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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/03/2015 TO 12/03/2015

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
2015/03/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	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
2015/03/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2025	07/05/2015			Bond Future	118.8761	118.8761	118.9612	118.9612	0.072	0.0000	0.0000	16
2015/03/12	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2025	07/05/2015	120.99	Put	Bond Future	2,113.8500	2.1138	2,028.7700	2.0288	(4.025)	0	0	0
2015/03/12	2025	07/05/2015	121.01	Put	Bond Future	2,133.8500	2.1338	2,048.7700	2.0488	(3.987)	0	0	0
2015/03/12	2025	07/05/2015	121.00	Put	Bond Future	2,123.8500	2.1238	2,038.7700	2.0388	(4.006)	0	0	0
2015/03/12	2025	06/08/2015	120.99	Put	Bond Future	1,337.9900	1.3380	1,254.3400	1.2543	(6.252)	0	0	0
2015/03/12	2025	06/08/2015			Bond Future	119.6520	119.6520	119.7357	119.7357	0.070	0.0000	0.0000	0
2015/03/12	2025	06/08/2015	121.01	Put	Bond Future	1,357.9900	1.3580	1,274.3400	1.2743	(6.160)	0	0	0
2015/03/12	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2025	06/08/2015	121.00	Put	Bond Future	1,347.9900	1.3480	1,264.3400	1.2643	(6.206)	0	0	0
2015/03/12	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2030	07/05/2015			Bond Future	8.2943	99.7359	8.2682	99.9528	(0.316)	0.0000	0.0000	5,805
2015/03/12	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2030	07/05/2015	8.74	Call	Bond Future	3,588.5000	3.5885	3,805.3600	3.8054	6.043	0	0	0
2015/03/12	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2030	07/05/2015	8.75	Call	Bond Future	3,666.8700	3.6669	3,883.7300	3.8837	5.914	0	0	0
2015/03/12	2030	07/05/2015	8.76	Call	Bond Future	3,745.1400	3.7451	3,962.0000	3.9620	5.790	0	0	0
2015/03/12	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2030	06/08/2015			Bond Future	8.3500	97.3482	8.3232	97.5661	(0.320)	0.0000	0.0000	0
2015/03/12	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2030	06/08/2015	7.74	Put	Bond Future	5,147.5400	5.1475	4,929.6300	4.9296	(4.233)	0	0	0
2015/03/12	2030	06/08/2015	7.76	Put	Bond Future	4,972.8000	4.9728	4,754.8900	4.7549	(4.382)	0	0	0
2015/03/12	2030	06/08/2015	7.75	Put	Bond Future	5,060.1200	5.0601	4,842.2100	4.8422	(4.306)	0	0	0
2015/03/12	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2032	07/05/2015			Bond Future	8.4281	99.3431	8.4019	99.5742	(0.310)	0.0000	0.0000	18
2015/03/12	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2032	07/05/2015	8.50	Call	Bond Future	631.4200	0.6314	862.5400	0.8625	36.603	0	0	0
2015/03/12	2032	07/05/2015	8.51	Call	Bond Future	718.7300	0.7187	949.8500	0.9498	32.157	0	0	0
2015/03/12	2032	07/05/2015	8.49	Call	Bond Future	543.9900	0.5440	775.1100	0.7751	42.486	0	0	0
2015/03/12	2032	06/08/2015	8.50	Call	Bond Future	158.6600	0.1587	391.0700	0.3911	146.483	0	0	0
2015/03/12	2032	06/08/2015			Bond Future	8.4817	100.9576	8.4551	101.1900	(0.314)	0.0000	0.0000	0
2015/03/12	2032	06/08/2015	8.51	Call	Bond Future	245.3900	0.2454	477.8000	0.4778	94.710	0	0	0

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2015/03/12	2032	06/08/2015	8.49	Call	Bond Future	71.8200	0.0718	304.2300	0.3042	323.601	0	0	0
2015/03/12	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2032	05/11/2015			Bond Future	8.5278	98.4807	8.5005	98.7156	(0.320)	0.0000	0.0000	0
2015/03/12	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2032	05/11/2015	7.99	Put	Bond Future	4,782.3000	4.7823	4,547.4900	4.5475	(4.910)	0	0	0
2015/03/12	2032	05/11/2015	8.01	Put	Bond Future	4,598.4600	4.5985	4,363.6500	4.3637	(5.106)	0	0	0
2015/03/12	2032	05/11/2015	8.00	Put	Bond Future	4,690.3200	4.6903	4,455.5100	4.4555	(5.006)	0	0	0
2015/03/12	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2037	07/05/2015			Bond Future	8.4920	102.4281	8.4710	102.6354	(0.247)	0.0000	0.0000	32,861
2015/03/12	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2037	07/05/2015	9.01	Call	Bond Future	4,905.3900	4.9054	5,112.6800	5.1127	4.226	0	0	0
2015/03/12	2037	07/05/2015	8.99	Call	Bond Future	4,723.0600	4.7231	4,930.3500	4.9304	4.389	0	0	0
2015/03/12	2037	07/05/2015	9.00	Call	Bond Future	4,814.2900	4.8143	5,021.5800	5.0216	4.306	0	0	0
2015/03/12	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2037	06/08/2015			Bond Future	8.5449	99.8335	8.5235	100.0417	(0.250)	0.0000	0.0000	1,954
2015/03/12	2037	06/08/2015	8.75	Call	Bond Future	1,964.5300	1.9645	2,172.6700	2.1727	10.595	0	0	0
2015/03/12	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2037	06/08/2015	8.76	Call	Bond Future	2,058.7600	2.0588	2,266.9000	2.2669	10.110	0	0	0
2015/03/12	2037	06/08/2015	8.74	Call	Bond Future	1,870.1600	1.8702	2,078.3000	2.0783	11.130	0	0	0
2015/03/12	2037	05/11/2015	7.99	Put	Bond Future	6,013.0300	6.0130	5,802.9400	5.8029	(3.494)	0	0	0
2015/03/12	2037	05/11/2015	8.01	Put	Bond Future	5,802.4400	5.8024	5,592.3500	5.5924	(3.621)	0	0	0
2015/03/12	2037	05/11/2015			Bond Future	8.5866	101.4950	8.5648	101.7051	(0.254)	0.0000	0.0000	0
2015/03/12	2037	05/11/2015	8.00	Put	Bond Future	5,907.6500	5.9076	5,697.5600	5.6976	(3.556)	0	0	0
2015/03/12	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2038	07/05/2015			Bond Future	127.5318	127.5318	127.5091	127.5091	(0.018)	0.0000	0.0000	2,447
2015/03/12	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2038	07/05/2015	126.99	Call	Bond Future	541.7800	0.5418	519.1300	0.5191	(4.181)	0	0	0
2015/03/12	2038	07/05/2015	127.00	Call	Bond Future	531.7800	0.5318	509.1300	0.5091	(4.259)	0	0	0
2015/03/12	2038	07/05/2015	127.01	Call	Bond Future	521.7800	0.5218	499.1300	0.4991	(4.341)	0	0	0
2015/03/12	2038	06/08/2015	128.01	Call	Bond Future	293.1900	0.2932	267.3000	0.2673	(8.830)	0	0	0
2015/03/12	2038	06/08/2015			Bond Future	128.3032	128.3032	128.2773	128.2773	(0.020)	0.0000	0.0000	0
2015/03/12	2038	06/08/2015	127.99	Call	Bond Future	313.1900	0.3132	287.3000	0.2873	(8.267)	0	0	0
2015/03/12	2038	06/08/2015	128.00	Call	Bond Future	303.1900	0.3032	277.3000	0.2773	(8.539)	0	0	0
2015/03/12	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/03/12	2044	07/05/2015			Bond Future	8.5248	104.8200	8.4988	105.1041	(0.305)	0.0000	0.0000	9,494
2015/03/12	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2044	07/05/2015	9.01	Call	Bond Future	5,058.6100	5.0586	5,342.6400	5.3426	5.615	0	0	0
2015/03/12	2044	07/05/2015	8.99	Call	Bond Future	4,858.5300	4.8585	5,142.5600	5.1426	5.846	0	0	0
2015/03/12	2044	07/05/2015	9.00	Call	Bond Future	4,958.6500	4.9587	5,242.6800	5.2427	5.728	0	0	0
2015/03/12	2044	06/08/2015	8.76	Call	Bond Future	1,963.7800	1.9638	2,249.8100	2.2498	14.565	0	0	0
2015/03/12	2044	06/08/2015			Bond Future	8.5745	102.1392	8.5480	102.4252	(0.309)	0.0000	0.0000	0
2015/03/12	2044	06/08/2015	8.74	Call	Bond Future	1,755.1600	1.7552	2,041.1900	2.0412	16.297	0	0	0
2015/03/12	2044	06/08/2015	8.75	Call	Bond Future	1,859.5600	1.8596	2,145.5900	2.1456	15.382	0	0	0
2015/03/12	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2044	05/11/2015			Bond Future	8.6137	103.8389	8.5866	104.1283	(0.314)	0.0000	0.0000	0
2015/03/12	2044	05/11/2015	8.24	Put	Bond Future	4,120.0800	4.1201	3,830.6900	3.8307	(7.024)	0	0	0
2015/03/12	2044	05/11/2015	8.26	Put	Bond Future	3,892.5200	3.8925	3,603.1300	3.6031	(7.435)	0	0	0
2015/03/12	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2044	05/11/2015	8.25	Put	Bond Future	4,006.1900	4.0062	3,716.8000	3.7168	(7.224)	0	0	0
2015/03/12	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2046	07/05/2015			Bond Future	126.0902	126.0902	126.3498	126.3498	0.206	0.0000	0.0000	5,889
2015/03/12	2046	07/05/2015	126.99	Put	Bond Future	899.8300	0.8998	640.2100	0.6402	(28.852)	0	0	0
2015/03/12	2046	07/05/2015	127.01	Put	Bond Future	919.8300	0.9198	660.2100	0.6602	(28.225)	0	0	0
2015/03/12	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2046	07/05/2015	127.00	Put	Bond Future	909.8300	0.9098	650.2100	0.6502	(28.535)	0	0	0
2015/03/12	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2046	06/08/2015	129.01	Put	Bond Future	860.5100	0.8605	599.8200	0.5998	(30.295)	0	0	0
2015/03/12	2046	06/08/2015			Bond Future	128.1495	128.1495	128.4102	128.4102	0.203	0.0000	0.0000	0
2015/03/12	2046	06/08/2015	129.00	Put	Bond Future	850.5100	0.8505	589.8200	0.5898	(30.651)	0	0	0
2015/03/12	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2046	06/08/2015	128.99	Put	Bond Future	840.5100	0.8405	579.8200	0.5798	(31.016)	0	0	0
2015/03/12	2050	07/05/2015	135.01	Put	Bond Future	9.4400	0.0094	32.7900	0.0328	247.352	0	0	0
2015/03/12	2050	07/05/2015			Bond Future	135.0006	135.0006	134.9772	134.9772	(0.017)	0.0000	0.0000	2,753
2015/03/12	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	22.7900	0.0228	100.000	0	0	0
2015/03/12	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2050	07/05/2015	134.99	Call	Bond Future	10.5600	0.0106	0.0000	0.0000	(100.000)	0	0	0
2015/03/12	2050	07/05/2015	135.00	Call	Bond Future	0.5600	0.0006	0.0000	0.0000	(100.000)	0	0	0
2015/03/12	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	12.7900	0.0128	100.000	0	0	0
2015/03/12	2050	06/08/2015			Bond Future	135.7462	135.7462	135.7191	135.7191	(0.020)	0.0000	0.0000	0
2015/03/12	2050	06/08/2015	136.99	Put	Bond Future	1,243.8300	1.2438	1,270.9400	1.2709	2.180	0	0	0
2015/03/12	2050	06/08/2015	137.01	Put	Bond Future	1,263.8300	1.2638	1,290.9400	1.2909	2.145	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
2015/03/12	2050	06/08/2015	137.00	Put	Bond Future	1,253.8300	1.2538	1,280.9400	1.2809	2.162	0	0	0
2015/03/12	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	AL12	07/05/2015			Index Future	553.8650	553.8650	555.2260	555.2260	0.246	0.0000	0.0000	0
2015/03/12	AL37	07/05/2015			Index Future	456.4040	456.4040	456.6610	456.6610	0.056	0.0000	0.0000	122
2015/03/12	AL37	06/08/2015			Index Future	463.7420	463.7420	463.9910	463.9910	0.054	0.0000	0.0000	0
2015/03/12	AL7T	07/05/2015			Index Future	541.7670	541.7670	542.5590	542.5590	0.146	0.0000	0.0000	3
2015/03/12	AL7T	06/08/2015			Index Future	550.4770	550.4770	551.2680	551.2680	0.144	0.0000	0.0000	0
2015/03/12	ALBI	07/05/2015			Index Future	495.8150	495.8150	496.5550	496.5550	0.149	0.0000	0.0000	577
2015/03/12	ALBI	06/08/2015			Index Future	503.7860	503.7860	504.5260	504.5260	0.147	0.0000	0.0000	10
2015/03/12	ALBI	05/11/2015			Index Future	512.2480	512.2480	512.9930	512.9930	0.145	0.0000	0.0000	0
2015/03/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	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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2015/03/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/12	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	EL28	07/05/2015			Bond Future	122.3959	122.3959	122.2385	122.2385	(0.129)	0.0000	0.0000	0
2015/03/12	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	EL28	07/05/2015	124.99	Put	Bond Future	2,594.0900	2.5941	2,751.4700	2.7515	6.067	0	0	0
2015/03/12	EL28	07/05/2015	125.01	Put	Bond Future	2,614.0900	2.6141	2,771.4700	2.7715	6.020	0	0	0
2015/03/12	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	EL28	07/05/2015	125.00	Put	Bond Future	2,604.0900	2.6041	2,761.4700	2.7615	6.044	0	0	0
2015/03/12	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	EL28	06/08/2015			Bond Future	124.3952	124.3952	124.2323	124.2323	(0.131)	0.0000	0.0000	0
2015/03/12	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	EL28	06/08/2015	124.99	Put	Bond Future	594.8400	0.5948	757.7000	0.7577	27.379	0	0	0
2015/03/12	EL28	06/08/2015	125.01	Put	Bond Future	614.8400	0.6148	777.7000	0.7777	26.488	0	0	0
2015/03/12	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	EL28	06/08/2015	125.00	Put	Bond Future	604.8400	0.6048	767.7000	0.7677	26.926	0	0	0
2015/03/12	ES33	07/05/2015			Bond Future	9.3615	84.9916	9.3402	85.1538	(0.227)	0.0000	0.0000	6,576
2015/03/12	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	ES33	07/05/2015	9.76	Call	Bond Future	2,952.2000	2.9522	3,114.4300	3.1144	5.495	0	0	0
2015/03/12	ES33	07/05/2015	9.74	Call	Bond Future	2,807.8100	2.8078	2,970.0400	2.9700	5.778	0	0	0
2015/03/12	ES33	07/05/2015	9.75	Call	Bond Future	2,880.0500	2.8800	3,042.2800	3.0423	5.633	0	0	0
2015/03/12	ES33	06/08/2015			Bond Future	9.4392	86.3726	9.4175	86.5354	(0.230)	0.0000	0.0000	0
2015/03/12	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	ES33	06/08/2015	9.61	Call	Bond Future	1,266.8300	1.2668	1,429.7000	1.4297	12.857	0	0	0
2015/03/12	ES33	06/08/2015	9.59	Call	Bond Future	1,120.0300	1.1200	1,282.9000	1.2829	14.542	0	0	0
2015/03/12	ES33	06/08/2015	9.60	Call	Bond Future	1,193.4800	1.1935	1,356.3500	1.3563	13.647	0	0	0
2015/03/12	ES33	05/11/2015	9.00	Put	Bond Future	3,912.7000	3.9127	3,748.3200	3.7483	(4.201)	0	0	0
2015/03/12	ES33	05/11/2015			Bond Future	9.5108	84.0207	9.4886	84.1851	(0.233)	0.0000	0.0000	0
2015/03/12	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	ES33	05/11/2015	8.99	Put	Bond Future	3,992.0300	3.9920	3,827.6500	3.8276	(4.118)	0	0	0
2015/03/12	ES33	05/11/2015	9.01	Put	Bond Future	3,833.4700	3.8335	3,669.0900	3.6691	(4.288)	0	0	0
2015/03/12	GOVI	07/05/2015	449.99	Call	GOVI	419,250.0000	41.9250	426,390.0000	42.6390	1.703	0	0	0
2015/03/12	GOVI	07/05/2015			GOVI	491.9150	491.9150	492.6290	492.6290	0.145	0.0000	0.0000	462
2015/03/12	GOVI	07/05/2015	450.00	Call	GOVI	419,150.0000	41.9150	426,290.0000	42.6290	1.703	0	0	0
2015/03/12	GOVI	07/05/2015	450.01	Call	GOVI	419,050.0000	41.9050	426,190.0000	42.6190	1.704	0	0	0
2015/03/12	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	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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2015/03/12	GOVI	06/08/2015			GOVI	499.8230	499.8230	500.5370	500.5370	0.143	0.0000	0.0000	29
2015/03/12	GOVI	06/08/2015	499.99	Put	GOVI	1,670.0000	0.1670	0.0000	0.0000	(100.000)	0	0	0
2015/03/12	GOVI	06/08/2015	500.01	Put	GOVI	1,870.0000	0.1870	0.0000	0.0000	(100.000)	0	0	0
2015/03/12	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	5,470.0000	0.5470	100.000	0	0	0
2015/03/12	GOVI	06/08/2015	500.00	Put	GOVI	1,770.0000	0.1770	0.0000	0.0000	(100.000)	0	0	0
2015/03/12	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	5,370.0000	0.5370	100.000	0	0	0
2015/03/12	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	5,270.0000	0.5270	100.000	0	0	0
2015/03/12	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	GOVI	05/11/2015			GOVI	508.2190	508.2190	508.9370	508.9370	0.141	0.0000	0.0000	0
2015/03/12	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	GOVI	05/11/2015	529.99	Put	GOVI	217,710.0000	21.7710	210,530.0000	21.0530	(3.298)	0	0	0
2015/03/12	GOVI	05/11/2015	530.01	Put	GOVI	217,910.0000	21.7910	210,730.0000	21.0730	(3.295)	0	0	0
2015/03/12	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	GOVI	05/11/2015	530.00	Put	GOVI	217,810.0000	21.7810	210,630.0000	21.0630	(3.296)	0	0	0
2015/03/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/12	IGOV	07/05/2015			Index Future	225.6850	225.6850	225.6840	225.6840	0.000	0.0000	0.0000	1,086
2015/03/12	IGOV	06/08/2015			Index Future	229.3320	229.3320	229.3250	229.3250	(0.003)	0.0000	0.0000	100
2015/03/12	IGOV	05/11/2015			Index Future	233.2010	233.2010	233.1910	233.1910	(0.004)	0.0000	0.0000	0
2015/03/12	ILBI	07/05/2015			Index Future	610.9770	610.9770	610.9710	610.9710	(0.001)	0.0000	0.0000	0
2015/03/12	ILBI	06/08/2015			Index Future	620.9520	620.9520	620.9430	620.9430	(0.001)	0.0000	0.0000	159
2015/03/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/12	JBAF	18/03/2015			Jibar Tradeable Future	6.1900	93.8100	6.1800	93.8200	(0.162)	0.0000	0.0000	2,850
2015/03/12	JBAF	15/04/2015			Jibar Tradeable Future	6.2800	93.7200	6.2300	93.7700	(0.796)	0.0000	0.0000	0
2015/03/12	JBAF	20/05/2015			Jibar Tradeable Future	6.3700	93.6300	6.3100	93.6900	(0.942)	0.0000	0.0000	0
2015/03/12	JBAF	17/06/2015			Jibar Tradeable Future	6.4000	93.6000	6.3500	93.6500	(0.781)	0.0000	0.0000	5,000
2015/03/12	JBAF	15/07/2015			Jibar Tradeable Future	6.5100	93.4900	6.4500	93.5500	(0.922)	0.0000	0.0000	0
2015/03/12	JBAF	19/08/2015			Jibar Tradeable Future	6.5200	93.4800	6.4600	93.5400	(0.920)	0.0000	0.0000	0
2015/03/12	JBAF	16/09/2015			Jibar Tradeable Future	6.5600	93.4400	6.4800	93.5200	(1.220)	0.0000	0.0000	0
2015/03/12	JBAF	15/12/2015			Jibar Tradeable Future	6.8200	93.1800	6.7200	93.2800	(1.466)	0.0000	0.0000	0
2015/03/12	JBAF	16/03/2016			Jibar Tradeable Future	6.9600	93.0400	6.8700	93.1300	(1.293)	0.0000	0.0000	0
2015/03/12	JBAF	15/06/2016			Jibar Tradeable Future	7.1200	92.8800	7.0400	92.9600	(1.124)	0.0000	0.0000	0
2015/03/12	JBAF	21/09/2016			Jibar Tradeable Future	7.2700	92.7300	7.1900	92.8100	(1.100)	0.0000	0.0000	0
2015/03/12	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.3100	92.6900	(1.216)	0.0000	0.0000	0

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2015/03/12	R023	07/05/2015	8.14	Call	Bond Future	2,755.6700		2.7557	2,803.2700	2.8033	1.727	0	0	0
2015/03/12	R023	07/05/2015	8.15	Put	Bond Future	225.3700		0.2254	209.9000	0.2099	(6.864)	0	0	0
2015/03/12	R023	07/05/2015			Bond Future	7.6981		101.8201	7.6872	101.8836	(0.142)	0.0000	0.0000	14,434
2015/03/12	R023	07/05/2015	8.15	Call	Bond Future	2,802.8200		2.8028	2,850.8600	2.8509	1.714	0	0	0
2015/03/12	R023	07/05/2015	8.16	Call	Bond Future	2,850.2300		2.8502	2,898.7000	2.8987	1.701	0	0	0
2015/03/12	R023	07/05/2015	8.14	Put	Bond Future	234.3400		0.2343	218.4300	0.2184	(6.789)	0	0	0
2015/03/12	R023	07/05/2015	8.16	Put	Bond Future	216.6900		0.2167	201.6500	0.2016	(6.941)	0	0	0
2015/03/12	R023	06/08/2015	9.07	Put	Bond Future	78.9700		0.0790	74.9800	0.0750	(5.053)	0	0	911
2015/03/12	R023	06/08/2015	8.24	Call	Bond Future	3,367.1900		3.3672	3,409.3400	3.4093	1.252	0	0	0
2015/03/12	R023	06/08/2015			Bond Future	7.7488		103.4745	7.7378	103.5366	(0.142)	0.0000	0.0000	0
2015/03/12	R023	06/08/2015	9.07	Call	Bond Future	7,191.9200		7.1919	7,249.9800	7.2500	0.807	0	0	0
2015/03/12	R023	06/08/2015	8.26	Put	Bond Future	618.8600		0.6189	599.5200	0.5995	(3.125)	0	0	0
2015/03/12	R023	06/08/2015	8.25	Put	Bond Future	632.0300		0.6320	612.4200	0.6124	(3.103)	0	0	0
2015/03/12	R023	06/08/2015	8.24	Put	Bond Future	645.4400		0.6454	625.5400	0.6255	(3.083)	0	0	0
2015/03/12	R023	06/08/2015	8.25	Call	Bond Future	3,408.2300		3.4082	3,450.6700	3.4507	1.245	0	0	0
2015/03/12	R023	06/08/2015	8.26	Call	Bond Future	3,449.4600		3.4495	3,492.1700	3.4922	1.238	0	0	0
2015/03/12	R186	07/05/2015	7.40	Call	Bond Future	239.5800		0.2396	261.6300	0.2616	9.204	0	0	0
2015/03/12	R186	07/05/2015	8.10	Put	Bond Future	948.6600		0.9487	860.7300	0.8607	(9.269)	0	0	4,229
2015/03/12	R186	07/05/2015			Bond Future	7.9234		123.4045	7.8972	123.6272	(0.331)	7.8250	7.8250	37,439
2015/03/12	R186	07/05/2015	7.50	Put	Bond Future	4,032.7200		4.0327	3,842.4000	3.8424	(4.719)	0	0	4,229
2015/03/12	R186	07/05/2015	8.25	Call	Bond Future	3,309.2100		3.3092	3,469.1600	3.4692	4.833	0	0	0
2015/03/12	R186	07/05/2015	7.30	Call	Bond Future	147.5500		0.1476	161.8500	0.1618	9.692	0	0	0
2015/03/12	R186	07/05/2015	7.80	Put	Bond Future	2,151.7600		2.1518	2,007.2500	2.0072	(6.716)	0	0	300
2015/03/12	R186	07/05/2015	7.45	Put	Bond Future	4,403.0300		4.4030	4,207.2300	4.2072	(4.447)	0	0	4,229
2015/03/12	R186	07/05/2015	8.00	Put	Bond Future	1,271.5700		1.2716	1,165.0300	1.1650	(8.379)	0	0	4,229
2015/03/12	R186	07/05/2015	8.24	Put	Bond Future	606.7100		0.6067	542.4500	0.5424	(10.592)	0	0	0
2015/03/12	R186	07/05/2015	8.05	Put	Bond Future	1,101.3100		1.1013	1,004.2000	1.0042	(8.818)	0	0	4,229
2015/03/12	R186	07/05/2015	8.26	Put	Bond Future	567.2300		0.5672	506.0500	0.5060	(10.786)	0	0	0
2015/03/12	R186	07/05/2015	7.40	Put	Bond Future	4,786.8700		4.7869	4,586.2500	4.5863	(4.191)	0	0	4,229
2015/03/12	R186	07/05/2015	7.50	Call	Bond Future	372.2300		0.3722	404.5800	0.4046	8.691	0	0	0
2015/03/12	R186	07/05/2015	8.25	Put	Bond Future	586.7800		0.5868	524.0600	0.5241	(10.689)	0	0	0
2015/03/12	R186	07/05/2015	8.10	Call	Bond Future	2,431.3900		2.4314	2,566.1300	2,5661	5.542	0	0	0
2015/03/12	R186	07/05/2015	8.26	Call	Bond Future	3,371.6700		3.3717	3,533.1600	3,5332	4.790	0	0	0
2015/03/12	R186	07/05/2015	7.30	Put	Bond Future	5,590.3500		5.5903	5,381.9800	5,3820	(3.727)	0	0	0
2015/03/12	R186	07/05/2015	7.45	Call	Bond Future	300.2200		0.3002	327.0900	0.3271	8.950	0	0	0
2015/03/12	R186	07/05/2015	7.80	Call	Bond Future	1,100.3700		1.1004	1,178.5300	1,1785	7.103	0	0	0
2015/03/12	R186	07/05/2015	8.00	Call	Bond Future	1,917.7700		1.9178	2,033.9000	2,0339	6.055	0	0	0
2015/03/12	R186	07/05/2015	8.24	Call	Bond Future	3,247.0500		3.2470	3,405.4600	3,4055	4.879	0	0	0
2015/03/12	R186	07/05/2015	8.05	Call	Bond Future	2,166.7900		2.1668	2,292.3500	2,2924	5.795	0	0	0
2015/03/12	R186	06/08/2015	8.90	Put	Bond Future	402.3600		0.4024	371.9100	0.3719	(7.568)	0	0	5,350
2015/03/12	R186	06/08/2015	8.00	Put	Bond Future	2,406.9700		2.4070	2,293.8000	2,2938	(4.702)	0	0	0
2015/03/12	R186	06/08/2015			Bond Future	7.9744		120.1123	7.9475	120.3355	(0.337)	0.0000	0.0000	640
2015/03/12	R186	06/08/2015	8.00	Call	Bond Future	2,619.3800		2.6194	2,729.3800	2,7294	4.199	0	0	0
2015/03/12	R186	06/08/2015	8.01	Call	Bond Future	2,662.7400		2.6627	2,773.9100	2,7739	4.175	0	0	0
2015/03/12	R186	06/08/2015	7.99	Call	Bond Future	2,576.7300		2.5767	2,685.5600	2,6856	4.224	0	0	0
2015/03/12	R186	06/08/2015	7.75	Call	Bond Future	1,676.6400		1.6766	1,757.5000	1,7575	4.823	0	0	1,000
2015/03/12	R186	06/08/2015	8.90	Call	Bond Future	7,755.1400		7.7551	7,947.8600	7,9479	2.485	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/12	R186	06/08/2015	7.99	Put	Bond Future	2,447.1300		2.4471	2,332.7900	2.3328	(4.672)	0	0	0
2015/03/12	R186	06/08/2015	7.75	Put	Bond Future	3,558.5000		3.5585	3,416.1900	3.4162	(3.999)	0	0	0
2015/03/12	R186	06/08/2015	8.01	Put	Bond Future	2,367.5900		2.3676	2,255.5900	2.2556	(4.731)	0	0	0
2015/03/12	R186	05/11/2015	8.24	Call	Bond Future	4,116.1800		4.1162	4,247.0600	4.2471	3.180	0	0	0
2015/03/12	R186	05/11/2015	8.25	Put	Bond Future	2,274.3000		2.2743	2,180.8500	2.1809	(4.109)	0	0	0
2015/03/12	R186	05/11/2015			Bond Future	8.0153		122.1105	7.9876	122.3358	(0.345)	0.0000	0.0000	0
2015/03/12	R186	05/11/2015	9.00	Put	Bond Future	717.3300		0.7173	677.8700	0.6779	(5.501)	0	0	2,600
2015/03/12	R186	05/11/2015	8.24	Put	Bond Future	2,306.5700		2.3066	2,212.2200	2.2122	(4.090)	0	0	0
2015/03/12	R186	05/11/2015	8.26	Put	Bond Future	2,242.7600		2.2428	2,150.1900	2.1502	(4.128)	0	0	0
2015/03/12	R186	05/11/2015	9.00	Call	Bond Future	8,373.8500		8.3738	8,559.6200	8.5596	2.218	0	0	0
2015/03/12	R186	05/11/2015	8.25	Call	Bond Future	4,163.5600		4.1636	4,295.3400	4.2953	3.165	0	0	0
2015/03/12	R186	05/11/2015	8.26	Call	Bond Future	4,211.6000		4.2116	4,344.2600	4.3443	3.150	0	0	0
2015/03/12	R186	04/02/2016	7.50	Call	Bond Future	1,795.8700		1.7959	1,865.6800	1.8657	3.887	0	0	0
2015/03/12	R186	04/02/2016			Bond Future	8.0430		118.9918	8.0146	119.2192	(0.353)	0.0000	0.0000	5,592
2015/03/12	R186	04/02/2016	7.51	Call	Bond Future	1,822.2100		1.8222	1,892.7700	1.8928	3.872	0	0	0
2015/03/12	R186	04/02/2016	7.50	Put	Bond Future	6,243.4800		6.2435	6,085.9000	6.0859	(2.524)	0	0	0
2015/03/12	R186	04/02/2016	7.49	Call	Bond Future	1,769.3800		1.7694	1,838.4400	1.8384	3.903	0	0	0
2015/03/12	R186	04/02/2016	7.49	Put	Bond Future	6,301.0100		6.3010	6,142.6800	6.1427	(2.513)	0	0	0
2015/03/12	R186	04/02/2016	7.51	Put	Bond Future	6,185.8800		6.1859	6,029.0500	6.0290	(2.535)	0	0	0
2015/03/12	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R197	07/05/2015			Bond Future	288.1872		288.1872	288.1361	288.1361	(0.018)	0.0000	0.0000	1,044
2015/03/12	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R197	07/05/2015	293.99	Put	Bond Future	5,802.8100		5.8028	5,853.8600	5.8539	0.880	0	0	0
2015/03/12	R197	07/05/2015	294.01	Put	Bond Future	5,822.8100		5.8228	5,873.8600	5.8739	0.877	0	0	0
2015/03/12	R197	07/05/2015	294.00	Put	Bond Future	5,812.8100		5.8128	5,863.8600	5.8639	0.878	0	0	0
2015/03/12	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R197	06/08/2015	288.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R197	06/08/2015			Bond Future	286.8418		286.8418	286.7831	286.7831	(0.020)	0.0000	0.0000	0
2015/03/12	R197	06/08/2015	288.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R197	06/08/2015	287.99	Put	Bond Future	1,148.1700		1.1482	1,206.9000	1.2069	5.115	0	0	0
2015/03/12	R197	06/08/2015	288.01	Put	Bond Future	1,168.1700		1.1682	1,226.9000	1.2269	5.028	0	0	0
2015/03/12	R197	06/08/2015	288.00	Put	Bond Future	1,158.1700		1.1582	1,216.9000	1.2169	5.071	0	0	0
2015/03/12	R197	06/08/2015	287.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R202	07/05/2015			Bond Future	238.2912		238.2912	238.4200	238.4200	0.054	0.0000	0.0000	50,918
2015/03/12	R202	07/05/2015	238.49	Put	Bond Future	198.8100		0.1988	69.9600	0.0700	(64.811)	0	0	0
2015/03/12	R202	07/05/2015	238.50	Put	Bond Future	208.8100		0.2088	79.9600	0.0800	(61.707)	0	0	0
2015/03/12	R202	07/05/2015	238.51	Put	Bond Future	218.8100		0.2188	89.9600	0.0900	(58.887)	0	0	0
2015/03/12	R202	07/05/2015	238.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R202	07/05/2015	238.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R202	07/05/2015	238.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R202	06/08/2015			Bond Future	238.9687		238.9687	239.0935	239.0935	0.052	0.0000	0.0000	0
2015/03/12	R202	06/08/2015	239.99	Put	Bond Future	1,021.3400		1.0213	896.4600	0.8965	(12.227)	0	0	0
2015/03/12	R202	06/08/2015	240.00	Put	Bond Future	1,031.3400		1.0313	906.4600	0.9065	(12.109)	0	0	0
2015/03/12	R202	06/08/2015	240.01	Put	Bond Future	1,041.3400		1.0413	916.4600	0.9165	(11.992)	0	0	0
2015/03/12	R202	06/08/2015	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R202	06/08/2015	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/12	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R203	07/05/2015			Bond Future	6.9336	104.0869	6.9166	104.1237	(0.245)	0.0000	0.0000	7,710
2015/03/12	R203	07/05/2015	7.24	Put	Bond Future	111.5800	0.1116	101.4400	0.1014	(9.088)	0	0	0
2015/03/12	R203	07/05/2015	7.26	Put	Bond Future	102.7200	0.1027	93.1800	0.0932	(9.287)	0	0	0
2015/03/12	R203	07/05/2015	7.25	Put	Bond Future	107.0700	0.1071	97.2400	0.0972	(9.181)	0	0	0
2015/03/12	R203	07/05/2015	7.25	Call	Bond Future	790.2500	0.7903	817.2000	0.8172	3.410	0	0	0
2015/03/12	R203	07/05/2015	7.24	Call	Bond Future	773.2600	0.7733	799.9000	0.7999	3.445	0	0	0
2015/03/12	R203	07/05/2015	7.26	Call	Bond Future	807.3900	0.8074	834.6300	0.8346	3.374	0	0	0
2015/03/12	R203	06/08/2015	6.74	Call	Bond Future	308.3500	0.3084	319.3600	0.3194	3.571	0	0	0
2015/03/12	R203	06/08/2015	6.75	Put	Bond Future	771.8000	0.7718	748.1500	0.7481	(3.064)	0	0	0
2015/03/12	R203	06/08/2015			Bond Future	6.9836	105.7782	6.9657	105.8130	(0.256)	0.0000	0.0000	0
2015/03/12	R203	06/08/2015	6.75	Call	Bond Future	315.5800	0.3156	326.7800	0.3268	3.549	0	0	0
2015/03/12	R203	06/08/2015	6.76	Call	Bond Future	322.9100	0.3229	334.3100	0.3343	3.530	0	0	0
2015/03/12	R203	06/08/2015	6.74	Put	Bond Future	784.1600	0.7842	760.3200	0.7603	(3.040)	0	0	0
2015/03/12	R203	06/08/2015	6.76	Put	Bond Future	759.5500	0.7595	736.1000	0.7361	(3.087)	0	0	0
2015/03/12	R203	05/11/2015	5.99	Call	Bond Future	67.6800	0.0677	70.7000	0.0707	4.462	0	0	0
2015/03/12	R203	05/11/2015	6.00	Put	Bond Future	1,832.8900	1.8329	1,802.0900	1.8021	(1.680)	0	0	0
2015/03/12	R203	05/11/2015			Bond Future	7.0081	103.3702	6.9885	103.4041	(0.280)	0.0000	0.0000	0
2015/03/12	R203	05/11/2015	6.00	Call	Bond Future	69.4800	0.0695	72.5700	0.0726	4.447	0	0	0
2015/03/12	R203	05/11/2015	6.01	Call	Bond Future	71.4700	0.0715	74.6400	0.0746	4.435	0	0	0
2015/03/12	R203	05/11/2015	5.99	Put	Bond Future	1,848.7800	1.8488	1,817.9100	1.8179	(1.670)	0	0	0
2015/03/12	R203	05/11/2015	6.01	Put	Bond Future	1,817.1900	1.8172	1,786.4700	1.7865	(1.691)	0	0	0
2015/03/12	R204	07/05/2015	7.51	Put	Bond Future	165.4200	0.1654	154.3500	0.1544	(6.692)	0	0	0
2015/03/12	R204	07/05/2015			Bond Future	7.1850	105.6604	7.1736	105.6966	(0.159)	0.0000	0.0000	14,509
2015/03/12	R204	07/05/2015	7.50	Put	Bond Future	172.2000	0.1722	160.8200	0.1608	(6.609)	0	0	0
2015/03/12	R204	07/05/2015	7.49	Call	Bond Future	1,143.8100	1.1438	1,168.3900	1.1684	2.149	0	0	0
2015/03/12	R204	07/05/2015	7.50	Call	Bond Future	1,168.3600	1.1684	1,193.2500	1.1933	2.130	0	0	0
2015/03/12	R204	07/05/2015	7.51	Call	Bond Future	1,193.0000	1.1930	1,218.2000	1.2182	2.112	0	0	0
2015/03/12	R204	07/05/2015	7.49	Put	Bond Future	179.0900	0.1791	167.4000	0.1674	(6.527)	0	0	0
2015/03/12	R204	06/08/2015	7.74	Call	Bond Future	1,766.0900	1.7661	1,790.0800	1.7901	1.358	0	0	0
2015/03/12	R204	06/08/2015	7.75	Put	Bond Future	295.6300	0.2956	285.4300	0.2854	(3.450)	0	0	0
2015/03/12	R204	06/08/2015			Bond Future	7.2438	103.3410	7.2322	103.3754	(0.159)	0.0000	0.0000	100
2015/03/12	R204	06/08/2015	8.41	Call	Bond Future	3,452.0900	3.4521	3,483.7300	3.4837	0.917	0	0	0
2015/03/12	R204	06/08/2015	7.74	Put	Bond Future	302.3600	0.3024	292.0000	0.2920	(3.426)	0	0	0
2015/03/12	R204	06/08/2015	7.76	Put	Bond Future	289.0200	0.2890	278.9800	0.2790	(3.474)	0	0	0
2015/03/12	R204	06/08/2015	8.41	Put	Bond Future	52.8200	0.0528	50.1100	0.0501	(5.131)	0	0	699
2015/03/12	R204	06/08/2015	7.75	Call	Bond Future	1,788.5900	1.7886	1,812.7400	1.8127	1.350	0	0	0
2015/03/12	R204	06/08/2015	7.76	Call	Bond Future	1,811.2000	1.8112	1,835.5100	1.8355	1.342	0	0	0
2015/03/12	R204	05/11/2015			Bond Future	7.2815	105.0602	7.2695	105.0936	(0.165)	0.0000	0.0000	0
2015/03/12	R204	05/11/2015	6.25	Call	Bond Future	133.3900	0.1334	136.3100	0.1363	2.189	0	0	0
2015/03/12	R204	05/11/2015	6.24	Put	Bond Future	3,072.2600	3.0723	3,041.7500	3.0418	(0.993)	0	0	0
2015/03/12	R204	05/11/2015	6.26	Put	Bond Future	3,021.5200	3.0215	2,991.1400	2.9911	(1.005)	0	0	0
2015/03/12	R204	05/11/2015	6.25	Put	Bond Future	3,046.6900	3.0467	3,016.2400	3.0162	(0.999)	0	0	0
2015/03/12	R204	05/11/2015	6.26	Call	Bond Future	136.9600	0.1370	139.9500	0.1399	2.183	0	0	0
2015/03/12	R204	05/11/2015	6.24	Call	Bond Future	130.2200	0.1302	133.0800	0.1331	2.196	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
2015/03/12	R207	07/05/2015			Bond Future	7.3736	101.8467	7.3571	101.9108	(0.223)	0.0000	0.0000	34,649
2015/03/12	R207	07/05/2015	8.25	Call	Bond Future	3,353.9000	3.3539	3,415.4700	3.4155	1.836	0	0	0
2015/03/12	R207	07/05/2015	7.73	Call	Bond Future	1,567.1700	1.5672	1,614.4700	1.6145	3.018	0	0	66
2015/03/12	R207	07/05/2015	8.24	Put	Bond Future	18.4600	0.0185	15.8800	0.0159	(13.976)	0	0	0
2015/03/12	R207	07/05/2015	7.73	Put	Bond Future	193.6400	0.1936	176.9100	0.1769	(8.640)	0	0	0
2015/03/12	R207	07/05/2015	8.26	Put	Bond Future	16.5800	0.0166	14.2300	0.0142	(14.174)	0	0	0
2015/03/12	R207	07/05/2015	8.25	Put	Bond Future	17.5000	0.0175	15.0400	0.0150	(14.057)	0	0	0
2015/03/12	R207	07/05/2015	8.26	Call	Bond Future	3,390.2600	3.3903	3,451.9400	3.4519	1.819	0	0	0
2015/03/12	R207	07/05/2015	8.24	Call	Bond Future	3,317.5700	3.3176	3,379.0200	3.3790	1.852	0	0	0
2015/03/12	R207	06/08/2015	7.76	Call	Bond Future	1,760.5900	1.7606	1,800.1500	1.8001	2.247	0	0	0
2015/03/12	R207	06/08/2015			Bond Future	7.4343	99.8590	7.4174	99.9216	(0.228)	0.0000	0.0000	100
2015/03/12	R207	06/08/2015	7.74	Call	Bond Future	1,711.0100	1.7110	1,749.9200	1.7499	2.274	0	0	0
2015/03/12	R207	06/08/2015	7.75	Call	Bond Future	1,735.8400	1.7358	1,775.0700	1.7751	2.260	0	0	0
2015/03/12	R207	06/08/2015	7.46	Call	Bond Future	1,090.2700	1.0903	1,119.5700	1.1196	2.687	0	0	70
2015/03/12	R207	06/08/2015	7.74	Put	Bond Future	588.3800	0.5884	564.7000	0.5647	(4.025)	0	0	0
2015/03/12	R207	06/08/2015	7.76	Put	Bond Future	565.0500	0.5651	542.0200	0.5420	(4.076)	0	0	0
2015/03/12	R207	06/08/2015	7.46	Put	Bond Future	995.2900	0.9953	962.0000	0.9620	(3.345)	0	0	0
2015/03/12	R207	06/08/2015	7.75	Put	Bond Future	576.7400	0.5767	553.3800	0.5534	(4.050)	0	0	0
2015/03/12	R207	05/11/2015	7.76	Call	Bond Future	1,873.4200	1.8734	1,909.9500	1.9100	1.950	0	0	0
2015/03/12	R207	05/11/2015			Bond Future	7.4733	101.5204	7.4556	101.5826	(0.236)	0.0000	0.0000	0
2015/03/12	R207	05/11/2015	7.74	Call	Bond Future	1,829.4700	1.8295	1,865.4900	1.8655	1.969	0	0	0
2015/03/12	R207	05/11/2015	7.75	Call	Bond Future	1,851.5400	1.8515	1,887.8200	1.8878	1.959	0	0	0
2015/03/12	R207	05/11/2015	7.43	Call	Bond Future	1,216.0700	1.2161	1,243.9200	1.2439	2.290	0	0	53
2015/03/12	R207	05/11/2015	7.74	Put	Bond Future	896.3300	0.8963	870.1800	0.8702	(2.917)	0	0	0
2015/03/12	R207	05/11/2015	7.76	Put	Bond Future	870.7400	0.8707	845.1000	0.8451	(2.945)	0	0	0
2015/03/12	R207	05/11/2015	7.43	Put	Bond Future	1,368.5100	1.3685	1,334.1900	1.3342	(2.508)	0	0	0
2015/03/12	R207	05/11/2015	7.75	Put	Bond Future	883.6200	0.8836	857.7300	0.8577	(2.930)	0	0	0
2015/03/12	R207	04/02/2016	7.27	Put	Bond Future	1,835.3500	1.8353	1,798.0000	1.7980	(2.035)	0	0	0
2015/03/12	R207	04/02/2016	7.49	Put	Bond Future	1,448.5500	1.4485	1,416.1600	1.4162	(2.236)	0	0	0
2015/03/12	R207	04/02/2016			Bond Future	7.4884	99.6911	7.4699	99.7529	(0.247)	0.0000	0.0000	0
2015/03/12	R207	04/02/2016	7.51	Put	Bond Future	1,416.5100	1.4165	1,384.5600	1.3846	(2.256)	0	0	0
2015/03/12	R207	04/02/2016	7.27	Call	Bond Future	1,103.4900	1.1035	1,127.9200	1.1279	2.214	0	0	43
2015/03/12	R207	04/02/2016	7.50	Call	Bond Future	1,471.2700	1.4713	1,500.8700	1.5009	2.012	0	0	0
2015/03/12	R207	04/02/2016	7.51	Call	Bond Future	1,488.6500	1.4887	1,518.4800	1.5185	2.004	0	0	0
2015/03/12	R207	04/02/2016	7.50	Put	Bond Future	1,432.4700	1.4325	1,400.2900	1.4003	(2.246)	0	0	0
2015/03/12	R207	04/02/2016	7.49	Call	Bond Future	1,453.9900	1.4540	1,483.3800	1.4834	2.021	0	0	0
2015/03/12	R208	07/05/2015	8.01	Call	Bond Future	2,475.8800	2.4759	2,537.9300	2.5379	2.506	0	0	0
2015/03/12	R208	07/05/2015			Bond Future	7.4914	97.2867	7.4751	97.3614	(0.217)	0.0000	0.0000	60,821
2015/03/12	R208	07/05/2015	7.99	Call	Bond Future	2,397.9900	2.3980	2,459.2000	2.4592	2.553	0	0	0
2015/03/12	R208	07/05/2015	8.00	Call	Bond Future	2,436.8500	2.4369	2,498.4900	2.4985	2.529	0	0	0
2015/03/12	R208	07/05/2015	7.99	Put	Bond Future	141.3500	0.1413	127.8700	0.1279	(9.537)	0	0	0
2015/03/12	R208	07/05/2015	8.01	Put	Bond Future	130.0700	0.1301	117.4300	0.1174	(9.718)	0	0	0
2015/03/12	R208	07/05/2015	8.00	Put	Bond Future	135.6100	0.1356	122.5600	0.1226	(9.623)	0	0	0
2015/03/12	R208	06/08/2015			Bond Future	7.5442	98.8677	7.5276	98.9413	(0.220)	0.0000	0.0000	100
2015/03/12	R208	06/08/2015	8.00	Call	Bond Future	2,510.3700	2.5104	2,561.4400	2.5614	2.034	0	0	0
2015/03/12	R208	06/08/2015	8.01	Call	Bond Future	2,542.4500	2.5425	2,593.8600	2.5939	2.022	0	0	0
2015/03/12	R208	06/08/2015	8.85	Call	Bond Future	5,632.4900	5.6325	5,701.8900	5.7019	1.232	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
2015/03/12	R208	06/08/2015	7.99	Call	Bond Future	2,478.4400	2.4784	2,529.1600	2.5292	2.046	0	0	0
2015/03/12	R208	06/08/2015	8.01	Put	Bond Future	508.5500	0.5085	486.4400	0.4864	(4.348)	0	0	0
2015/03/12	R208	06/08/2015	8.00	Put	Bond Future	519.5800	0.5196	497.1300	0.4971	(4.321)	0	0	0
2015/03/12	R208	06/08/2015	7.99	Put	Bond Future	530.8000	0.5308	508.0000	0.5080	(4.295)	0	0	0
2015/03/12	R208	06/08/2015	8.85	Put	Bond Future	60.5800	0.0606	56.4600	0.0565	(6.801)	0	0	198
2015/03/12	R208	05/11/2015			Bond Future	7.5841	97.1117	7.5669	97.1850	(0.227)	0.0000	0.0000	0
2015/03/12	R208	05/11/2015	8.48	Call	Bond Future	4,116.9700	4.1170	4,175.5900	4.1756	1.424	0	0	0
2015/03/12	R208	05/11/2015	7.74	Put	Bond Future	1,255.9200	1.2559	1,221.8100	1.2218	(2.716)	0	0	0
2015/03/12	R208	05/11/2015	7.75	Call	Bond Future	1,941.8900	1.9419	1,981.3800	1.9814	2.034	0	0	0
2015/03/12	R208	05/11/2015	7.76	Call	Bond Future	1,966.6800	1.9667	2,006.4900	2.0065	2.024	0	0	0
2015/03/12	R208	05/11/2015	8.48	Put	Bond Future	389.4100	0.3894	374.7500	0.3748	(3.765)	0	0	2,200
2015/03/12	R208	05/11/2015	7.74	Call	Bond Future	1,917.5800	1.9176	1,956.7500	1.9568	2.043	0	0	0
2015/03/12	R208	05/11/2015	7.76	Put	Bond Future	1,220.5600	1.2206	1,187.0900	1.1871	(2.742)	0	0	0
2015/03/12	R208	05/11/2015	7.75	Put	Bond Future	1,237.9900	1.2380	1,204.2000	1.2042	(2.729)	0	0	0
2015/03/12	R209	07/05/2015			Bond Future	8.4432	79.3477	8.4223	79.5184	(0.248)	0.0000	0.0000	18,153
2015/03/12	R209	07/05/2015	8.99	Put	Bond Future	305.0600	0.3051	274.0800	0.2741	(10.155)	0	0	0
2015/03/12	R209	07/05/2015	7.30	Call	Bond Future	8.5600	0.0086	9.1000	0.0091	6.308	0	0	0
2015/03/12	R209	07/05/2015	8.30	Put	Bond Future	2,261.2300	2.2612	2,145.5900	2.1456	(5.114)	0	0	700
2015/03/12	R209	07/05/2015	9.01	Put	Bond Future	284.2500	0.2843	254.9100	0.2549	(10.322)	0	0	0
2015/03/12	R209	07/05/2015	8.99	Call	Bond Future	4,569.0400	4.5690	4,708.6900	4.7087	3.056	0	0	0
2015/03/12	R209	07/05/2015	9.00	Put	Bond Future	294.4600	0.2945	264.3100	0.2643	(10.239)	0	0	0
2015/03/12	R209	07/05/2015	9.00	Call	Bond Future	4,633.1100	4.6331	4,773.5900	4.7736	3.032	0	0	0
2015/03/12	R209	07/05/2015	7.30	Put	Bond Future	10,202.2000	10.2022	10,032.1100	10.0321	(1.667)	0	0	0
2015/03/12	R209	07/05/2015	8.30	Call	Bond Future	1,082.7600	1.0828	1,137.7500	1.1378	5.079	0	0	0
2015/03/12	R209	07/05/2015	9.01	Call	Bond Future	4,697.4600	4.6975	4,838.7500	4.8388	3.008	0	0	0
2015/03/12	R209	06/08/2015	8.99	Put	Bond Future	1,095.8300	1.0958	1,044.5300	1.0445	(4.681)	0	0	0
2015/03/12	R209	06/08/2015			Bond Future	8.4899	80.6373	8.4687	80.8088	(0.250)	0.0000	0.0000	100
2015/03/12	R209	06/08/2015	9.01	Put	Bond Future	1,055.7300	1.0557	1,005.8000	1.0058	(4.729)	0	0	0
2015/03/12	R209	06/08/2015	9.90	Call	Bond Future	10,359.5000	10.3595	10,520.3200	10.5203	1.552	0	0	0
2015/03/12	R209	06/08/2015	9.00	Call	Bond Future	5,025.4800	5.0255	5,146.3400	5.1463	2.405	0	0	0
2015/03/12	R209	06/08/2015	9.01	Call	Bond Future	5,079.9600	5.0800	5,201.5100	5.2015	2.393	0	0	0
2015/03/12	R209	06/08/2015	9.00	Put	Bond Future	1,075.6300	1.0756	1,025.0100	1.0250	(4.706)	0	0	0
2015/03/12	R209	06/08/2015	8.99	Call	Bond Future	4,971.1900	4.9712	5,091.3700	5.0914	2.418	0	0	0
2015/03/12	R209	06/08/2015	9.90	Put	Bond Future	147.5800	0.1476	136.9200	0.1369	(7.223)	0	0	2,914
2015/03/12	R209	05/11/2015	7.99	Put	Bond Future	5,988.2700	5.9883	5,863.3800	5.8634	(2.086)	0	0	0
2015/03/12	R209	05/11/2015			Bond Future	8.5297	78.8299	8.5081	79.0030	(0.254)	0.0000	0.0000	0
2015/03/12	R209	05/11/2015	8.01	Put	Bond Future	5,865.4700	5.8655	5,741.8200	5.7418	(2.108)	0	0	0
2015/03/12	R209	05/11/2015	7.99	Call	Bond Future	1,497.2600	1.4973	1,545.4800	1.5455	3.221	0	0	0
2015/03/12	R209	05/11/2015	8.00	Put	Bond Future	5,926.6600	5.9267	5,802.4000	5.8024	(2.097)	0	0	0
2015/03/12	R209	05/11/2015	8.00	Call	Bond Future	1,522.3200	1.5223	1,571.1700	1.5712	3.209	0	0	0
2015/03/12	R209	05/11/2015	8.01	Call	Bond Future	1,547.6600	1.5477	1,597.1200	1.5971	3.196	0	0	0
2015/03/12	R210	07/05/2015			Bond Future	174.9349	174.9349	174.7085	174.7085	(0.129)	0.0000	0.0000	829
2015/03/12	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R210	07/05/2015	176.99	Put	Bond Future	2,055.1000	2.0551	2,281.4800	2.2815	11.016	0	0	0
2015/03/12	R210	07/05/2015	177.01	Put	Bond Future	2,075.1000	2.0751	2,301.4800	2.3015	10.909	0	0	0
2015/03/12	R210	07/05/2015	177.00	Put	Bond Future	2,065.1000	2.0651	2,291.4800	2.2915	10.962	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
2015/03/12	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R210	06/08/2015			Bond Future	177.7921	177.7921	177.5578	177.5578	(0.132)	0.0000	0.0000	0
2015/03/12	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R210	06/08/2015	178.99	Put	Bond Future	1,197.8800	1.1979	1,432.2200	1.4322	19.563	0	0	0
2015/03/12	R210	06/08/2015	179.01	Put	Bond Future	1,217.8800	1.2179	1,452.2200	1.4522	19.242	0	0	0
2015/03/12	R210	06/08/2015	179.00	Put	Bond Future	1,207.8800	1.2079	1,442.2200	1.4422	19.401	0	0	0
2015/03/12	R211	07/05/2015	134.99	Put	Bond Future	3,544.6500	3.5446	3,568.7000	3.5687	0.678	0	0	0
2015/03/12	R211	07/05/2015			Bond Future	131.4453	131.4453	131.4213	131.4213	(0.018)	0.0000	0.0000	1,120
2015/03/12	R211	07/05/2015	135.01	Put	Bond Future	3,564.6500	3.5646	3,588.7000	3.5887	0.675	0	0	0
2015/03/12	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R211	07/05/2015	135.00	Put	Bond Future	3,554.6500	3.5546	3,578.7000	3.5787	0.677	0	0	0
2015/03/12	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R211	06/08/2015			Bond Future	131.9741	131.9741	131.9464	131.9464	(0.021)	0.0000	0.0000	0
2015/03/12	R211	06/08/2015	134.99	Put	Bond Future	3,015.9500	3.0160	3,043.5900	3.0436	0.916	0	0	0
2015/03/12	R211	06/08/2015	135.01	Put	Bond Future	3,035.9500	3.0360	3,063.5900	3.0636	0.910	0	0	0
2015/03/12	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R211	06/08/2015	135.00	Put	Bond Future	3,025.9500	3.0260	3,053.5900	3.0536	0.913	0	0	0
2015/03/12	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R212	07/05/2015			Bond Future	137.3744	137.3744	137.3501	137.3501	(0.018)	0.0000	0.0000	1,145
2015/03/12	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R212	07/05/2015	140.99	Put	Bond Future	3,615.5900	3.6156	3,639.8600	3.6399	0.671	0	0	0
2015/03/12	R212	07/05/2015	141.01	Put	Bond Future	3,635.5900	3.6356	3,659.8600	3.6599	0.668	0	0	0
2015/03/12	R212	07/05/2015	141.00	Put	Bond Future	3,625.5900	3.6256	3,649.8600	3.6499	0.669	0	0	0
2015/03/12	R212	06/08/2015	141.01	Put	Bond Future	3,167.9700	3.1680	3,196.0300	3.1960	0.886	0	0	0
2015/03/12	R212	06/08/2015			Bond Future	137.8420	137.8420	137.8140	137.8140	(0.020)	0.0000	0.0000	0
2015/03/12	R212	06/08/2015	141.00	Put	Bond Future	3,157.9700	3.1580	3,186.0300	3.1860	0.889	0	0	0
2015/03/12	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R212	06/08/2015	140.99	Put	Bond Future	3,147.9700	3.1480	3,176.0300	3.1760	0.891	0	0	0
2015/03/12	R213	07/05/2015	8.74	Call	Bond Future	3,543.3600	3.5434	3,732.7300	3.7327	5.344	0	0	0
2015/03/12	R213	07/05/2015	8.75	Put	Bond Future	462.0100	0.4620	404.2300	0.4042	(12.506)	0	0	0
2015/03/12	R213	07/05/2015			Bond Future	8.3453	89.6799	8.3141	89.9286	(0.373)	0.0000	0.0000	16,829
2015/03/12	R213	07/05/2015	8.75	Call	Bond Future	3,603.2800	3.6033	3,794.1400	3.7941	5.297	0	0	0
2015/03/12	R213	07/05/2015	8.76	Call	Bond Future	3,663.5400	3.6635	3,855.8500	3.8558	5.249	0	0	0
2015/03/12	R213	07/05/2015	8.74	Put	Bond Future	477.7900	0.4778	418.5200	0.4185	(12.405)	0	0	0
2015/03/12	R213	07/05/2015	8.76	Put	Bond Future	446.6700	0.4467	390.3400	0.3903	(12.611)	0	0	0
2015/03/12	R213	06/08/2015			Bond Future	8.3954	91.1371	8.3636	91.3876	(0.379)	0.0000	0.0000	0

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2015/03/12	R213	06/08/2015	8.49	Put	Bond Future	2,125.2700		2.1253	2,008.9700	2.0090	(5.472)	0	0	0
2015/03/12	R213	06/08/2015	8.51	Put	Bond Future	2,056.0100		2.0560	1,942.1900	1.9422	(5.536)	0	0	0
2015/03/12	R213	06/08/2015	8.49	Call	Bond Future	2,864.4400		2.8644	2,998.6300	2.9986	4.685	0	0	0
2015/03/12	R213	06/08/2015	8.50	Put	Bond Future	2,090.2000		2.0902	1,975.1400	1.9751	(5.505)	0	0	0
2015/03/12	R213	06/08/2015	8.50	Call	Bond Future	2,906.9800		2.9070	3,042.4100	3.0424	4.659	0	0	0
2015/03/12	R213	06/08/2015	8.51	Call	Bond Future	2,950.3000		2.9503	3,086.9700	3.0870	4.632	0	0	0
2015/03/12	R213	05/11/2015	7.76	Call	Bond Future	1,128.8600		1.1289	1,189.8200	1.1898	5.400	0	0	0
2015/03/12	R213	05/11/2015			Bond Future	8.4402		89.1075	8.4076	89.3609	(0.386)	0.0000	0.0000	0
2015/03/12	R213	05/11/2015	7.74	Call	Bond Future	1,088.5500		1.0886	1,147.8300	1.1478	5.446	0	0	0
2015/03/12	R213	05/11/2015	7.75	Call	Bond Future	1,108.6900		1.1087	1,168.8100	1.1688	5.423	0	0	0
2015/03/12	R213	05/11/2015	7.74	Put	Bond Future	6,768.0800		6.7681	6,573.9400	6.5739	(2.868)	0	0	0
2015/03/12	R213	05/11/2015	7.76	Put	Bond Future	6,639.1600		6.6392	6,446.7000	6.4467	(2.899)	0	0	0
2015/03/12	R213	05/11/2015	7.75	Put	Bond Future	6,703.5500		6.7036	6,510.2500	6.5102	(2.884)	0	0	0
2015/03/12	R214	07/05/2015			Bond Future	8.4659		80.7857	8.4400	81.0114	(0.306)	0.0000	0.0000	15,271
2015/03/12	R214	07/05/2015	9.15	Call	Bond Future	5,803.0700		5.8031	6,001.9000	6.0019	3.426	0	0	0
2015/03/12	R214	07/05/2015	9.16	Call	Bond Future	5,872.6200		5.8726	6,072.2200	6.0722	3.399	0	0	0
2015/03/12	R214	07/05/2015	9.14	Put	Bond Future	214.5800		0.2146	186.9300	0.1869	(12.886)	0	0	0
2015/03/12	R214	07/05/2015	9.16	Put	Bond Future	199.4700		0.1995	173.3900	0.1734	(13.075)	0	0	0
2015/03/12	R214	07/05/2015	9.15	Put	Bond Future	206.9000		0.2069	180.0500	0.1800	(12.977)	0	0	0
2015/03/12	R214	07/05/2015	9.14	Call	Bond Future	5,733.6400		5.7336	5,931.6700	5.9317	3.454	0	0	0
2015/03/12	R214	06/08/2015	8.76	Put	Bond Future	1,814.3000		1.8143	1,724.2400	1.7242	(4.964)	0	0	0
2015/03/12	R214	06/08/2015			Bond Future	8.5099		82.0984	8.4835	82.3258	(0.310)	0.0000	0.0000	0
2015/03/12	R214	06/08/2015	8.75	Put	Bond Future	1,845.7200		1.8457	1,754.6100	1.7546	(4.936)	0	0	0
2015/03/12	R214	06/08/2015	8.74	Call	Bond Future	3,817.3100		3.8173	3,952.5400	3.9525	3.543	0	0	0
2015/03/12	R214	06/08/2015	8.75	Call	Bond Future	3,867.5700		3.8676	4,003.8700	4.0039	3.524	0	0	0
2015/03/12	R214	06/08/2015	8.76	Call	Bond Future	3,918.5300		3.9185	4,055.8800	4.0559	3.505	0	0	0
2015/03/12	R214	06/08/2015	8.74	Put	Bond Future	1,877.9700		1.8780	1,785.7900	1.7858	(4.908)	0	0	0
2015/03/12	R214	05/11/2015			Bond Future	8.5491		80.1718	8.5222	80.4018	(0.315)	0.0000	0.0000	0
2015/03/12	R214	05/11/2015	7.99	Put	Bond Future	6,577.4500		6.5775	6,412.0500	6.4121	(2.515)	0	0	0
2015/03/12	R214	05/11/2015	8.00	Put	Bond Future	6,510.1300		6.5101	6,345.5600	6.3456	(2.528)	0	0	0
2015/03/12	R214	05/11/2015	8.01	Put	Bond Future	6,443.0500		6.4430	6,279.3000	6.2793	(2.541)	0	0	0
2015/03/12	R214	05/11/2015	7.99	Call	Bond Future	1,569.3600		1.5694	1,633.9200	1.6339	4.114	0	0	0
2015/03/12	R214	05/11/2015	8.00	Call	Bond Future	1,596.0200		1.5960	1,661.4100	1.6614	4.097	0	0	0
2015/03/12	R214	05/11/2015	8.01	Call	Bond Future	1,622.7500		1.6228	1,688.9600	1.6890	4.080	0	0	0
2015/03/12	R214	04/02/2016			Bond Future	8.5813		81.6039	8.5538	81.8369	(0.320)	0.0000	0.0000	4,320
2015/03/12	R214	04/02/2016	7.99	Put	Bond Future	7,276.9600		7.2770	7,115.5700	7.1156	(2.218)	0	0	0
2015/03/12	R214	04/02/2016	8.00	Call	Bond Future	2,035.2300		2.0352	2,107.5000	2.1075	3.551	0	0	0
2015/03/12	R214	04/02/2016	8.01	Call	Bond Future	2,063.6200		2.0636	2,136.6300	2.1366	3.538	0	0	0
2015/03/12	R214	04/02/2016	7.99	Call	Bond Future	2,006.8000		2.0068	2,078.3300	2.0783	3.564	0	0	0
2015/03/12	R214	04/02/2016	8.01	Put	Bond Future	7,146.4500		7.1464	6,986.5400	6.9865	(2.238)	0	0	0
2015/03/12	R214	04/02/2016	8.00	Put	Bond Future	7,211.6400		7.2116	7,050.9900	7.0510	(2.228)	0	0	0
2015/03/12	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R248	07/05/2015			Bond Future	8.5114		104.3347	8.4855	104.6272	(0.305)	0.0000	0.0000	37,576
2015/03/12	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R248	07/05/2015	9.26	Call	Bond Future	7,847.4300		7.8474	8,139.9100	8.1399	3.727	0	0	0

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2015/03/12	R248	07/05/2015	9.24	Call	Bond Future	7,651.6300	7.6516	7,944.1100	7.9441	3.822	0	0	0
2015/03/12	R248	07/05/2015	9.25	Call	Bond Future	7,749.6200	7.7496	8,042.1000	8.0421	3.774	0	0	0
2015/03/12	R248	06/08/2015	8.76	Call	Bond Future	2,222.6900	2.2227	2,517.4600	2.5175	13.262	0	0	0
2015/03/12	R248	06/08/2015			Bond Future	8.5563	106.0300	8.5299	106.3248	(0.309)	0.0000	0.0000	745
2015/03/12	R248	06/08/2015	8.74	Call	Bond Future	2,008.1700	2.0082	2,302.9400	2.3029	14.679	0	0	0
2015/03/12	R248	06/08/2015	8.75	Call	Bond Future	2,115.5300	2.1155	2,410.3000	2.4103	13.934	0	0	0
2015/03/12	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R248	05/11/2015	8.01	Put	Bond Future	6,841.4200	6.8414	6,543.4200	6.5434	(4.356)	0	0	0
2015/03/12	R248	05/11/2015			Bond Future	8.5965	103.3620	8.5696	103.6600	(0.314)	0.0000	0.0000	0
2015/03/12	R248	05/11/2015	8.00	Put	Bond Future	6,964.8800	6.9649	6,666.8800	6.6669	(4.279)	0	0	0
2015/03/12	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/12	R248	05/11/2015	7.99	Put	Bond Future	7,088.5900	7.0886	6,790.5900	6.7906	(4.204)	0	0	0

Total

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