2032	05/11/2015	8.01	Put	Bond Future	2,986.5000	2.9865	3,175.5200	3.1755	6.329	0	0	0
2015/02/23	2032	05/11/2015	8.00	Put	Bond Future	3,078.3600	3.0784	3,267.3800	3.2674	6.140	0	0	0
2015/02/23	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2037	07/05/2015			Bond Future	8.3043	104.3042	8.3294	104.0503	0.302	0.0000	0.0000	32,860
2015/02/23	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2037	07/05/2015	9.01	Call	Bond Future	6,781.5500	6.7815	6,527.6500	6.5276	(3.744)	0	0	0
2015/02/23	2037	07/05/2015	8.99	Call	Bond Future	6,599.2200	6.5992	6,345.3200	6.3453	(3.847)	0	0	0
2015/02/23	2037	07/05/2015	9.00	Call	Bond Future	6,690.4500	6.6904	6,436.5500	6.4365	(3.795)	0	0	0
2015/02/23	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2037	06/08/2015			Bond Future	8.3491	101.7673	8.3753	101.5051	0.314	0.0000	0.0000	1,954
2015/02/23	2037	06/08/2015	8.75	Call	Bond Future	3,898.2900	3.8983	3,636.0900	3.6361	(6.726)	0	0	0
2015/02/23	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2037	06/08/2015	8.76	Call	Bond Future	3,992.5200	3.9925	3,730.3200	3.7303	(6.567)	0	0	0
2015/02/23	2037	06/08/2015	8.74	Call	Bond Future	3,803.9200	3.8039	3,541.7200	3.5417	(6.893)	0	0	0
2015/02/23	2037	05/11/2015	7.99	Put	Bond Future	4,045.3400	4.0453	4,310.8600	4.3109	6.564	0	0	0
2015/02/23	2037	05/11/2015	8.01	Put	Bond Future	3,834.7500	3.8348	4,100.2700	4.1003	6.924	0	0	0
2015/02/23	2037	05/11/2015			Bond Future	8.3853	103.4627	8.4121	103.1972	0.320	0.0000	0.0000	0
2015/02/23	2037	05/11/2015	8.00	Put	Bond Future	3,939.9600	3.9400	4,205.4800	4.2055	6.739	0	0	0
2015/02/23	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2038	07/05/2015	126.99	Put	Bond Future	1,344.9500	1.3450	1,360.8800	1.3609	1.184	0	0	0
2015/02/23	2038	07/05/2015			Bond Future	125.6450	125.6450	125.6291	125.6291	(0.013)	0.0000	0.0000	3,261
2015/02/23	2038	07/05/2015	127.00	Put	Bond Future	1,354.9500	1.3550	1,370.8800	1.3709	1.176	0	0	0
2015/02/23	2038	07/05/2015	127.01	Put	Bond Future	1,364.9500	1.3650	1,380.8800	1.3809	1.167	0	0	0
2015/02/23	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2038	06/08/2015			Bond Future	126.4072	126.4072	126.3861	126.3861	(0.017)	0.0000	0.0000	0
2015/02/23	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2038	06/08/2015	127.99	Put	Bond Future	1,582.7800	1.5828	1,603.9100	1.6039	1.335	0	0	0
2015/02/23	2038	06/08/2015	128.01	Put	Bond Future	1,602.7800	1.6028	1,623.9100	1.6239	1.318	0	0	0
2015/02/23	2038	06/08/2015	128.00	Put	Bond Future	1,592.7800	1.5928	1,613.9100	1.6139	1.327	0	0	0

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2015/02/23	2044	07/05/2015			Bond Future	8.3724	106.5021	8.3974	106.2222	0.300	0.0000	0.0000	9,494
2015/02/23	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2044	07/05/2015	9.01	Call	Bond Future	6,740.6600	6.7407	6,460.8000	6.4608	(4.152)	0	0	0
2015/02/23	2044	07/05/2015	8.99	Call	Bond Future	6,540.5800	6.5406	6,260.7200	6.2607	(4.279)	0	0	0
2015/02/23	2044	07/05/2015	9.00	Call	Bond Future	6,640.7000	6.6407	6,360.8400	6.3608	(4.214)	0	0	0
2015/02/23	2044	06/08/2015	8.76	Call	Bond Future	3,700.7700	3.7008	3,412.0800	3.4121	(7.801)	0	0	0
2015/02/23	2044	06/08/2015			Bond Future	8.4153	103.8762	8.4415	103.5875	0.311	0.0000	0.0000	0
2015/02/23	2044	06/08/2015	8.74	Call	Bond Future	3,492.1500	3.4921	3,203.4600	3.2035	(8.267)	0	0	0
2015/02/23	2044	06/08/2015	8.75	Call	Bond Future	3,596.5500	3.5965	3,307.8600	3.3079	(8.027)	0	0	0
2015/02/23	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2044	05/11/2015			Bond Future	8.4503	105.6068	8.4770	105.3143	0.316	0.0000	0.0000	0
2015/02/23	2044	05/11/2015	8.24	Put	Bond Future	2,352.2100	2.3522	2,644.7500	2.6448	12.437	0	0	0
2015/02/23	2044	05/11/2015	8.26	Put	Bond Future	2,124.6500	2.1247	2,417.1900	2.4172	13.769	0	0	0
2015/02/23	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2044	05/11/2015	8.25	Put	Bond Future	2,238.3200	2.2383	2,530.8600	2.5309	13.070	0	0	0
2015/02/23	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2046	07/05/2015			Bond Future	125.6450	125.6450	125.6291	125.6291	(0.013)	0.0000	0.0000	5,889
2015/02/23	2046	07/05/2015	126.99	Put	Bond Future	1,345.0200	1.3450	1,360.8700	1.3609	1.178	0	0	0
2015/02/23	2046	07/05/2015	127.01	Put	Bond Future	1,365.0200	1.3650	1,380.8700	1.3809	1.161	0	0	0
2015/02/23	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2046	07/05/2015	127.00	Put	Bond Future	1,355.0200	1.3550	1,370.8700	1.3709	1.170	0	0	0
2015/02/23	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2046	06/08/2015	129.01	Put	Bond Future	1,279.9100	1.2799	1,301.1500	1.3012	1.659	0	0	0
2015/02/23	2046	06/08/2015			Bond Future	127.7301	127.7301	127.7089	127.7089	(0.017)	0.0000	0.0000	0
2015/02/23	2046	06/08/2015	129.00	Put	Bond Future	1,269.9100	1.2699	1,291.1500	1.2912	1.673	0	0	0
2015/02/23	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2046	06/08/2015	128.99	Put	Bond Future	1,259.9100	1.2599	1,281.1500	1.2812	1.686	0	0	0
2015/02/23	2050	07/05/2015	135.01	Put	Bond Future	745.1400	0.7451	267.9000	0.2679	(64.047)	0	0	0
2015/02/23	2050	07/05/2015			Bond Future	134.2649	134.2649	134.7421	134.7421	0.355	0.0000	0.0000	2,753
2015/02/23	2050	07/05/2015	135.00	Put	Bond Future	735.1400	0.7351	257.9000	0.2579	(64.918)	0	0	0
2015/02/23	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2050	07/05/2015	134.99	Put	Bond Future	725.1400	0.7251	247.9000	0.2479	(65.813)	0	0	0
2015/02/23	2050	06/08/2015			Bond Future	135.0206	135.0206	135.5007	135.5007	0.356	0.0000	0.0000	0
2015/02/23	2050	06/08/2015	136.99	Put	Bond Future	1,969.3600	1.9694	1,489.2800	1.4893	(24.377)	0	0	0
2015/02/23	2050	06/08/2015	137.01	Put	Bond Future	1,989.3600	1.9894	1,509.2800	1.5093	(24.132)	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
2015/02/23	2050	06/08/2015	137.00	Put	Bond Future	1,979.3600	1.9794	1,499.2800	1.4993	(24.254)	0	0	0
2015/02/23	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	AL12	07/05/2015			Index Future	563.5050	563.5050	562.3320	562.3320	(0.208)	0.0000	0.0000	0
2015/02/23	AL37	07/05/2015			Index Future	461.3020	461.3020	460.8490	460.8490	(0.098)	0.0000	0.0000	119
2015/02/23	AL37	06/08/2015			Index Future	468.8380	468.8380	468.3550	468.3550	(0.103)	0.0000	0.0000	0
2015/02/23	AL7T	07/05/2015			Index Future	550.3110	550.3110	549.4130	549.4130	(0.163)	0.0000	0.0000	3
2015/02/23	AL7T	06/08/2015			Index Future	559.3010	559.3010	558.3620	558.3620	(0.168)	0.0000	0.0000	0
2015/02/23	ALBI	07/05/2015			Index Future	502.6710	502.6710	501.9110	501.9110	(0.151)	0.0000	0.0000	618
2015/02/23	ALBI	06/08/2015			Index Future	510.8820	510.8820	510.0850	510.0850	(0.156)	0.0000	0.0000	10
2015/02/23	ALBI	05/11/2015			Index Future	519.4750	519.4750	518.6660	518.6660	(0.156)	0.0000	0.0000	0
2015/02/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	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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2015/02/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	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
2015/02/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/23	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	EL28	07/05/2015			Bond Future	122.5426	122.5426	122.2529	122.2529	(0.236)	0.0000	0.0000	0
2015/02/23	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	EL28	07/05/2015	124.99	Put	Bond Future	2,447.3500	2.4474	2,737.1000	2.7371	11.839	0	0	0
2015/02/23	EL28	07/05/2015	125.01	Put	Bond Future	2,467.3500	2.4674	2,757.1000	2.7571	11.743	0	0	0
2015/02/23	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	EL28	07/05/2015	125.00	Put	Bond Future	2,457.3500	2.4574	2,747.1000	2.7471	11.791	0	0	0
2015/02/23	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	EL28	06/08/2015			Bond Future	124.5764	124.5764	124.2771	124.2771	(0.240)	0.0000	0.0000	0
2015/02/23	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	EL28	06/08/2015	124.99	Put	Bond Future	413.5900	0.4136	712.9200	0.7129	72.374	0	0	0
2015/02/23	EL28	06/08/2015	125.01	Put	Bond Future	433.5900	0.4336	732.9200	0.7329	69.035	0	0	0
2015/02/23	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	EL28	06/08/2015	125.00	Put	Bond Future	423.5900	0.4236	722.9200	0.7229	70.665	0	0	0
2015/02/23	ES33	07/05/2015			Bond Future	9.1901	86.3124	9.2149	86.1194	0.270	0.0000	0.0000	6,576
2015/02/23	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	ES33	07/05/2015	9.76	Call	Bond Future	4,273.0000	4.2730	4,080.0400	4.0800	(4.516)	0	0	0
2015/02/23	ES33	07/05/2015	9.74	Call	Bond Future	4,128.6100	4.1286	3,935.6500	3.9356	(4.674)	0	0	0
2015/02/23	ES33	07/05/2015	9.75	Call	Bond Future	4,200.8500	4.2008	4,007.8900	4.0079	(4.593)	0	0	0
2015/02/23	ES33	06/08/2015			Bond Future	9.2594	87.7377	9.2854	87.5380	0.281	0.0000	0.0000	0
2015/02/23	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	ES33	06/08/2015	9.61	Call	Bond Future	2,631.9600	2.6320	2,432.3000	2.4323	(7.586)	0	0	0
2015/02/23	ES33	06/08/2015	9.59	Call	Bond Future	2,485.1600	2.4852	2,285.5000	2.2855	(8.034)	0	0	0
2015/02/23	ES33	06/08/2015	9.60	Call	Bond Future	2,558.6100	2.5586	2,358.9500	2.3590	(7.803)	0	0	0
2015/02/23	ES33	05/11/2015	9.00	Put	Bond Future	2,523.0300	2.5230	2,725.2400	2.7252	8.015	0	0	0
2015/02/23	ES33	05/11/2015			Bond Future	9.3253	85.4103	9.3520	85.2081	0.286	0.0000	0.0000	0
2015/02/23	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	ES33	05/11/2015	8.99	Put	Bond Future	2,602.3600	2.6024	2,804.5700	2.8046	7.770	0	0	0
2015/02/23	ES33	05/11/2015	9.01	Put	Bond Future	2,443.8000	2.4438	2,646.0100	2.6460	8.274	0	0	0
2015/02/23	GOVI	07/05/2015	449.99	Call	GOVI	487,580.0000	48.7580	480,160.0000	48.0160	(1.522)	0	0	0
2015/02/23	GOVI	07/05/2015			GOVI	498.7480	498.7480	498.0060	498.0060	(0.149)	0.0000	0.0000	460
2015/02/23	GOVI	07/05/2015	450.00	Call	GOVI	487,480.0000	48.7480	480,060.0000	48.0060	(1.522)	0	0	0
2015/02/23	GOVI	07/05/2015	450.01	Call	GOVI	487,380.0000	48.7380	479,960.0000	47.9960	(1.522)	0	0	0
2015/02/23	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	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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2015/02/23	GOVI	06/08/2015			GOVI	506.8960	506.8960	506.1170	506.1170	(0.154)	0.0000	0.0000	29
2015/02/23	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	GOVI	06/08/2015	499.99	Call	GOVI	69,060.0000	6.9060	61,270.0000	6.1270	(11.280)	0	0	0
2015/02/23	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	GOVI	06/08/2015	500.00	Call	GOVI	68,960.0000	6.8960	61,170.0000	6.1170	(11.296)	0	0	0
2015/02/23	GOVI	06/08/2015	500.01	Call	GOVI	68,860.0000	6.8860	61,070.0000	6.1070	(11.313)	0	0	0
2015/02/23	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	GOVI	05/11/2015			GOVI	515.4210	515.4210	514.6320	514.6320	(0.153)	0.0000	0.0000	0
2015/02/23	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	GOVI	05/11/2015	529.99	Put	GOVI	145,690.0000	14.5690	153,580.0000	15.3580	5.416	0	0	0
2015/02/23	GOVI	05/11/2015	530.01	Put	GOVI	145,890.0000	14.5890	153,780.0000	15.3780	5.408	0	0	0
2015/02/23	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	GOVI	05/11/2015	530.00	Put	GOVI	145,790.0000	14.5790	153,680.0000	15.3680	5.412	0	0	0
2015/02/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/23	IGOV	07/05/2015			Index Future	224.9290	224.9290	224.8150	224.8150	(0.051)	0.0000	0.0000	1,076
2015/02/23	IGOV	06/08/2015			Index Future	228.6220	228.6220	228.4950	228.4950	(0.056)	0.0000	0.0000	100
2015/02/23	IGOV	05/11/2015			Index Future	232.4850	232.4850	232.3570	232.3570	(0.055)	0.0000	0.0000	0
2015/02/23	ILBI	07/05/2015			Index Future	609.0770	609.0770	608.9170	608.9170	(0.026)	0.0000	0.0000	0
2015/02/23	ILBI	06/08/2015			Index Future	619.0670	619.0670	618.8970	618.8970	(0.027)	0.0000	0.0000	159
2015/02/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/23	JBAF	18/03/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	2,850
2015/02/23	JBAF	15/04/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/02/23	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/02/23	JBAF	17/06/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	5,000
2015/02/23	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/02/23	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/02/23	JBAF	16/09/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2015/02/23	JBAF	15/12/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2015/02/23	JBAF	16/03/2016			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/02/23	JBAF	15/06/2016			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2015/02/23	JBAF	21/09/2016			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2015/02/23	JBAF	21/12/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0

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2015/02/23	R023	07/05/2015	8.15	Put	Bond Future	112.3200	0.1123	118.2100	0.1182	5.244	0	0	0
2015/02/23	R023	07/05/2015	8.14	Call	Bond Future	4,143.5500	4.1436	3,969.0600	3.9691	(4.211)	0	0	0
2015/02/23	R023	07/05/2015			Bond Future	7.4409	103.3255	7.4715	103.1448	0.412	0.0000	0.0000	14,434
2015/02/23	R023	07/05/2015	8.15	Call	Bond Future	4,195.1500	4.1951	4,020.3700	4.0204	(4.166)	0	0	0
2015/02/23	R023	07/05/2015	8.16	Call	Bond Future	4,246.8700	4.2469	4,071.8100	4.0718	(4.122)	0	0	0
2015/02/23	R023	07/05/2015	8.14	Put	Bond Future	116.8400	0.1168	123.0200	0.1230	5.289	0	0	0
2015/02/23	R023	07/05/2015	8.16	Put	Bond Future	107.9500	0.1080	113.5600	0.1136	5.197	0	0	0
2015/02/23	R023	06/08/2015	9.07	Put	Bond Future	33.2900	0.0333	35.1700	0.0352	5.647	0	0	911
2015/02/23	R023	06/08/2015	8.24	Call	Bond Future	4,637.8300	4.6378	4,470.3400	4.4703	(3.611)	0	0	0
2015/02/23	R023	06/08/2015			Bond Future	7.4754	105.0313	7.5081	104.8436	0.437	0.0000	0.0000	0
2015/02/23	R023	06/08/2015	9.07	Call	Bond Future	8,702.9500	8.7029	8,517.1500	8.5172	(2.135)	0	0	0
2015/02/23	R023	06/08/2015	8.26	Put	Bond Future	343.1300	0.3431	362.4300	0.3624	5.625	0	0	0
2015/02/23	R023	06/08/2015	8.25	Put	Bond Future	351.1600	0.3512	370.9100	0.3709	5.624	0	0	0
2015/02/23	R023	06/08/2015	8.24	Put	Bond Future	359.3700	0.3594	379.5600	0.3796	5.618	0	0	0
2015/02/23	R023	06/08/2015	8.25	Call	Bond Future	4,684.0700	4.6841	4,516.1400	4.5161	(3.585)	0	0	0
2015/02/23	R023	06/08/2015	8.26	Call	Bond Future	4,730.4400	4.7304	4,562.0600	4.5621	(3.559)	0	0	0
2015/02/23	R186	07/05/2015	7.40	Call	Bond Future	774.4800	0.7745	684.4200	0.6844	(11.628)	0	0	0
2015/02/23	R186	07/05/2015			Bond Future	7.6882	125.4195	7.7135	125.2005	0.329	0.0000	0.0000	33,714
2015/02/23	R186	07/05/2015	7.50	Put	Bond Future	2,704.0200	2.7040	2,813.9800	2.8140	4.067	0	0	4,229
2015/02/23	R186	07/05/2015	8.25	Call	Bond Future	5,080.5700	5.0806	4,872.5400	4.8725	(4.095)	0	0	0
2015/02/23	R186	07/05/2015	7.80	Put	Bond Future	1,327.3900	1.3274	1,383.9400	1.3839	4.260	0	0	300
2015/02/23	R186	07/05/2015	7.45	Put	Bond Future	2,996.6700	2.9967	3,116.1800	3.1162	3.988	0	0	4,229
2015/02/23	R186	07/05/2015	8.24	Put	Bond Future	354.9800	0.3550	366.5000	0.3665	3.245	0	0	0
2015/02/23	R186	07/05/2015	8.26	Put	Bond Future	331.6600	0.3317	342.1400	0.3421	3.160	0	0	0
2015/02/23	R186	07/05/2015	7.40	Put	Bond Future	3,306.7800	3.3068	3,435.7400	3.4357	3.900	0	0	4,229
2015/02/23	R186	07/05/2015	7.50	Call	Bond Future	1,058.5200	1.0585	949.4600	0.9495	(10.303)	0	0	0
2015/02/23	R186	07/05/2015	8.25	Put	Bond Future	343.1500	0.3431	354.1400	0.3541	3.203	0	0	0
2015/02/23	R186	07/05/2015	8.26	Call	Bond Future	5,151.0900	5.1511	4,942.5500	4.9425	(4.048)	0	0	0
2015/02/23	R186	07/05/2015	7.45	Call	Bond Future	908.8500	0.9089	809.3400	0.8093	(10.949)	0	0	0
2015/02/23	R186	07/05/2015	7.80	Call	Bond Future	2,290.9900	2.2910	2,128.5200	2.1285	(7.092)	0	0	0
2015/02/23	R186	07/05/2015	8.24	Call	Bond Future	5,010.3100	5.0103	4,802.8100	4.8028	(4.141)	0	0	0
2015/02/23	R186	06/08/2015	8.90	Put	Bond Future	227.8400	0.2278	236.0300	0.2360	3.595	0	0	2,500
2015/02/23	R186	06/08/2015	8.00	Put	Bond Future	1,612.7200	1.6127	1,672.1400	1.6721	3.684	0	0	0
2015/02/23	R186	06/08/2015			Bond Future	7.7267	122.1922	7.7535	121.9647	0.347	0.0000	0.0000	540
2015/02/23	R186	06/08/2015	8.01	Call	Bond Future	3,958.7100	3.9587	3,789.5600	3.7896	(4.273)	0	0	0
2015/02/23	R186	06/08/2015	8.00	Call	Bond Future	3,905.0700	3.9051	3,736.9100	3.7369	(4.306)	0	0	0
2015/02/23	R186	06/08/2015	7.99	Call	Bond Future	3,851.7800	3.8518	3,684.6100	3.6846	(4.340)	0	0	0
2015/02/23	R186	06/08/2015	8.90	Call	Bond Future	9,660.5600	9.6606	9,441.1700	9.4412	(2.271)	0	0	0
2015/02/23	R186	06/08/2015	7.99	Put	Bond Future	1,642.2400	1.6422	1,702.6500	1.7026	3.679	0	0	0
2015/02/23	R186	06/08/2015	8.01	Put	Bond Future	1,583.6200	1.5836	1,642.0500	1.6421	3.690	0	0	0
2015/02/23	R186	05/11/2015	8.25	Put	Bond Future	1,603.1500	1.6031	1,656.1400	1.6561	3.305	0	0	0
2015/02/23	R186	05/11/2015	8.24	Call	Bond Future	5,553.6600	5.5537	5,377.1600	5.3772	(3.178)	0	0	0
2015/02/23	R186	05/11/2015			Bond Future	7.7583	124.2275	7.7859	123.9973	0.356	0.0000	0.0000	0
2015/02/23	R186	05/11/2015	9.00	Put	Bond Future	448.4900	0.4485	464.4700	0.4645	3.563	0	0	2,600
2015/02/23	R186	05/11/2015	8.24	Put	Bond Future	1,627.0700	1.6271	1,680.7800	1.6808	3.301	0	0	0
2015/02/23	R186	05/11/2015	8.26	Put	Bond Future	1,579.1500	1.5791	1,631.4300	1.6314	3.311	0	0	0
2015/02/23	R186	05/11/2015	9.00	Call	Bond Future	10,221.9900	10.2220	10,007.7600	10.0078	(2.096)	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
2015/02/23	R186	05/11/2015	8.25	Call	Bond Future	5,609.3900	5.6094	5,432.1700	5.4322	(3.159)	0	0	0
2015/02/23	R186	05/11/2015	8.26	Call	Bond Future	5,664.9700	5.6650	5,487.0400	5.4870	(3.141)	0	0	0
2015/02/23	R186	04/02/2016	7.50	Call	Bond Future	2,589.6600	2.5897	2,478.5000	2.4785	(4.292)	0	0	0
2015/02/23	R186	04/02/2016			Bond Future	7.7735	121.1716	7.8021	120.9371	0.369	0.0000	0.0000	5,660
2015/02/23	R186	04/02/2016	7.51	Call	Bond Future	2,623.6600	2.6237	2,511.6200	2.5116	(4.270)	0	0	0
2015/02/23	R186	04/02/2016	7.49	Call	Bond Future	2,555.9200	2.5559	2,445.6500	2.4456	(4.314)	0	0	0
2015/02/23	R186	04/02/2016	7.50	Put	Bond Future	4,857.5100	4.8575	4,980.8000	4.9808	2.538	0	0	0
2015/02/23	R186	04/02/2016	7.49	Put	Bond Future	4,907.7900	4.9078	5,031.9700	5.0320	2.530	0	0	0
2015/02/23	R186	04/02/2016	7.51	Put	Bond Future	4,807.5700	4.8076	4,929.9800	4.9300	2.546	0	0	0
2015/02/23	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R197	07/05/2015			Bond Future	288.4856	288.4856	288.4483	288.4483	(0.013)	0.0000	0.0000	861
2015/02/23	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R197	07/05/2015	293.99	Put	Bond Future	5,504.3600	5.5044	5,541.6800	5.5417	0.678	0	0	0
2015/02/23	R197	07/05/2015	294.01	Put	Bond Future	5,524.3600	5.5244	5,561.6800	5.5617	0.676	0	0	0
2015/02/23	R197	07/05/2015	294.00	Put	Bond Future	5,514.3600	5.5144	5,551.6800	5.5517	0.677	0	0	0
2015/02/23	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R197	06/08/2015			Bond Future	287.1676	287.1676	287.1186	287.1186	(0.017)	0.0000	0.0000	0
2015/02/23	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R197	06/08/2015	287.99	Put	Bond Future	822.3900	0.8224	871.4200	0.8714	5.962	0	0	0
2015/02/23	R197	06/08/2015	288.01	Put	Bond Future	842.3900	0.8424	891.4200	0.8914	5.820	0	0	0
2015/02/23	R197	06/08/2015	288.00	Put	Bond Future	832.3900	0.8324	881.4200	0.8814	5.890	0	0	0
2015/02/23	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R202	07/05/2015			Bond Future	236.4897	236.4897	236.4595	236.4595	(0.013)	0.0000	0.0000	50,916
2015/02/23	R202	07/05/2015	238.49	Put	Bond Future	2,000.3100	2.0003	2,030.4800	2.0305	1.508	0	0	0
2015/02/23	R202	07/05/2015	238.50	Put	Bond Future	2,010.3100	2.0103	2,040.4800	2.0405	1.501	0	0	0
2015/02/23	R202	07/05/2015	238.51	Put	Bond Future	2,020.3100	2.0203	2,050.4800	2.0505	1.493	0	0	0
2015/02/23	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R202	06/08/2015			Bond Future	237.1712	237.1712	237.1311	237.1311	(0.017)	0.0000	0.0000	0
2015/02/23	R202	06/08/2015	239.99	Put	Bond Future	2,818.7800	2.8188	2,858.9400	2.8589	1.425	0	0	0
2015/02/23	R202	06/08/2015	240.00	Put	Bond Future	2,828.7800	2.8288	2,868.9400	2.8689	1.420	0	0	0
2015/02/23	R202	06/08/2015	240.01	Put	Bond Future	2,838.7800	2.8388	2,878.9400	2.8789	1.415	0	0	0
2015/02/23	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R203	07/05/2015			Bond Future	6.6764	104.6464	6.7090	104.5751	0.489	0.0000	0.0000	7,875
2015/02/23	R203	07/05/2015	7.24	Put	Bond Future	47.7000	0.0477	51.7600	0.0518	8.512	0	0	0
2015/02/23	R203	07/05/2015	7.26	Put	Bond Future	43.7200	0.0437	47.4000	0.0474	8.417	0	0	0
2015/02/23	R203	07/05/2015	7.25	Put	Bond Future	45.6700	0.0457	49.5400	0.0495	8.474	0	0	0
2015/02/23	R203	07/05/2015	7.25	Call	Bond Future	1,288.3500	1.2884	1,220.9700	1.2210	(5.230)	0	0	0
2015/02/23	R203	07/05/2015	7.24	Call	Bond Future	1,268.8800	1.2689	1,201.6900	1.2017	(5.295)	0	0	0
2015/02/23	R203	07/05/2015	7.26	Call	Bond Future	1,307.8900	1.3079	1,240.3200	1.2403	(5.166)	0	0	0
2015/02/23	R203	06/08/2015	6.74	Call	Bond Future	575.6600	0.5757	530.6100	0.5306	(7.826)	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
2015/02/23	R203	06/08/2015	6.75	Put	Bond Future	446.5400	0.4465	477.6100	0.4776	6.958	0	0	0
2015/02/23	R203	06/08/2015			Bond Future	6.6786	106.3744	6.7177	106.2978	0.585	0.0000	0.0000	0
2015/02/23	R203	06/08/2015	6.75	Call	Bond Future	586.4900	0.5865	540.9700	0.5410	(7.761)	0	0	0
2015/02/23	R203	06/08/2015	6.76	Call	Bond Future	597.7100	0.5977	551.7300	0.5517	(7.693)	0	0	0
2015/02/23	R203	06/08/2015	6.74	Put	Bond Future	455.3000	0.4553	486.8400	0.4868	6.927	0	0	0
2015/02/23	R203	06/08/2015	6.76	Put	Bond Future	438.1800	0.4382	468.7900	0.4688	6.986	0	0	0
2015/02/23	R203	05/11/2015	5.99	Call	Bond Future	156.5100	0.1565	139.3600	0.1394	(10.958)	0	0	0
2015/02/23	R203	05/11/2015	6.00	Put	Bond Future	1,315.4600	1.3155	1,374.8900	1.3749	4.518	0	0	0
2015/02/23	R203	05/11/2015			Bond Future	6.6578	103.9784	6.7020	103.9016	0.663	0.0000	0.0000	0
2015/02/23	R203	05/11/2015	6.00	Call	Bond Future	160.3100	0.1603	142.8500	0.1429	(10.891)	0	0	0
2015/02/23	R203	05/11/2015	6.01	Call	Bond Future	164.1700	0.1642	146.4100	0.1464	(10.818)	0	0	0
2015/02/23	R203	05/11/2015	5.99	Put	Bond Future	1,329.3500	1.3294	1,389.0900	1.3891	4.494	0	0	0
2015/02/23	R203	05/11/2015	6.01	Put	Bond Future	1,301.6300	1.3016	1,360.7600	1.3608	4.543	0	0	0
2015/02/23	R204	07/05/2015	7.51	Put	Bond Future	70.5700	0.0706	75.7600	0.0758	7.354	0	0	0
2015/02/23	R204	07/05/2015			Bond Future	6.9172	106.5167	6.9488	106.4150	0.458	0.0000	0.0000	14,609
2015/02/23	R204	07/05/2015	7.50	Put	Bond Future	73.5700	0.0736	79.0100	0.0790	7.394	0	0	0
2015/02/23	R204	07/05/2015	7.49	Call	Bond Future	1,897.8400	1.8978	1,801.8200	1.8018	(5.059)	0	0	0
2015/02/23	R204	07/05/2015	7.50	Call	Bond Future	1,926.0700	1.9261	1,829.7900	1.8298	(4.999)	0	0	0
2015/02/23	R204	07/05/2015	7.51	Call	Bond Future	1,954.4900	1.9545	1,857.9600	1.8580	(4.939)	0	0	0
2015/02/23	R204	07/05/2015	7.49	Put	Bond Future	76.7800	0.0768	82.4800	0.0825	7.424	0	0	0
2015/02/23	R204	06/08/2015	7.74	Call	Bond Future	2,509.9800	2.5100	2,412.9400	2.4129	(3.866)	0	0	0
2015/02/23	R204	06/08/2015	7.75	Put	Bond Future	144.8600	0.1449	155.1600	0.1552	7.110	0	0	0
2015/02/23	R204	06/08/2015			Bond Future	6.9437	104.2387	6.9795	104.1311	0.515	0.0000	0.0000	0
2015/02/23	R204	06/08/2015	8.41	Call	Bond Future	4,316.2600	4.3163	4,210.1300	4.2101	(2.459)	0	0	0
2015/02/23	R204	06/08/2015	7.74	Put	Bond Future	148.5700	0.1486	159.1200	0.1591	7.101	0	0	0
2015/02/23	R204	06/08/2015	7.76	Put	Bond Future	141.2300	0.1412	151.2900	0.1513	7.123	0	0	0
2015/02/23	R204	06/08/2015	8.41	Put	Bond Future	19.3100	0.0193	20.7700	0.0208	7.561	0	0	699
2015/02/23	R204	06/08/2015	7.75	Call	Bond Future	2,535.5000	2.5355	2,438.2100	2.4382	(3.837)	0	0	0
2015/02/23	R204	06/08/2015	7.76	Call	Bond Future	2,561.0900	2.5611	2,463.5600	2.4636	(3.808)	0	0	0
2015/02/23	R204	05/11/2015			Bond Future	6.9538	105.9749	6.9925	105.8665	0.556	0.0000	0.0000	0
2015/02/23	R204	05/11/2015	6.25	Call	Bond Future	267.4900	0.2675	242.3400	0.2423	(9.402)	0	0	0
2015/02/23	R204	05/11/2015	6.24	Put	Bond Future	2,288.7300	2.2887	2,372.3900	2.3724	3.655	0	0	0
2015/02/23	R204	05/11/2015	6.26	Put	Bond Future	2,243.6200	2.2436	2,326.4300	2.3264	3.691	0	0	0
2015/02/23	R204	05/11/2015	6.25	Put	Bond Future	2,266.1200	2.2661	2,349.3600	2.3494	3.673	0	0	0
2015/02/23	R204	05/11/2015	6.26	Call	Bond Future	273.7300	0.2737	248.1500	0.2482	(9.345)	0	0	0
2015/02/23	R204	05/11/2015	6.24	Call	Bond Future	261.3600	0.2614	236.6300	0.2366	(9.462)	0	0	0
2015/02/23	R207	07/05/2015			Bond Future	7.0830	102.9840	7.1089	102.8819	0.366	0.0000	0.0000	35,334
2015/02/23	R207	07/05/2015	8.25	Call	Bond Future	4,480.4200	4.4804	4,378.2700	4.3783	(2.280)	0	0	0
2015/02/23	R207	07/05/2015	7.73	Call	Bond Future	2,594.2800	2.5943	2,495.3400	2.4953	(3.814)	0	0	66
2015/02/23	R207	07/05/2015	8.24	Put	Bond Future	7.1200	0.0071	7.1000	0.0071	(0.281)	0	0	0
2015/02/23	R207	07/05/2015	7.73	Put	Bond Future	83.4500	0.0835	86.6300	0.0866	3.811	0	0	0
2015/02/23	R207	07/05/2015	8.26	Put	Bond Future	6.3300	0.0063	6.3000	0.0063	(0.474)	0	0	0
2015/02/23	R207	07/05/2015	8.25	Put	Bond Future	6.7200	0.0067	6.6900	0.0067	(0.446)	0	0	0
2015/02/23	R207	07/05/2015	8.26	Call	Bond Future	4,517.3100	4.5173	4,415.1600	4.4152	(2.261)	0	0	0
2015/02/23	R207	07/05/2015	8.24	Call	Bond Future	4,443.5300	4.4435	4,341.3900	4.3414	(2.299)	0	0	0
2015/02/23	R207	06/08/2015	7.76	Call	Bond Future	2,668.9500	2.6689	2,575.1000	2.5751	(3.516)	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
2015/02/23	R207	06/08/2015			Bond Future	7.1168	101.0414	7.1456	100.9336	0.404	0.0000	0.0000	0
2015/02/23	R207	06/08/2015	7.74	Call	Bond Future	2,609.6800	2.6097	2,516.4700	2.5165	(3.572)	0	0	0
2015/02/23	R207	06/08/2015	7.75	Call	Bond Future	2,639.1700	2.6392	2,545.6400	2.5456	(3.544)	0	0	0
2015/02/23	R207	06/08/2015	7.46	Call	Bond Future	1,834.9600	1.8350	1,752.8500	1.7528	(4.475)	0	0	70
2015/02/23	R207	06/08/2015	7.74	Put	Bond Future	304.6500	0.3046	319.2600	0.3193	4.796	0	0	0
2015/02/23	R207	06/08/2015	7.76	Put	Bond Future	291.0100	0.2910	304.9800	0.3050	4.801	0	0	0
2015/02/23	R207	06/08/2015	7.46	Put	Bond Future	557.5800	0.5576	583.2900	0.5833	4.611	0	0	0
2015/02/23	R207	06/08/2015	7.75	Put	Bond Future	297.6700	0.2977	311.9600	0.3120	4.801	0	0	0
2015/02/23	R207	05/11/2015	7.76	Call	Bond Future	2,708.9300	2.7089	2,621.4600	2.6215	(3.229)	0	0	0
2015/02/23	R207	05/11/2015			Bond Future	7.1336	102.7244	7.1641	102.6158	0.427	0.0000	0.0000	0
2015/02/23	R207	05/11/2015	7.74	Call	Bond Future	2,656.2000	2.6562	2,569.3600	2.5694	(3.269)	0	0	0
2015/02/23	R207	05/11/2015	7.75	Call	Bond Future	2,682.6600	2.6827	2,595.5000	2.5955	(3.249)	0	0	0
2015/02/23	R207	05/11/2015	7.43	Call	Bond Future	1,893.0000	1.8930	1,817.6900	1.8177	(3.978)	0	0	53
2015/02/23	R207	05/11/2015	7.74	Put	Bond Future	519.0500	0.5191	540.8600	0.5409	4.202	0	0	0
2015/02/23	R207	05/11/2015	7.76	Put	Bond Future	502.2400	0.5022	523.4200	0.5234	4.217	0	0	0
2015/02/23	R207	05/11/2015	7.43	Put	Bond Future	841.4300	0.8414	874.7700	0.8748	3.962	0	0	0
2015/02/23	R207	05/11/2015	7.75	Put	Bond Future	510.7300	0.5107	532.2200	0.5322	4.208	0	0	0
2015/02/23	R208	07/05/2015	8.01	Call	Bond Future	3,737.9700	3.7380	3,619.4300	3.6194	(3.171)	0	0	0
2015/02/23	R208	07/05/2015			Bond Future	7.2021	98.6259	7.2278	98.5060	0.357	0.0000	0.0000	61,449
2015/02/23	R208	07/05/2015	7.99	Call	Bond Future	3,653.5000	3.6535	3,535.1800	3.5352	(3.239)	0	0	0
2015/02/23	R208	07/05/2015	8.00	Call	Bond Future	3,695.6800	3.6957	3,577.2500	3.5773	(3.205)	0	0	0
2015/02/23	R208	07/05/2015	7.99	Put	Bond Future	57.7100	0.0577	59.2900	0.0593	2.738	0	0	0
2015/02/23	R208	07/05/2015	8.01	Put	Bond Future	53.0100	0.0530	54.3700	0.0544	2.566	0	0	0
2015/02/23	R208	07/05/2015	8.00	Put	Bond Future	55.2900	0.0553	56.7600	0.0568	2.659	0	0	0
2015/02/23	R208	06/08/2015			Bond Future	7.2334	100.2547	7.2614	100.1289	0.387	0.0000	0.0000	0
2015/02/23	R208	06/08/2015	8.00	Call	Bond Future	3,645.2200	3.6452	3,531.5600	3.5316	(3.118)	0	0	0
2015/02/23	R208	06/08/2015	8.01	Call	Bond Future	3,682.0300	3.6820	3,568.0900	3.5681	(3.094)	0	0	0
2015/02/23	R208	06/08/2015	8.85	Call	Bond Future	6,980.1300	6.9801	6,855.2000	6.8552	(1.790)	0	0	0
2015/02/23	R208	06/08/2015	7.99	Call	Bond Future	3,608.5000	3.6085	3,495.1300	3.4951	(3.142)	0	0	0
2015/02/23	R208	06/08/2015	8.01	Put	Bond Future	261.2100	0.2612	273.0600	0.2731	4.537	0	0	0
2015/02/23	R208	06/08/2015	8.00	Put	Bond Future	267.5100	0.2675	279.6400	0.2796	4.534	0	0	0
2015/02/23	R208	06/08/2015	7.99	Put	Bond Future	273.9400	0.2739	286.3600	0.2864	4.534	0	0	0
2015/02/23	R208	06/08/2015	8.85	Put	Bond Future	21.3000	0.0213	22.1600	0.0222	4.038	0	0	198
2015/02/23	R208	05/11/2015			Bond Future	7.2556	98.5237	7.2849	98.3967	0.404	0.0000	0.0000	0
2015/02/23	R208	05/11/2015	8.48	Call	Bond Future	5,333.3100	5.3333	5,214.7700	5.2148	(2.223)	0	0	0
2015/02/23	R208	05/11/2015	7.74	Put	Bond Future	756.1700	0.7562	785.9600	0.7860	3.940	0	0	0
2015/02/23	R208	05/11/2015	7.75	Call	Bond Future	2,860.0300	2.8600	2,762.4300	2.7624	(3.413)	0	0	0
2015/02/23	R208	05/11/2015	7.76	Call	Bond Future	2,890.3400	2.8903	2,792.3300	2.7923	(3.391)	0	0	0
2015/02/23	R208	05/11/2015	8.48	Put	Bond Future	193.7300	0.1937	202.1600	0.2022	4.351	0	0	2,200
2015/02/23	R208	05/11/2015	7.74	Call	Bond Future	2,829.8500	2.8299	2,732.6700	2.7327	(3.434)	0	0	0
2015/02/23	R208	05/11/2015	7.76	Put	Bond Future	732.2000	0.7322	761.1600	0.7612	3.955	0	0	0
2015/02/23	R208	05/11/2015	7.75	Put	Bond Future	744.1100	0.7441	773.4800	0.7735	3.947	0	0	0
2015/02/23	R209	07/05/2015			Bond Future	8.2601	80.8588	8.2852	80.6492	0.304	0.0000	0.0000	14,564
2015/02/23	R209	07/05/2015	8.99	Put	Bond Future	245.3900	0.2454	249.8000	0.2498	1.797	0	0	0
2015/02/23	R209	07/05/2015	7.30	Call	Bond Future	55.7700	0.0558	43.5700	0.0436	(21.876)	0	0	700
2015/02/23	R209	07/05/2015	8.30	Put	Bond Future	1,677.0500	1.6771	1,738.7400	1.7387	3.678	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
2015/02/23	R209	07/05/2015	9.01	Put	Bond Future	229.9800	0.2300	233.8800	0.2339	1.696	0	0	0
2015/02/23	R209	07/05/2015	8.99	Call	Bond Future	6,020.4400	6.0204	5,815.2800	5.8153	(3.408)	0	0	0
2015/02/23	R209	07/05/2015	9.00	Put	Bond Future	237.5400	0.2375	241.6900	0.2417	1.747	0	0	0
2015/02/23	R209	07/05/2015	9.00	Call	Bond Future	6,087.2600	6.0873	5,881.8400	5.8818	(3.375)	0	0	0
2015/02/23	R209	07/05/2015	7.30	Put	Bond Future	8,738.3400	8.7383	8,935.7100	8.9357	2.259	0	0	0
2015/02/23	R209	07/05/2015	8.30	Call	Bond Future	2,009.6500	2.0097	1,861.7700	1.8618	(7.358)	0	0	0
2015/02/23	R209	07/05/2015	9.01	Call	Bond Future	6,154.2600	6.1543	5,948.5900	5.9486	(3.342)	0	0	0
2015/02/23	R209	06/08/2015	8.99	Put	Bond Future	835.4900	0.8355	861.6900	0.8617	3.136	0	0	0
2015/02/23	R209	06/08/2015			Bond Future	8.2994	82.1942	8.3255	81.9779	0.315	0.0000	0.0000	0
2015/02/23	R209	06/08/2015	9.01	Put	Bond Future	804.3500	0.8044	829.5400	0.8295	3.132	0	0	0
2015/02/23	R209	06/08/2015	9.90	Call	Bond Future	11,872.4400	11.8724	11,658.7900	11.6588	(1.800)	0	0	0
2015/02/23	R209	06/08/2015	9.00	Call	Bond Future	6,326.6000	6.3266	6,136.0000	6.1360	(3.013)	0	0	0
2015/02/23	R209	06/08/2015	9.01	Call	Bond Future	6,385.5400	6.3855	6,194.4400	6.1944	(2.993)	0	0	0
2015/02/23	R209	06/08/2015	9.00	Put	Bond Future	819.7900	0.8198	845.4800	0.8455	3.134	0	0	0
2015/02/23	R209	06/08/2015	8.99	Call	Bond Future	6,267.8100	6.2678	6,077.7200	6.0777	(3.033)	0	0	0
2015/02/23	R209	06/08/2015	9.90	Put	Bond Future	103.5600	0.1036	106.2000	0.1062	2.549	0	0	2,914
2015/02/23	R209	05/11/2015	7.99	Put	Bond Future	5,040.2600	5.0403	5,157.4700	5.1575	2.325	0	0	0
2015/02/23	R209	05/11/2015			Bond Future	8.3341	80.4145	8.3608	80.1954	0.320	0.0000	0.0000	0
2015/02/23	R209	05/11/2015	8.01	Put	Bond Future	4,930.6400	4.9306	5,046.0200	5.0460	2.340	0	0	0
2015/02/23	R209	05/11/2015	7.99	Call	Bond Future	2,133.8100	2.1338	2,031.9200	2.0319	(4.775)	0	0	0
2015/02/23	R209	05/11/2015	8.00	Put	Bond Future	4,985.1100	4.9851	5,101.4100	5.1014	2.333	0	0	0
2015/02/23	R209	05/11/2015	8.00	Call	Bond Future	2,165.3300	2.1653	2,062.5300	2.0625	(4.748)	0	0	0
2015/02/23	R209	05/11/2015	8.01	Call	Bond Future	2,197.3900	2.1974	2,093.6700	2.0937	(4.720)	0	0	0
2015/02/23	R210	07/05/2015			Bond Future	175.2053	175.2053	174.7901	174.7901	(0.237)	0.0000	0.0000	583
2015/02/23	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R210	07/05/2015	176.99	Put	Bond Future	1,784.7500	1.7847	2,199.9000	2.1999	23.261	0	0	0
2015/02/23	R210	07/05/2015	177.01	Put	Bond Future	1,804.7500	1.8047	2,219.9000	2.2199	23.003	0	0	0
2015/02/23	R210	07/05/2015	177.00	Put	Bond Future	1,794.7500	1.7947	2,209.9000	2.2099	23.131	0	0	0
2015/02/23	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R210	06/08/2015			Bond Future	178.1126	178.1126	177.6836	177.6836	(0.241)	0.0000	0.0000	0
2015/02/23	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R210	06/08/2015	178.99	Put	Bond Future	877.4000	0.8774	1,306.3600	1.3064	48.890	0	0	0
2015/02/23	R210	06/08/2015	179.01	Put	Bond Future	897.4000	0.8974	1,326.3600	1.3264	47.800	0	0	0
2015/02/23	R210	06/08/2015	179.00	Put	Bond Future	887.4000	0.8874	1,316.3600	1.3164	48.339	0	0	0
2015/02/23	R211	07/05/2015	134.99	Put	Bond Future	3,108.9700	3.1090	3,126.8400	3.1268	0.575	0	0	0
2015/02/23	R211	07/05/2015			Bond Future	131.8810	131.8810	131.8632	131.8632	(0.014)	0.0000	0.0000	1,120
2015/02/23	R211	07/05/2015	135.01	Put	Bond Future	3,128.9700	3.1290	3,146.8400	3.1468	0.571	0	0	0
2015/02/23	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R211	07/05/2015	135.00	Put	Bond Future	3,118.9700	3.1190	3,136.8400	3.1368	0.573	0	0	0
2015/02/23	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R211	06/08/2015			Bond Future	132.4372	132.4372	132.4139	132.4139	(0.018)	0.0000	0.0000	0
2015/02/23	R211	06/08/2015	134.99	Put	Bond Future	2,552.7600	2.5528	2,576.1500	2.5762	0.916	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
2015/02/23	R211	06/08/2015	135.01	Put	Bond Future	2,572.7600	2.5728	2,596.1500	2.5962	0.909	0	0	0
2015/02/23	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R211	06/08/2015	135.00	Put	Bond Future	2,562.7600	2.5628	2,586.1500	2.5862	0.913	0	0	0
2015/02/23	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R212	07/05/2015			Bond Future	137.2063	137.2063	137.1888	137.1888	(0.013)	0.0000	0.0000	1,145
2015/02/23	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R212	07/05/2015	140.99	Put	Bond Future	3,783.6700	3.7837	3,801.1800	3.8012	0.463	0	0	0
2015/02/23	R212	07/05/2015	141.01	Put	Bond Future	3,803.6700	3.8037	3,821.1800	3.8212	0.460	0	0	0
2015/02/23	R212	07/05/2015	141.00	Put	Bond Future	3,793.6700	3.7937	3,811.1800	3.8112	0.462	0	0	0
2015/02/23	R212	06/08/2015	141.01	Put	Bond Future	3,318.4400	3.3184	3,341.6900	3.3417	0.701	0	0	0
2015/02/23	R212	06/08/2015			Bond Future	137.6916	137.6916	137.6683	137.6683	(0.017)	0.0000	0.0000	0
2015/02/23	R212	06/08/2015	141.00	Put	Bond Future	3,308.4400	3.3084	3,331.6900	3.3317	0.703	0	0	0
2015/02/23	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R212	06/08/2015	140.99	Put	Bond Future	3,298.4400	3.2984	3,321.6900	3.3217	0.705	0	0	0
2015/02/23	R213	07/05/2015	8.74	Call	Bond Future	4,935.3100	4.9353	4,740.2200	4.7402	(3.953)	0	0	0
2015/02/23	R213	07/05/2015	8.75	Put	Bond Future	340.8700	0.3409	349.7500	0.3498	2.605	0	0	0
2015/02/23	R213	07/05/2015			Bond Future	8.1570	91.1977	8.1821	90.9933	0.308	0.0000	0.0000	16,466
2015/02/23	R213	07/05/2015	8.75	Call	Bond Future	4,999.9700	5.0000	4,804.4400	4.8044	(3.911)	0	0	0
2015/02/23	R213	07/05/2015	8.76	Call	Bond Future	5,064.8200	5.0648	4,868.8600	4.8689	(3.869)	0	0	0
2015/02/23	R213	07/05/2015	8.74	Put	Bond Future	351.9100	0.3519	361.2300	0.3612	2.648	0	0	0
2015/02/23	R213	07/05/2015	8.76	Put	Bond Future	330.1200	0.3301	338.5700	0.3386	2.560	0	0	0
2015/02/23	R213	06/08/2015			Bond Future	8.1985	92.7033	8.2248	92.4919	0.321	0.0000	0.0000	0
2015/02/23	R213	06/08/2015	8.49	Put	Bond Future	1,607.6000	1.6076	1,660.3000	1.6603	3.278	0	0	0
2015/02/23	R213	06/08/2015	8.51	Put	Bond Future	1,552.8700	1.5529	1,603.8700	1.6039	3.284	0	0	0
2015/02/23	R213	06/08/2015	8.49	Call	Bond Future	3,912.9900	3.9130	3,754.3300	3.7543	(4.055)	0	0	0
2015/02/23	R213	06/08/2015	8.50	Put	Bond Future	1,580.0500	1.5800	1,631.8900	1.6319	3.281	0	0	0
2015/02/23	R213	06/08/2015	8.50	Call	Bond Future	3,963.0500	3.9631	3,803.5300	3.8035	(4.025)	0	0	0
2015/02/23	R213	06/08/2015	8.51	Call	Bond Future	4,013.3800	4.0134	3,853.0200	3.8530	(3.996)	0	0	0
2015/02/23	R213	05/11/2015	7.76	Call	Bond Future	1,624.9200	1.6249	1,539.2300	1.5392	(5.273)	0	0	0
2015/02/23	R213	05/11/2015			Bond Future	8.2374	90.7015	8.2643	90.4875	0.327	0.0000	0.0000	0
2015/02/23	R213	05/11/2015	7.74	Call	Bond Future	1,572.9000	1.5729	1,488.9900	1.4890	(5.335)	0	0	0
2015/02/23	R213	05/11/2015	7.75	Call	Bond Future	1,598.7700	1.5988	1,513.9700	1.5140	(5.304)	0	0	0
2015/02/23	R213	05/11/2015	7.74	Put	Bond Future	5,658.4100	5.6584	5,788.5300	5.7885	2.300	0	0	0
2015/02/23	R213	05/11/2015	7.76	Put	Bond Future	5,541.2000	5.5412	5,669.5400	5.6695	2.316	0	0	0
2015/02/23	R213	05/11/2015	7.75	Put	Bond Future	5,599.6100	5.5996	5,728.8400	5.7288	2.308	0	0	0
2015/02/23	R214	07/05/2015			Bond Future	8.2870	82.3637	8.3070	82.1850	0.241	0.0000	0.0000	15,571
2015/02/23	R214	07/05/2015	9.15	Call	Bond Future	7,355.7500	7.3558	7,175.4600	7.1755	(2.451)	0	0	0
2015/02/23	R214	07/05/2015	9.16	Call	Bond Future	7,426.8800	7.4269	7,246.5300	7.2465	(2.428)	0	0	0
2015/02/23	R214	07/05/2015	9.14	Put	Bond Future	187.6400	0.1876	186.1200	0.1861	(0.810)	0	0	0
2015/02/23	R214	07/05/2015	9.16	Put	Bond Future	175.7600	0.1758	174.1100	0.1741	(0.939)	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
2015/02/23	R214	07/05/2015	9.15	Put	Bond Future	181.6100	0.1816	180.0200	0.1800	(0.876)	0	0	0
2015/02/23	R214	07/05/2015	9.14	Call	Bond Future	7,284.6700	7.2847	7,104.4500	7.1045	(2.474)	0	0	0
2015/02/23	R214	06/08/2015	8.76	Put	Bond Future	1,420.8600	1.4209	1,451.8600	1.4519	2.182	0	0	0
2015/02/23	R214	06/08/2015			Bond Future	8.3239	83.7234	8.3448	83.5385	0.250	0.0000	0.0000	0
2015/02/23	R214	06/08/2015	8.75	Put	Bond Future	1,446.0800	1.4461	1,477.6700	1.4777	2.185	0	0	0
2015/02/23	R214	06/08/2015	8.74	Call	Bond Future	5,036.0200	5.0360	4,883.3400	4.8833	(3.032)	0	0	0
2015/02/23	R214	06/08/2015	8.75	Call	Bond Future	5,092.9400	5.0929	4,939.6500	4.9396	(3.010)	0	0	0
2015/02/23	R214	06/08/2015	8.76	Call	Bond Future	5,150.1000	5.1501	4,996.2200	4.9962	(2.988)	0	0	0
2015/02/23	R214	06/08/2015	8.74	Put	Bond Future	1,471.6700	1.4717	1,503.8700	1.5039	2.188	0	0	0
2015/02/23	R214	05/11/2015			Bond Future	8.3584	81.8254	8.3797	81.6381	0.255	0.0000	0.0000	0
2015/02/23	R214	05/11/2015	7.99	Put	Bond Future	5,565.5600	5.5656	5,663.1900	5.6632	1.754	0	0	0
2015/02/23	R214	05/11/2015	8.00	Put	Bond Future	5,504.9600	5.5050	5,601.7900	5.6018	1.759	0	0	0
2015/02/23	R214	05/11/2015	8.01	Put	Bond Future	5,444.5700	5.4446	5,540.5900	5.5406	1.764	0	0	0
2015/02/23	R214	05/11/2015	7.99	Call	Bond Future	2,211.0500	2.2110	2,121.4600	2.1215	(4.052)	0	0	0
2015/02/23	R214	05/11/2015	8.00	Call	Bond Future	2,244.4300	2.2444	2,154.0400	2.1540	(4.027)	0	0	0
2015/02/23	R214	05/11/2015	8.01	Call	Bond Future	2,277.8500	2.2778	2,186.6500	2.1866	(4.004)	0	0	0
2015/02/23	R214	04/02/2016			Bond Future	8.3838	83.3037	8.4056	83.1131	0.260	0.0000	0.0000	4,420
2015/02/23	R214	04/02/2016	7.99	Put	Bond Future	6,240.6700	6.2407	6,340.3400	6.3403	1.597	0	0	0
2015/02/23	R214	04/02/2016	8.00	Call	Bond Future	2,704.3000	2.7043	2,612.6400	2.6126	(3.389)	0	0	0
2015/02/23	R214	04/02/2016	8.01	Call	Bond Future	2,738.5800	2.7386	2,646.2300	2.6462	(3.372)	0	0	0
2015/02/23	R214	04/02/2016	7.99	Call	Bond Future	2,670.2700	2.6703	2,579.3100	2.5793	(3.406)	0	0	0
2015/02/23	R214	04/02/2016	8.01	Put	Bond Future	6,121.6500	6.1216	6,219.9300	6.2199	1.605	0	0	0
2015/02/23	R214	04/02/2016	8.00	Put	Bond Future	6,180.9500	6.1810	6,279.9200	6.2799	1.601	0	0	0
2015/02/23	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R248	07/05/2015			Bond Future	8.3581	106.0832	8.3781	105.8526	0.239	0.0000	0.0000	32,838
2015/02/23	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R248	07/05/2015	9.26	Call	Bond Future	9,595.9500	9.5960	9,365.2700	9.3653	(2.404)	0	0	0
2015/02/23	R248	07/05/2015	9.24	Call	Bond Future	9,400.1500	9.4001	9,169.4700	9.1695	(2.454)	0	0	0
2015/02/23	R248	07/05/2015	9.25	Call	Bond Future	9,498.1400	9.4981	9,267.4600	9.2675	(2.429)	0	0	0
2015/02/23	R248	06/08/2015	8.76	Call	Bond Future	4,027.2700	4.0273	3,788.6300	3.7886	(5.926)	0	0	0
2015/02/23	R248	06/08/2015			Bond Future	8.3966	107.8346	8.4174	107.5960	0.248	0.0000	0.0000	745
2015/02/23	R248	06/08/2015	8.74	Call	Bond Future	3,812.7500	3.8127	3,574.1100	3.5741	(6.259)	0	0	0
2015/02/23	R248	06/08/2015	8.75	Call	Bond Future	3,920.1100	3.9201	3,681.4700	3.6815	(6.088)	0	0	0
2015/02/23	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R248	05/11/2015	8.01	Put	Bond Future	5,004.9200	5.0049	5,246.6700	5.2467	4.830	0	0	0
2015/02/23	R248	05/11/2015			Bond Future	8.4325	105.1985	8.4538	104.9567	0.253	0.0000	0.0000	0
2015/02/23	R248	05/11/2015	8.00	Put	Bond Future	5,128.3800	5.1284	5,370.1300	5.3701	4.714	0	0	0
2015/02/23	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/23	R248	05/11/2015	7.99	Put	Bond Future	5,252.0900	5.2521	5,493.8400	5.4938	4.603	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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