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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/03/2015 TO 11/03/2015

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
2015/03/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	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
2015/03/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2025	07/05/2015			Bond Future	118.8335	118.8335	118.8761	118.8761	0.036	0.0000	0.0000	16
2015/03/11	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2025	07/05/2015	120.99	Put	Bond Future	2,156.5300	2.1565	2,113.8500	2.1138	(1.979)	0	0	0
2015/03/11	2025	07/05/2015	121.01	Put	Bond Future	2,176.5300	2.1765	2,133.8500	2.1338	(1.961)	0	0	0
2015/03/11	2025	07/05/2015	121.00	Put	Bond Future	2,166.5300	2.1665	2,123.8500	2.1238	(1.970)	0	0	0
2015/03/11	2025	06/08/2015	120.99	Put	Bond Future	1,379.6900	1.3797	1,337.9900	1.3380	(3.022)	0	0	0
2015/03/11	2025	06/08/2015			Bond Future	119.6103	119.6103	119.6520	119.6520	0.035	0.0000	0.0000	0
2015/03/11	2025	06/08/2015	121.01	Put	Bond Future	1,399.6900	1.3997	1,357.9900	1.3580	(2.979)	0	0	0
2015/03/11	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2025	06/08/2015	121.00	Put	Bond Future	1,389.6900	1.3897	1,347.9900	1.3480	(3.001)	0	0	0
2015/03/11	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2030	07/05/2015			Bond Future	8.3729	99.0892	8.2943	99.7359	(0.939)	0.0000	0.0000	5,805
2015/03/11	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2030	07/05/2015	8.74	Call	Bond Future	2,941.8000	2.9418	3,588.5000	3.5885	21.983	0	0	0
2015/03/11	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2030	07/05/2015	8.75	Call	Bond Future	3,020.1700	3.0202	3,666.8700	3.6669	21.413	0	0	0
2015/03/11	2030	07/05/2015	8.76	Call	Bond Future	3,098.4400	3.0984	3,745.1400	3.7451	20.872	0	0	0
2015/03/11	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2030	06/08/2015			Bond Future	8.4309	96.6923	8.3500	97.3482	(0.960)	0.0000	0.0000	0
2015/03/11	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2030	06/08/2015	7.74	Put	Bond Future	5,803.4700	5.8035	5,147.5400	5.1475	(11.302)	0	0	0
2015/03/11	2030	06/08/2015	7.76	Put	Bond Future	5,628.7300	5.6287	4,972.8000	4.9728	(11.653)	0	0	0
2015/03/11	2030	06/08/2015	7.75	Put	Bond Future	5,716.0500	5.7161	5,060.1200	5.0601	(11.475)	0	0	0
2015/03/11	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2032	07/05/2015			Bond Future	8.5066	98.6539	8.4281	99.3431	(0.923)	0.0000	0.0000	18
2015/03/11	2032	07/05/2015	8.50	Put	Bond Future	57.8100	0.0578	0.0000	0.0000	(100.000)	0	0	0
2015/03/11	2032	07/05/2015	8.49	Put	Bond Future	145.2400	0.1452	0.0000	0.0000	(100.000)	0	0	0
2015/03/11	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	631.4200	0.6314	100.000	0	0	0
2015/03/11	2032	07/05/2015	8.51	Call	Bond Future	29.5000	0.0295	718.7300	0.7187	2336.373	0	0	0
2015/03/11	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	543.9900	0.5440	100.000	0	0	0
2015/03/11	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	158.6600	0.1587	100.000	0	0	0
2015/03/11	2032	06/08/2015			Bond Future	8.5625	100.2585	8.4817	100.9576	(0.943)	0.0000	0.0000	0
2015/03/11	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	245.3900	0.2454	100.000	0	0	0

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2015/03/11	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	71.8200	0.0718	100.000	0	0	0
2015/03/11	2032	06/08/2015	8.50	Put	Bond Future	540.4200	0.5404	0.0000	0.0000	(100.000)	0	0	0
2015/03/11	2032	06/08/2015	8.49	Put	Bond Future	627.2600	0.6273	0.0000	0.0000	(100.000)	0	0	0
2015/03/11	2032	06/08/2015	8.51	Put	Bond Future	453.6900	0.4537	0.0000	0.0000	(100.000)	0	0	0
2015/03/11	2032	05/11/2015			Bond Future	8.6108	97.7713	8.5278	98.4807	(0.964)	0.0000	0.0000	0
2015/03/11	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2032	05/11/2015	7.99	Put	Bond Future	5,491.7300	5.4917	4,782.3000	4.7823	(12.918)	0	0	0
2015/03/11	2032	05/11/2015	8.01	Put	Bond Future	5,307.8900	5.3079	4,598.4600	4.5985	(13.366)	0	0	0
2015/03/11	2032	05/11/2015	8.00	Put	Bond Future	5,399.7500	5.3998	4,690.3200	4.6903	(13.138)	0	0	0
2015/03/11	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2037	07/05/2015			Bond Future	8.5602	101.7603	8.4920	102.4281	(0.796)	0.0000	0.0000	32,861
2015/03/11	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2037	07/05/2015	9.01	Call	Bond Future	4,237.5900	4.2376	4,905.3900	4.9054	15.759	0	0	0
2015/03/11	2037	07/05/2015	8.99	Call	Bond Future	4,055.2600	4.0553	4,723.0600	4.7231	16.468	0	0	0
2015/03/11	2037	07/05/2015	9.00	Call	Bond Future	4,146.4900	4.1465	4,814.2900	4.8143	16.105	0	0	0
2015/03/11	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2037	06/08/2015			Bond Future	8.6149	99.1562	8.5449	99.8335	(0.812)	0.0000	0.0000	1,954
2015/03/11	2037	06/08/2015	8.75	Call	Bond Future	1,287.2500	1.2872	1,964.5300	1.9645	52.614	0	0	0
2015/03/11	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2037	06/08/2015	8.76	Call	Bond Future	1,381.4800	1.3815	2,058.7600	2.0588	49.026	0	0	0
2015/03/11	2037	06/08/2015	8.74	Call	Bond Future	1,192.8800	1.1929	1,870.1600	1.8702	56.777	0	0	0
2015/03/11	2037	05/11/2015	7.99	Put	Bond Future	6,700.3300	6.7003	6,013.0300	6.0130	(10.258)	0	0	0
2015/03/11	2037	05/11/2015	8.01	Put	Bond Future	6,489.7400	6.4897	5,802.4400	5.8024	(10.591)	0	0	0
2015/03/11	2037	05/11/2015			Bond Future	8.6583	100.8077	8.5866	101.4950	(0.829)	0.0000	0.0000	0
2015/03/11	2037	05/11/2015	8.00	Put	Bond Future	6,594.9500	6.5950	5,907.6500	5.9076	(10.422)	0	0	0
2015/03/11	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2038	07/05/2015			Bond Future	127.6000	127.6000	127.5318	127.5318	(0.053)	0.0000	0.0000	2,447
2015/03/11	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2038	07/05/2015	126.99	Call	Bond Future	609.9700	0.6100	541.7800	0.5418	(11.179)	0	0	0
2015/03/11	2038	07/05/2015	127.00	Call	Bond Future	599.9700	0.6000	531.7800	0.5318	(11.366)	0	0	0
2015/03/11	2038	07/05/2015	127.01	Call	Bond Future	589.9700	0.5900	521.7800	0.5218	(11.558)	0	0	0
2015/03/11	2038	06/08/2015	128.01	Call	Bond Future	364.4700	0.3645	293.1900	0.2932	(19.557)	0	0	0
2015/03/11	2038	06/08/2015			Bond Future	128.3745	128.3745	128.3032	128.3032	(0.056)	0.0000	0.0000	0
2015/03/11	2038	06/08/2015	127.99	Call	Bond Future	384.4700	0.3845	313.1900	0.3132	(18.540)	0	0	0
2015/03/11	2038	06/08/2015	128.00	Call	Bond Future	374.4700	0.3745	303.1900	0.3032	(19.035)	0	0	0
2015/03/11	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	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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2015/03/11	2044	07/05/2015			Bond Future	8.5928	104.0848	8.5248	104.8200	(0.791)	0.0000	0.0000	9,494
2015/03/11	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2044	07/05/2015	9.01	Call	Bond Future	4,323.3400	4.3233	5,058.6100	5.0586	17.007	0	0	0
2015/03/11	2044	07/05/2015	8.99	Call	Bond Future	4,123.2600	4.1233	4,858.5300	4.8585	17.832	0	0	0
2015/03/11	2044	07/05/2015	9.00	Call	Bond Future	4,223.3800	4.2234	4,958.6500	4.9587	17.410	0	0	0
2015/03/11	2044	06/08/2015	8.76	Call	Bond Future	1,217.8800	1.2179	1,963.7800	1.9638	61.246	0	0	0
2015/03/11	2044	06/08/2015			Bond Future	8.6442	101.3933	8.5745	102.1392	(0.807)	0.0000	0.0000	0
2015/03/11	2044	06/08/2015	8.74	Call	Bond Future	1,009.2600	1.0093	1,755.1600	1.7552	73.906	0	0	0
2015/03/11	2044	06/08/2015	8.75	Call	Bond Future	1,113.6600	1.1137	1,859.5600	1.8596	66.977	0	0	0
2015/03/11	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2044	05/11/2015			Bond Future	8.6851	103.0819	8.6137	103.8389	(0.822)	0.0000	0.0000	0
2015/03/11	2044	05/11/2015	8.24	Put	Bond Future	4,877.0900	4.8771	4,120.0800	4.1201	(15.522)	0	0	0
2015/03/11	2044	05/11/2015	8.26	Put	Bond Future	4,649.5300	4.6495	3,892.5200	3.8925	(16.281)	0	0	0
2015/03/11	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2044	05/11/2015	8.25	Put	Bond Future	4,763.2000	4.7632	4,006.1900	4.0062	(15.893)	0	0	0
2015/03/11	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2046	07/05/2015			Bond Future	125.8759	125.8759	126.0902	126.0902	0.170	0.0000	0.0000	5,889
2015/03/11	2046	07/05/2015	126.99	Put	Bond Future	1,114.0800	1.1141	899.8300	0.8998	(19.231)	0	0	0
2015/03/11	2046	07/05/2015	127.01	Put	Bond Future	1,134.0800	1.1341	919.8300	0.9198	(18.892)	0	0	0
2015/03/11	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2046	07/05/2015	127.00	Put	Bond Future	1,124.0800	1.1241	909.8300	0.9098	(19.060)	0	0	0
2015/03/11	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2046	06/08/2015	129.01	Put	Bond Future	1,076.5100	1.0765	860.5100	0.8605	(20.065)	0	0	0
2015/03/11	2046	06/08/2015			Bond Future	127.9335	127.9335	128.1495	128.1495	0.169	0.0000	0.0000	0
2015/03/11	2046	06/08/2015	129.00	Put	Bond Future	1,066.5100	1.0665	850.5100	0.8505	(20.253)	0	0	0
2015/03/11	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2046	06/08/2015	128.99	Put	Bond Future	1,056.5100	1.0565	840.5100	0.8405	(20.445)	0	0	0
2015/03/11	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	9.4400	0.0094	100.000	0	0	0
2015/03/11	2050	07/05/2015			Bond Future	135.0713	135.0713	135.0006	135.0006	(0.052)	0.0000	0.0000	2,753
2015/03/11	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2050	07/05/2015	135.01	Call	Bond Future	61.3200	0.0613	0.0000	0.0000	(100.000)	0	0	0
2015/03/11	2050	07/05/2015	134.99	Call	Bond Future	81.3200	0.0813	10.5600	0.0106	(87.014)	0	0	0
2015/03/11	2050	07/05/2015	135.00	Call	Bond Future	71.3200	0.0713	0.5600	0.0006	(99.215)	0	0	0
2015/03/11	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2050	06/08/2015			Bond Future	135.8196	135.8196	135.7462	135.7462	(0.054)	0.0000	0.0000	0
2015/03/11	2050	06/08/2015	136.99	Put	Bond Future	1,170.4100	1.1704	1,243.8300	1.2438	6.273	0	0	0
2015/03/11	2050	06/08/2015	137.01	Put	Bond Future	1,190.4100	1.1904	1,263.8300	1.2638	6.168	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
2015/03/11	2050	06/08/2015	137.00	Put	Bond Future	1,180.4100	1.1804	1,253.8300	1.2538	6.220	0	0	0
2015/03/11	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	AL12	07/05/2015			Index Future	550.0890	550.0890	553.8650	553.8650	0.686	0.0000	0.0000	0
2015/03/11	AL37	07/05/2015			Index Future	455.4860	455.4860	456.4040	456.4040	0.202	0.0000	0.0000	122
2015/03/11	AL37	06/08/2015			Index Future	462.8110	462.8110	463.7420	463.7420	0.201	0.0000	0.0000	0
2015/03/11	AL7T	07/05/2015			Index Future	539.1850	539.1850	541.7670	541.7670	0.479	0.0000	0.0000	3
2015/03/11	AL7T	06/08/2015			Index Future	547.8560	547.8560	550.4770	550.4770	0.478	0.0000	0.0000	0
2015/03/11	ALBI	07/05/2015			Index Future	493.6240	493.6240	495.8150	495.8150	0.444	0.0000	0.0000	577
2015/03/11	ALBI	06/08/2015			Index Future	501.5620	501.5620	503.7860	503.7860	0.443	0.0000	0.0000	10
2015/03/11	ALBI	05/11/2015			Index Future	509.9900	509.9900	512.2480	512.2480	0.443	0.0000	0.0000	0
2015/03/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	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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2015/03/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	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
2015/03/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/11	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	EL28	07/05/2015			Bond Future	122.3204	122.3204	122.3959	122.3959	0.062	0.0000	0.0000	0
2015/03/11	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	EL28	07/05/2015	124.99	Put	Bond Future	2,669.5700	2.6696	2,594.0900	2.5941	(2.827)	0	0	0
2015/03/11	EL28	07/05/2015	125.01	Put	Bond Future	2,689.5700	2.6896	2,614.0900	2.6141	(2.806)	0	0	0
2015/03/11	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	EL28	07/05/2015	125.00	Put	Bond Future	2,679.5700	2.6796	2,604.0900	2.6041	(2.817)	0	0	0
2015/03/11	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	EL28	06/08/2015			Bond Future	124.3201	124.3201	124.3952	124.3952	0.060	0.0000	0.0000	0
2015/03/11	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	EL28	06/08/2015	124.99	Put	Bond Future	669.9300	0.6699	594.8400	0.5948	(11.209)	0	0	0
2015/03/11	EL28	06/08/2015	125.01	Put	Bond Future	689.9300	0.6899	614.8400	0.6148	(10.884)	0	0	0
2015/03/11	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	EL28	06/08/2015	125.00	Put	Bond Future	679.9300	0.6799	604.8400	0.6048	(11.044)	0	0	0
2015/03/11	ES33	07/05/2015			Bond Future	9.4357	84.4298	9.3615	84.9916	(0.786)	0.0000	0.0000	6,576
2015/03/11	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	ES33	07/05/2015	9.76	Call	Bond Future	2,390.3700	2.3904	2,952.2000	2.9522	23.504	0	0	0
2015/03/11	ES33	07/05/2015	9.74	Call	Bond Future	2,245.9800	2.2460	2,807.8100	2.8078	25.015	0	0	0
2015/03/11	ES33	07/05/2015	9.75	Call	Bond Future	2,318.2200	2.3182	2,880.0500	2.8800	24.235	0	0	0
2015/03/11	ES33	06/08/2015			Bond Future	9.5155	85.8028	9.4392	86.3726	(0.802)	0.0000	0.0000	0
2015/03/11	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	ES33	06/08/2015	9.61	Call	Bond Future	697.0500	0.6970	1,266.8300	1.2668	81.742	0	0	0
2015/03/11	ES33	06/08/2015	9.59	Call	Bond Future	550.2500	0.5502	1,120.0300	1.1200	103.549	0	0	0
2015/03/11	ES33	06/08/2015	9.60	Call	Bond Future	623.7000	0.6237	1,193.4800	1.1935	91.355	0	0	0
2015/03/11	ES33	05/11/2015	9.00	Put	Bond Future	4,490.9200	4.4909	3,912.7000	3.9127	(12.875)	0	0	0
2015/03/11	ES33	05/11/2015			Bond Future	9.5893	83.4425	9.5108	84.0207	(0.819)	0.0000	0.0000	0
2015/03/11	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	ES33	05/11/2015	8.99	Put	Bond Future	4,570.2500	4.5702	3,992.0300	3.9920	(12.652)	0	0	0
2015/03/11	ES33	05/11/2015	9.01	Put	Bond Future	4,411.6900	4.4117	3,833.4700	3.8335	(13.107)	0	0	0
2015/03/11	GOVI	07/05/2015	449.99	Call	GOVI	398,230.0000	39.8230	419,250.0000	41.9250	5.278	0	0	0
2015/03/11	GOVI	07/05/2015			GOVI	489.8130	489.8130	491.9150	491.9150	0.429	0.0000	0.0000	462
2015/03/11	GOVI	07/05/2015	450.00	Call	GOVI	398,130.0000	39.8130	419,150.0000	41.9150	5.280	0	0	0
2015/03/11	GOVI	07/05/2015	450.01	Call	GOVI	398,030.0000	39.8030	419,050.0000	41.9050	5.281	0	0	0
2015/03/11	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	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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2015/03/11	GOVI	06/08/2015			GOVI	497.6900	497.6900	499.8230	499.8230	0.429	0.0000	0.0000	29
2015/03/11	GOVI	06/08/2015	499.99	Put	GOVI	23,000.0000	2.3000	1,670.0000	0.1670	(92.739)	0	0	0
2015/03/11	GOVI	06/08/2015	500.01	Put	GOVI	23,200.0000	2.3200	1,870.0000	0.1870	(91.940)	0	0	0
2015/03/11	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	GOVI	06/08/2015	500.00	Put	GOVI	23,100.0000	2.3100	1,770.0000	0.1770	(92.338)	0	0	0
2015/03/11	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	GOVI	05/11/2015			GOVI	506.0530	506.0530	508.2190	508.2190	0.428	0.0000	0.0000	0
2015/03/11	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	GOVI	05/11/2015	529.99	Put	GOVI	239,370.0000	23.9370	217,710.0000	21.7710	(9.049)	0	0	0
2015/03/11	GOVI	05/11/2015	530.01	Put	GOVI	239,570.0000	23.9570	217,910.0000	21.7910	(9.041)	0	0	0
2015/03/11	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	GOVI	05/11/2015	530.00	Put	GOVI	239,470.0000	23.9470	217,810.0000	21.7810	(9.045)	0	0	0
2015/03/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/11	IGOV	07/05/2015			Index Future	225.6600	225.6600	225.6850	225.6850	0.011	0.0000	0.0000	1,081
2015/03/11	IGOV	06/08/2015			Index Future	229.3070	229.3070	229.3320	229.3320	0.011	0.0000	0.0000	100
2015/03/11	IGOV	05/11/2015			Index Future	233.1780	233.1780	233.2010	233.2010	0.010	0.0000	0.0000	0
2015/03/11	ILBI	07/05/2015			Index Future	611.1230	611.1230	610.9770	610.9770	(0.024)	0.0000	0.0000	0
2015/03/11	ILBI	06/08/2015			Index Future	621.1030	621.1030	620.9520	620.9520	(0.024)	0.0000	0.0000	159
2015/03/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/11	JBAF	18/03/2015			Jibar Tradeable Future	6.2400	93.7600	6.1900	93.8100	(0.801)	0.0000	0.0000	2,850
2015/03/11	JBAF	15/04/2015			Jibar Tradeable Future	6.2900	93.7100	6.2800	93.7200	(0.159)	0.0000	0.0000	0
2015/03/11	JBAF	20/05/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/03/11	JBAF	17/06/2015			Jibar Tradeable Future	6.4200	93.5800	6.4000	93.6000	(0.312)	0.0000	0.0000	5,000
2015/03/11	JBAF	15/07/2015			Jibar Tradeable Future	6.5400	93.4600	6.5100	93.4900	(0.459)	0.0000	0.0000	0
2015/03/11	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.5200	93.4800	4.404	0.0000	0.0000	0
2015/03/11	JBAF	16/09/2015			Jibar Tradeable Future	6.5900	93.4100	6.5600	93.4400	(0.455)	0.0000	0.0000	0
2015/03/11	JBAF	15/12/2015			Jibar Tradeable Future	6.8300	93.1700	6.8200	93.1800	(0.146)	0.0000	0.0000	0
2015/03/11	JBAF	16/03/2016			Jibar Tradeable Future	6.9800	93.0200	6.9600	93.0400	(0.287)	0.0000	0.0000	0
2015/03/11	JBAF	15/06/2016			Jibar Tradeable Future	7.1800	92.8200	7.1200	92.8800	(0.836)	0.0000	0.0000	0
2015/03/11	JBAF	21/09/2016			Jibar Tradeable Future	7.3300	92.6700	7.2700	92.7300	(0.819)	0.0000	0.0000	0
2015/03/11	JBAF	21/12/2016			Jibar Tradeable Future	7.4700	92.5300	7.4000	92.6000	(0.937)	0.0000	0.0000	0

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2015/03/11	R023	07/05/2015	8.14	Call	Bond Future	2,447.0000		2,4470	2,755.6700	2.7557	12.614	0	0	0
2015/03/11	R023	07/05/2015	8.15	Put	Bond Future	282.9200		0.2829	225.3700	0.2254	(20.341)	0	0	0
2015/03/11	R023	07/05/2015			Bond Future	7.7617		101.4520	7.6981	101.8201	(0.820)	0.0000	0.0000	14,434
2015/03/11	R023	07/05/2015	8.15	Call	Bond Future	2,492.2700		2.4923	2,802.8200	2.8028	12.461	0	0	0
2015/03/11	R023	07/05/2015	8.16	Call	Bond Future	2,537.8400		2.5378	2,850.2300	2.8502	12.309	0	0	0
2015/03/11	R023	07/05/2015	8.14	Put	Bond Future	293.7700		0.2938	234.3400	0.2343	(20.230)	0	0	0
2015/03/11	R023	07/05/2015	8.16	Put	Bond Future	272.4000		0.2724	216.6900	0.2167	(20.452)	0	0	0
2015/03/11	R023	06/08/2015	9.07	Put	Bond Future	80.2100		0.0802	78.9700	0.0790	(1.546)	0	0	911
2015/03/11	R023	06/08/2015	8.24	Call	Bond Future	3,062.6000		3.0626	3,367.1900	3.3672	9.945	0	0	0
2015/03/11	R023	06/08/2015			Bond Future	7.8151		103.1018	7.7488	103.4745	(0.848)	0.0000	0.0000	0
2015/03/11	R023	06/08/2015	9.07	Call	Bond Future	6,820.4100		6.8204	7,191.9200	7.1919	5.447	0	0	0
2015/03/11	R023	06/08/2015	8.26	Put	Bond Future	684.3900		0.6844	618.8600	0.6189	(9.575)	0	0	0
2015/03/11	R023	06/08/2015	8.25	Put	Bond Future	698.8700		0.6989	632.0300	0.6320	(9.564)	0	0	0
2015/03/11	R023	06/08/2015	8.24	Put	Bond Future	713.6000		0.7136	645.4400	0.6454	(9.552)	0	0	0
2015/03/11	R023	06/08/2015	8.25	Call	Bond Future	3,102.3200		3.1023	3,408.2300	3.4082	9.861	0	0	0
2015/03/11	R023	06/08/2015	8.26	Call	Bond Future	3,142.2400		3.1422	3,449.4600	3.4495	9.777	0	0	0
2015/03/11	R186	07/05/2015	7.40	Call	Bond Future	155.1700		0.1552	239.5800	0.2396	54.398	0	0	0
2015/03/11	R186	07/05/2015	8.10	Put	Bond Future	1,187.8400		1.1878	948.6600	0.9487	(20.136)	0	0	4,229
2015/03/11	R186	07/05/2015			Bond Future	8.0022		122.7397	7.9234	123.4045	(0.985)	0.0000	0.0000	37,599
2015/03/11	R186	07/05/2015	7.50	Put	Bond Future	4,577.0500		4.5770	4,032.7200	4.0327	(11.893)	0	0	4,229
2015/03/11	R186	07/05/2015	8.25	Call	Bond Future	2,811.7300		2.8117	3,309.2100	3.3092	17.693	0	0	0
2015/03/11	R186	07/05/2015	7.30	Call	Bond Future	0.0000		0.0000	147.5500	0.1476	100.000	0	0	700
2015/03/11	R186	07/05/2015	7.80	Put	Bond Future	2,550.4300		2.5504	2,151.7600	2.1518	(15.631)	0	0	300
2015/03/11	R186	07/05/2015	7.45	Put	Bond Future	4,966.3900		4.9664	4,403.0300	4.4030	(11.343)	0	0	4,229
2015/03/11	R186	07/05/2015	8.00	Put	Bond Future	1,565.0500		1.5650	1,271.5700	1.2716	(18.752)	0	0	4,229
2015/03/11	R186	07/05/2015	8.24	Put	Bond Future	778.5300		0.7785	606.7100	0.6067	(22.070)	0	0	0
2015/03/11	R186	07/05/2015	8.05	Put	Bond Future	1,367.1500		1.3672	1,101.3100	1.1013	(19.445)	0	0	4,229
2015/03/11	R186	07/05/2015	8.26	Put	Bond Future	730.2400		0.7302	567.2300	0.5672	(22.323)	0	0	0
2015/03/11	R186	07/05/2015	7.40	Put	Bond Future	5,367.2400		5.3672	4,786.8700	4.7869	(10.813)	0	0	4,229
2015/03/11	R186	07/05/2015	7.50	Call	Bond Future	251.7800		0.2518	372.2300	0.3722	47.839	0	0	0
2015/03/11	R186	07/05/2015	8.25	Put	Bond Future	754.0800		0.7541	586.7800	0.5868	(22.186)	0	0	0
2015/03/11	R186	07/05/2015	8.10	Call	Bond Future	2,005.7900		2.0058	2,431.3900	2.4314	21.219	0	0	0
2015/03/11	R186	07/05/2015	8.26	Call	Bond Future	2,869.9000		2.8699	3,371.6700	3.3717	17.484	0	0	0
2015/03/11	R186	07/05/2015	7.30	Put	Bond Future	0.0000		0.0000	5,590.3500	5.5903	100.000	0	0	0
2015/03/11	R186	07/05/2015	7.45	Call	Bond Future	198.8000		0.1988	300.2200	0.3002	51.016	0	0	0
2015/03/11	R186	07/05/2015	7.80	Call	Bond Future	834.2600		0.8343	1,100.3700	1.1004	31.898	0	0	0
2015/03/11	R186	07/05/2015	8.00	Call	Bond Future	1,546.4700		1.5465	1,917.7700	1.9178	24.010	0	0	0
2015/03/11	R186	07/05/2015	8.24	Call	Bond Future	2,754.0900		2.7541	3,247.0500	3.2470	17.899	0	0	0
2015/03/11	R186	07/05/2015	8.05	Call	Bond Future	1,767.8500		1.7678	2,166.7900	2.1668	22.566	0	0	0
2015/03/11	R186	06/08/2015	8.90	Put	Bond Future	451.3400		0.4513	402.3600	0.4024	(10.852)	0	0	5,350
2015/03/11	R186	06/08/2015	8.00	Put	Bond Future	2,689.8800		2.6899	2,406.9700	2.4070	(10.518)	0	0	0
2015/03/11	R186	06/08/2015			Bond Future	8.0559		119.4382	7.9744	120.1123	(1.012)	0.0000	0.0000	640
2015/03/11	R186	06/08/2015	8.00	Call	Bond Future	2,228.2300		2.2282	2,619.3800	2.6194	17.554	0	0	0
2015/03/11	R186	06/08/2015	8.01	Call	Bond Future	2,268.0300		2.2680	2,662.7400	2.6627	17.403	0	0	0
2015/03/11	R186	06/08/2015	7.99	Call	Bond Future	2,188.8500		2.1888	2,576.7300	2.5767	17.721	0	0	0
2015/03/11	R186	06/08/2015	7.75	Call	Bond Future	0.0000		0.0000	1,676.6400	1.6766	100.000	0	0	1,000
2015/03/11	R186	06/08/2015	8.90	Call	Bond Future	7,130.0600		7.1301	7,755.1400	7.7551	8.767	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
2015/03/11	R186	06/08/2015	7.99	Put	Bond Future	2,733.3100	2.7333	2,447.1300	2.4471	(10.470)	0	0	0
2015/03/11	R186	06/08/2015	7.75	Put	Bond Future	0.0000	0.0000	3,558.5000	3.5585	100.000	0	0	0
2015/03/11	R186	06/08/2015	8.01	Put	Bond Future	2,646.9400	2.6469	2,367.5900	2.3676	(10.554)	0	0	0
2015/03/11	R186	05/11/2015	8.24	Call	Bond Future	3,693.5200	3.6935	4,116.1800	4.1162	11.443	0	0	0
2015/03/11	R186	05/11/2015	8.25	Put	Bond Future	2,533.4100	2.5334	2,274.3000	2.2743	(10.228)	0	0	0
2015/03/11	R186	05/11/2015			Bond Future	8.0996	121.4269	8.0153	122.1105	(1.041)	0.0000	0.0000	0
2015/03/11	R186	05/11/2015	9.00	Put	Bond Future	792.1300	0.7921	717.3300	0.7173	(9.443)	0	0	2,600
2015/03/11	R186	05/11/2015	8.24	Put	Bond Future	2,567.5700	2.5676	2,306.5700	2.3066	(10.165)	0	0	0
2015/03/11	R186	05/11/2015	8.26	Put	Bond Future	2,499.2200	2.4992	2,242.7600	2.2428	(10.262)	0	0	0
2015/03/11	R186	05/11/2015	9.00	Call	Bond Future	7,764.9900	7.7650	8,373.8500	8.3738	7.841	0	0	0
2015/03/11	R186	05/11/2015	8.25	Call	Bond Future	3,739.0100	3.7390	4,163.5600	4.1636	11.355	0	0	0
2015/03/11	R186	05/11/2015	8.26	Call	Bond Future	3,784.4000	3.7844	4,211.6000	4.2116	11.288	0	0	0
2015/03/11	R186	04/02/2016	7.50	Call	Bond Future	1,523.8800	1.5239	1,795.8700	1.7959	17.849	0	0	0
2015/03/11	R186	04/02/2016			Bond Future	8.1300	118.2998	8.0430	118.9918	(1.070)	0.0000	0.0000	5,592
2015/03/11	R186	04/02/2016	7.51	Call	Bond Future	1,548.0200	1.5480	1,822.2100	1.8222	17.712	0	0	0
2015/03/11	R186	04/02/2016	7.50	Put	Bond Future	6,663.5500	6.6636	6,243.4800	6.2435	(6.304)	0	0	0
2015/03/11	R186	04/02/2016	7.49	Call	Bond Future	1,500.3700	1.5004	1,769.3800	1.7694	17.930	0	0	0
2015/03/11	R186	04/02/2016	7.49	Put	Bond Future	6,724.0600	6.7241	6,301.0100	6.3010	(6.292)	0	0	0
2015/03/11	R186	04/02/2016	7.51	Put	Bond Future	6,603.7500	6.6038	6,185.8800	6.1859	(6.328)	0	0	0
2015/03/11	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R197	07/05/2015			Bond Future	288.3416	288.3416	288.1872	288.1872	(0.054)	0.0000	0.0000	1,044
2015/03/11	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R197	07/05/2015	293.99	Put	Bond Future	5,648.3700	5.6484	5,802.8100	5.8028	2.734	0	0	0
2015/03/11	R197	07/05/2015	294.01	Put	Bond Future	5,668.3700	5.6684	5,822.8100	5.8228	2.725	0	0	0
2015/03/11	R197	07/05/2015	294.00	Put	Bond Future	5,658.3700	5.6584	5,812.8100	5.8128	2.729	0	0	0
2015/03/11	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R197	06/08/2015			Bond Future	287.0029	287.0029	286.8418	286.8418	(0.056)	0.0000	0.0000	0
2015/03/11	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R197	06/08/2015	287.99	Put	Bond Future	987.1000	0.9871	1,148.1700	1.1482	16.317	0	0	0
2015/03/11	R197	06/08/2015	288.01	Put	Bond Future	1,007.1000	1.0071	1,168.1700	1.1682	15.993	0	0	0
2015/03/11	R197	06/08/2015	288.00	Put	Bond Future	997.1000	0.9971	1,158.1700	1.1582	16.154	0	0	0
2015/03/11	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R202	07/05/2015			Bond Future	238.4197	238.4197	238.2912	238.2912	(0.054)	0.0000	0.0000	50,918
2015/03/11	R202	07/05/2015	238.49	Put	Bond Future	70.3000	0.0703	198.8100	0.1988	182.802	0	0	0
2015/03/11	R202	07/05/2015	238.50	Put	Bond Future	80.3000	0.0803	208.8100	0.2088	160.037	0	0	0
2015/03/11	R202	07/05/2015	238.51	Put	Bond Future	90.3000	0.0903	218.8100	0.2188	142.315	0	0	0
2015/03/11	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R202	06/08/2015			Bond Future	239.1024	239.1024	238.9687	238.9687	(0.056)	0.0000	0.0000	0
2015/03/11	R202	06/08/2015	239.99	Put	Bond Future	887.6500	0.8877	1,021.3400	1.0213	15.061	0	0	0
2015/03/11	R202	06/08/2015	240.00	Put	Bond Future	897.6500	0.8977	1,031.3400	1.0313	14.893	0	0	0
2015/03/11	R202	06/08/2015	240.01	Put	Bond Future	907.6500	0.9077	1,041.3400	1.0413	14.729	0	0	0
2015/03/11	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	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
2015/03/11	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R203	07/05/2015			Bond Future	6.9901	103.9645	6.9336	104.0869	(0.808)	0.0000	0.0000	7,710
2015/03/11	R203	07/05/2015	7.24	Put	Bond Future	135.7300	0.1357	111.5800	0.1116	(17.793)	0	0	0
2015/03/11	R203	07/05/2015	7.26	Put	Bond Future	125.2400	0.1252	102.7200	0.1027	(17.981)	0	0	0
2015/03/11	R203	07/05/2015	7.25	Put	Bond Future	130.4000	0.1304	107.0700	0.1071	(17.891)	0	0	0
2015/03/11	R203	07/05/2015	7.25	Call	Bond Future	691.1800	0.6912	790.2500	0.7903	14.333	0	0	0
2015/03/11	R203	07/05/2015	7.24	Call	Bond Future	675.0100	0.6750	773.2600	0.7733	14.555	0	0	0
2015/03/11	R203	07/05/2015	7.26	Call	Bond Future	707.5100	0.7075	807.3900	0.8074	14.117	0	0	0
2015/03/11	R203	06/08/2015	6.74	Call	Bond Future	251.2100	0.2512	308.3500	0.3084	22.746	0	0	0
2015/03/11	R203	06/08/2015	6.75	Put	Bond Future	836.8600	0.8369	771.8000	0.7718	(7.774)	0	0	0
2015/03/11	R203	06/08/2015			Bond Future	7.0469	105.6552	6.9836	105.7782	(0.897)	0.0000	0.0000	0
2015/03/11	R203	06/08/2015	6.75	Call	Bond Future	257.6200	0.2576	315.5800	0.3156	22.498	0	0	0
2015/03/11	R203	06/08/2015	6.76	Call	Bond Future	264.1500	0.2641	322.9100	0.3229	22.245	0	0	0
2015/03/11	R203	06/08/2015	6.74	Put	Bond Future	850.0400	0.8500	784.1600	0.7842	(7.750)	0	0	0
2015/03/11	R203	06/08/2015	6.76	Put	Bond Future	823.8100	0.8238	759.5500	0.7595	(7.800)	0	0	0
2015/03/11	R203	05/11/2015	5.99	Call	Bond Future	47.2200	0.0472	67.6800	0.0677	43.329	0	0	0
2015/03/11	R203	05/11/2015	6.00	Put	Bond Future	1,935.9400	1.9359	1,832.8900	1.8329	(5.323)	0	0	0
2015/03/11	R203	05/11/2015			Bond Future	7.0798	103.2464	7.0081	103.3702	(1.012)	0.0000	0.0000	0
2015/03/11	R203	05/11/2015	6.00	Call	Bond Future	48.7200	0.0487	69.4800	0.0695	42.611	0	0	0
2015/03/11	R203	05/11/2015	6.01	Call	Bond Future	50.2700	0.0503	71.4700	0.0715	42.172	0	0	0
2015/03/11	R203	05/11/2015	5.99	Put	Bond Future	1,952.1300	1.9521	1,848.7800	1.8488	(5.294)	0	0	0
2015/03/11	R203	05/11/2015	6.01	Put	Bond Future	1,919.8000	1.9198	1,817.1900	1.8172	(5.345)	0	0	0
2015/03/11	R204	07/05/2015	7.51	Put	Bond Future	191.4800	0.1915	165.4200	0.1654	(13.610)	0	0	0
2015/03/11	R204	07/05/2015			Bond Future	7.2296	105.5184	7.1850	105.6604	(0.618)	0.0000	0.0000	14,509
2015/03/11	R204	07/05/2015	7.50	Put	Bond Future	199.1800	0.1992	172.2000	0.1722	(13.546)	0	0	0
2015/03/11	R204	07/05/2015	7.49	Call	Bond Future	1,029.7800	1.0298	1,143.8100	1.1438	11.073	0	0	0
2015/03/11	R204	07/05/2015	7.50	Call	Bond Future	1,053.4200	1.0534	1,168.3600	1.1684	10.911	0	0	0
2015/03/11	R204	07/05/2015	7.51	Call	Bond Future	1,077.1400	1.0771	1,193.0000	1.1930	10.756	0	0	0
2015/03/11	R204	07/05/2015	7.49	Put	Bond Future	206.9800	0.2070	179.0900	0.1791	(13.475)	0	0	0
2015/03/11	R204	06/08/2015	7.74	Call	Bond Future	1,642.1500	1.6422	1,766.0900	1.7661	7.547	0	0	0
2015/03/11	R204	06/08/2015	7.75	Put	Bond Future	314.0600	0.3141	295.6300	0.2956	(5.868)	0	0	0
2015/03/11	R204	06/08/2015			Bond Future	7.2918	103.1982	7.2438	103.3410	(0.659)	0.0000	0.0000	100
2015/03/11	R204	06/08/2015	8.41	Call	Bond Future	3,306.9200	3.3069	3,452.0900	3.4521	4.390	0	0	0
2015/03/11	R204	06/08/2015	7.74	Put	Bond Future	321.2600	0.3213	302.3600	0.3024	(5.883)	0	0	0
2015/03/11	R204	06/08/2015	7.76	Put	Bond Future	307.0000	0.3070	289.0200	0.2890	(5.857)	0	0	0
2015/03/11	R204	06/08/2015	8.41	Put	Bond Future	50.4900	0.0505	52.8200	0.0528	4.615	0	0	699
2015/03/11	R204	06/08/2015	7.75	Call	Bond Future	1,664.1800	1.6642	1,788.5900	1.7886	7.476	0	0	0
2015/03/11	R204	06/08/2015	7.76	Call	Bond Future	1,686.3400	1.6863	1,811.2000	1.8112	7.404	0	0	0
2015/03/11	R204	05/11/2015			Bond Future	7.3335	104.9162	7.2815	105.0602	(0.708)	0.0000	0.0000	0
2015/03/11	R204	05/11/2015	6.25	Call	Bond Future	101.9700	0.1020	133.3900	0.1334	30.813	0	0	0
2015/03/11	R204	05/11/2015	6.24	Put	Bond Future	3,185.0800	3.1851	3,072.2600	3.0723	(3.542)	0	0	0
2015/03/11	R204	05/11/2015	6.26	Put	Bond Future	3,133.4700	3.1335	3,021.5200	3.0215	(3.573)	0	0	0
2015/03/11	R204	05/11/2015	6.25	Put	Bond Future	3,159.2400	3.1592	3,046.6900	3.0467	(3.563)	0	0	0
2015/03/11	R204	05/11/2015	6.26	Call	Bond Future	104.9400	0.1049	136.9600	0.1370	30.513	0	0	0
2015/03/11	R204	05/11/2015	6.24	Call	Bond Future	99.0700	0.0991	130.2200	0.1302	31.442	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
2015/03/11	R207	07/05/2015			Bond Future	7.4334	101.6146	7.3736	101.8467	(0.804)	0.0000	0.0000	35,423
2015/03/11	R207	07/05/2015	8.25	Call	Bond Future	3,126.9700	3.1270	3,353.9000	3.3539	7.257	0	0	0
2015/03/11	R207	07/05/2015	7.73	Call	Bond Future	1,380.0500	1.3800	1,567.1700	1.5672	13.559	0	0	66
2015/03/11	R207	07/05/2015	8.24	Put	Bond Future	23.8800	0.0239	18.4600	0.0185	(22.697)	0	0	0
2015/03/11	R207	07/05/2015	7.73	Put	Bond Future	238.6000	0.2386	193.6400	0.1936	(18.843)	0	0	0
2015/03/11	R207	07/05/2015	8.26	Put	Bond Future	21.4000	0.0214	16.5800	0.0166	(22.523)	0	0	0
2015/03/11	R207	07/05/2015	8.25	Put	Bond Future	22.6500	0.0227	17.5000	0.0175	(22.737)	0	0	0
2015/03/11	R207	07/05/2015	8.26	Call	Bond Future	3,163.0000	3.1630	3,390.2600	3.3903	7.185	0	0	0
2015/03/11	R207	07/05/2015	8.24	Call	Bond Future	3,090.9100	3.0909	3,317.5700	3.3176	7.333	0	0	0
2015/03/11	R207	06/08/2015	7.76	Call	Bond Future	1,577.9800	1.5780	1,760.5900	1.7606	11.572	0	0	0
2015/03/11	R207	06/08/2015			Bond Future	7.4978	99.6244	7.4343	99.8590	(0.847)	0.0000	0.0000	100
2015/03/11	R207	06/08/2015	7.74	Call	Bond Future	1,530.2200	1.5302	1,711.0100	1.7110	11.815	0	0	0
2015/03/11	R207	06/08/2015	7.75	Call	Bond Future	1,554.0200	1.5540	1,735.8400	1.7358	11.700	0	0	0
2015/03/11	R207	06/08/2015	7.46	Call	Bond Future	943.0900	0.9431	1,090.2700	1.0903	15.606	0	0	70
2015/03/11	R207	06/08/2015	7.74	Put	Bond Future	642.1400	0.6421	588.3800	0.5884	(8.372)	0	0	0
2015/03/11	R207	06/08/2015	7.76	Put	Bond Future	616.9900	0.6170	565.0500	0.5651	(8.418)	0	0	0
2015/03/11	R207	06/08/2015	7.46	Put	Bond Future	1,082.6600	1.0827	995.2900	0.9953	(8.070)	0	0	0
2015/03/11	R207	06/08/2015	7.75	Put	Bond Future	629.4700	0.6295	576.7400	0.5767	(8.377)	0	0	0
2015/03/11	R207	05/11/2015	7.76	Call	Bond Future	1,689.5900	1.6896	1,873.4200	1.8734	10.880	0	0	0
2015/03/11	R207	05/11/2015			Bond Future	7.5408	101.2832	7.4733	101.5204	(0.895)	0.0000	0.0000	0
2015/03/11	R207	05/11/2015	7.74	Call	Bond Future	1,647.3500	1.6474	1,829.4700	1.8295	11.055	0	0	0
2015/03/11	R207	05/11/2015	7.75	Call	Bond Future	1,668.5600	1.6686	1,851.5400	1.8515	10.966	0	0	0
2015/03/11	R207	05/11/2015	7.43	Call	Bond Future	1,063.2300	1.0632	1,216.0700	1.2161	14.375	0	0	53
2015/03/11	R207	05/11/2015	7.74	Put	Bond Future	951.4100	0.9514	896.3300	0.8963	(5.789)	0	0	0
2015/03/11	R207	05/11/2015	7.76	Put	Bond Future	924.1100	0.9241	870.7400	0.8707	(5.775)	0	0	0
2015/03/11	R207	05/11/2015	7.43	Put	Bond Future	1,452.8700	1.4529	1,368.5100	1.3685	(5.806)	0	0	0
2015/03/11	R207	05/11/2015	7.75	Put	Bond Future	937.8400	0.9378	883.6200	0.8836	(5.781)	0	0	0
2015/03/11	R207	04/02/2016	7.27	Put	Bond Future	1,922.6300	1.9226	1,835.3500	1.8353	(4.540)	0	0	0
2015/03/11	R207	04/02/2016	7.49	Put	Bond Future	1,518.2400	1.5182	1,448.5500	1.4485	(4.590)	0	0	0
2015/03/11	R207	04/02/2016			Bond Future	7.5599	99.4529	7.4884	99.6911	(0.946)	0.0000	0.0000	0
2015/03/11	R207	04/02/2016	7.51	Put	Bond Future	1,484.4300	1.4844	1,416.5100	1.4165	(4.575)	0	0	0
2015/03/11	R207	04/02/2016	7.27	Call	Bond Future	952.5500	0.9525	1,103.4900	1.1035	15.846	0	0	43
2015/03/11	R207	04/02/2016	7.50	Call	Bond Future	1,301.8500	1.3019	1,471.2700	1.4713	13.014	0	0	0
2015/03/11	R207	04/02/2016	7.51	Call	Bond Future	1,318.3500	1.3184	1,488.6500	1.4887	12.918	0	0	0
2015/03/11	R207	04/02/2016	7.50	Put	Bond Future	1,501.2700	1.5013	1,432.4700	1.4325	(4.583)	0	0	0
2015/03/11	R207	04/02/2016	7.49	Call	Bond Future	1,285.4600	1.2855	1,453.9900	1.4540	13.110	0	0	0
2015/03/11	R208	07/05/2015	8.01	Call	Bond Future	2,236.0100	2.2360	2,475.8800	2.4759	10.728	0	0	0
2015/03/11	R208	07/05/2015			Bond Future	7.5505	97.0158	7.4914	97.2867	(0.783)	0.0000	0.0000	60,821
2015/03/11	R208	07/05/2015	7.99	Call	Bond Future	2,160.3200	2.1603	2,397.9900	2.3980	11.002	0	0	0
2015/03/11	R208	07/05/2015	8.00	Call	Bond Future	2,198.0200	2.1980	2,436.8500	2.4369	10.866	0	0	0
2015/03/11	R208	07/05/2015	7.99	Put	Bond Future	174.6000	0.1746	141.3500	0.1413	(19.044)	0	0	0
2015/03/11	R208	07/05/2015	8.01	Put	Bond Future	161.1200	0.1611	130.0700	0.1301	(19.271)	0	0	0
2015/03/11	R208	07/05/2015	8.00	Put	Bond Future	167.7000	0.1677	135.6100	0.1356	(19.135)	0	0	0
2015/03/11	R208	06/08/2015			Bond Future	7.6063	98.5938	7.5442	98.8677	(0.816)	0.0000	0.0000	100
2015/03/11	R208	06/08/2015	8.00	Call	Bond Future	2,302.6600	2.3027	2,510.3700	2.5104	9.020	0	0	0
2015/03/11	R208	06/08/2015	8.01	Call	Bond Future	2,333.6000	2.3336	2,542.4500	2.5425	8.950	0	0	0
2015/03/11	R208	06/08/2015	8.85	Call	Bond Future	5,358.7300	5.3587	5,632.4900	5.6325	5.109	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
2015/03/11	R208	06/08/2015	7.99	Call	Bond Future	2,271.8800	2.2719	2,478.4400	2.4784	9.092	0	0	0
2015/03/11	R208	06/08/2015	8.01	Put	Bond Future	573.6700	0.5737	508.5500	0.5085	(11.351)	0	0	0
2015/03/11	R208	06/08/2015	8.00	Put	Bond Future	585.8400	0.5858	519.5800	0.5196	(11.310)	0	0	0
2015/03/11	R208	06/08/2015	7.99	Put	Bond Future	598.2100	0.5982	530.8000	0.5308	(11.269)	0	0	0
2015/03/11	R208	06/08/2015	8.85	Put	Bond Future	60.7900	0.0608	60.5800	0.0606	(0.345)	0	0	198
2015/03/11	R208	05/11/2015			Bond Future	7.6493	96.8343	7.5841	97.1117	(0.852)	0.0000	0.0000	0
2015/03/11	R208	05/11/2015	8.48	Call	Bond Future	3,861.8400	3.8618	4,116.9700	4.1170	6.606	0	0	0
2015/03/11	R208	05/11/2015	7.74	Put	Bond Future	1,358.8100	1.3588	1,255.9200	1.2559	(7.572)	0	0	0
2015/03/11	R208	05/11/2015	7.75	Call	Bond Future	1,766.6200	1.7666	1,941.8900	1.9419	9.921	0	0	0
2015/03/11	R208	05/11/2015	7.76	Call	Bond Future	1,790.2700	1.7903	1,966.6800	1.9667	9.854	0	0	0
2015/03/11	R208	05/11/2015	8.48	Put	Bond Future	411.6100	0.4116	389.4100	0.3894	(5.393)	0	0	2,200
2015/03/11	R208	05/11/2015	7.74	Call	Bond Future	1,743.1400	1.7431	1,917.5800	1.9176	10.007	0	0	0
2015/03/11	R208	05/11/2015	7.76	Put	Bond Future	1,321.4800	1.3215	1,220.5600	1.2206	(7.637)	0	0	0
2015/03/11	R208	05/11/2015	7.75	Put	Bond Future	1,340.0500	1.3400	1,237.9900	1.2380	(7.616)	0	0	0
2015/03/11	R209	07/05/2015			Bond Future	8.5163	78.7570	8.4432	79.3477	(0.858)	0.0000	0.0000	18,153
2015/03/11	R209	07/05/2015	8.99	Put	Bond Future	401.3900	0.4014	305.0600	0.3051	(23.999)	0	0	0
2015/03/11	R209	07/05/2015	7.30	Call	Bond Future	4.4900	0.0045	8.5600	0.0086	90.646	0	0	700
2015/03/11	R209	07/05/2015	8.30	Put	Bond Future	2,628.7700	2.6288	2,261.2300	2.2612	(13.981)	0	0	700
2015/03/11	R209	07/05/2015	9.01	Put	Bond Future	375.3900	0.3754	284.2500	0.2843	(24.279)	0	0	0
2015/03/11	R209	07/05/2015	8.99	Call	Bond Future	4,074.6300	4.0746	4,569.0400	4.5690	12.134	0	0	0
2015/03/11	R209	07/05/2015	9.00	Put	Bond Future	388.2400	0.3882	294.4600	0.2945	(24.155)	0	0	0
2015/03/11	R209	07/05/2015	9.00	Call	Bond Future	4,136.1500	4.1362	4,633.1100	4.6331	12.015	0	0	0
2015/03/11	R209	07/05/2015	7.30	Put	Bond Future	10,788.8700	10.7889	10,202.2000	10.2022	(5.438)	0	0	0
2015/03/11	R209	07/05/2015	8.30	Call	Bond Future	859.5600	0.8596	1,082.7600	1.0828	25.967	0	0	0
2015/03/11	R209	07/05/2015	9.01	Call	Bond Future	4,197.8600	4.1979	4,697.4600	4.6975	11.901	0	0	0
2015/03/11	R209	06/08/2015	8.99	Put	Bond Future	1,244.5100	1.2445	1,095.8300	1.0958	(11.947)	0	0	0
2015/03/11	R209	06/08/2015			Bond Future	8.5648	80.0380	8.4899	80.6373	(0.874)	0.0000	0.0000	100
2015/03/11	R209	06/08/2015	9.01	Put	Bond Future	1,200.0600	1.2001	1,055.7300	1.0557	(12.027)	0	0	0
2015/03/11	R209	06/08/2015	9.90	Call	Bond Future	9,777.9000	9.7779	10,359.5000	10.3595	5.948	0	0	0
2015/03/11	R209	06/08/2015	9.00	Call	Bond Future	4,572.6600	4.5727	5,025.4800	5.0255	9.903	0	0	0
2015/03/11	R209	06/08/2015	9.01	Call	Bond Future	4,624.9800	4.6250	5,079.9600	5.0800	9.837	0	0	0
2015/03/11	R209	06/08/2015	9.00	Put	Bond Future	1,222.1200	1.2221	1,075.6300	1.0756	(11.987)	0	0	0
2015/03/11	R209	06/08/2015	8.99	Call	Bond Future	4,520.5600	4.5206	4,971.1900	4.9712	9.968	0	0	0
2015/03/11	R209	06/08/2015	9.90	Put	Bond Future	165.2900	0.1653	147.5800	0.1476	(10.715)	0	0	2,914
2015/03/11	R209	05/11/2015	7.99	Put	Bond Future	6,377.2500	6.3773	5,988.2700	5.9883	(6.099)	0	0	0
2015/03/11	R209	05/11/2015			Bond Future	8.6064	78.2217	8.5297	78.8299	(0.891)	0.0000	0.0000	0
2015/03/11	R209	05/11/2015	8.01	Put	Bond Future	6,249.5200	6.2495	5,865.4700	5.8655	(6.145)	0	0	0
2015/03/11	R209	05/11/2015	7.99	Call	Bond Future	1,278.0100	1.2780	1,497.2600	1.4973	17.156	0	0	0
2015/03/11	R209	05/11/2015	8.00	Put	Bond Future	6,313.1800	6.3132	5,926.6600	5.9267	(6.122)	0	0	0
2015/03/11	R209	05/11/2015	8.00	Call	Bond Future	1,300.6100	1.3006	1,522.3200	1.5223	17.047	0	0	0
2015/03/11	R209	05/11/2015	8.01	Call	Bond Future	1,323.4800	1.3235	1,547.6600	1.5477	16.939	0	0	0
2015/03/11	R210	07/05/2015			Bond Future	174.8343	174.8343	174.9349	174.9349	0.058	0.0000	0.0000	829
2015/03/11	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R210	07/05/2015	176.99	Put	Bond Future	2,155.7100	2.1557	2,055.1000	2.0551	(4.667)	0	0	0
2015/03/11	R210	07/05/2015	177.01	Put	Bond Future	2,175.7100	2.1757	2,075.1000	2.0751	(4.624)	0	0	0
2015/03/11	R210	07/05/2015	177.00	Put	Bond Future	2,165.7100	2.1657	2,065.1000	2.0651	(4.646)	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
2015/03/11	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R210	06/08/2015			Bond Future	177.6922	177.6922	177.7921	177.7921	0.056	0.0000	0.0000	0
2015/03/11	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R210	06/08/2015	178.99	Put	Bond Future	1,297.7800	1.2978	1,197.8800	1.1979	(7.698)	0	0	0
2015/03/11	R210	06/08/2015	179.01	Put	Bond Future	1,317.7800	1.3178	1,217.8800	1.2179	(7.581)	0	0	0
2015/03/11	R210	06/08/2015	179.00	Put	Bond Future	1,307.7800	1.3078	1,207.8800	1.2079	(7.639)	0	0	0
2015/03/11	R211	07/05/2015	134.99	Put	Bond Future	3,471.8100	3.4718	3,544.6500	3.5446	2.098	0	0	0
2015/03/11	R211	07/05/2015			Bond Future	131.5182	131.5182	131.4453	131.4453	(0.055)	0.0000	0.0000	1,120
2015/03/11	R211	07/05/2015	135.01	Put	Bond Future	3,491.8100	3.4918	3,564.6500	3.5646	2.086	0	0	0
2015/03/11	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R211	07/05/2015	135.00	Put	Bond Future	3,481.8100	3.4818	3,554.6500	3.5546	2.092	0	0	0
2015/03/11	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R211	06/08/2015			Bond Future	132.0499	132.0499	131.9741	131.9741	(0.057)	0.0000	0.0000	0
2015/03/11	R211	06/08/2015	134.99	Put	Bond Future	2,940.1100	2.9401	3,015.9500	3.0160	2.579	0	0	0
2015/03/11	R211	06/08/2015	135.01	Put	Bond Future	2,960.1100	2.9601	3,035.9500	3.0360	2.562	0	0	0
2015/03/11	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R211	06/08/2015	135.00	Put	Bond Future	2,950.1100	2.9501	3,025.9500	3.0260	2.571	0	0	0
2015/03/11	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R212	07/05/2015			Bond Future	137.4481	137.4481	137.3744	137.3744	(0.054)	0.0000	0.0000	1,145
2015/03/11	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R212	07/05/2015	140.99	Put	Bond Future	3,541.9200	3.5419	3,615.5900	3.6156	2.080	0	0	0
2015/03/11	R212	07/05/2015	141.01	Put	Bond Future	3,561.9200	3.5619	3,635.5900	3.6356	2.068	0	0	0
2015/03/11	R212	07/05/2015	141.00	Put	Bond Future	3,551.9200	3.5519	3,625.5900	3.6256	2.074	0	0	0
2015/03/11	R212	06/08/2015	141.01	Put	Bond Future	3,091.2100	3.0912	3,167.9700	3.1680	2.483	0	0	0
2015/03/11	R212	06/08/2015			Bond Future	137.9188	137.9188	137.8420	137.8420	(0.056)	0.0000	0.0000	0
2015/03/11	R212	06/08/2015	141.00	Put	Bond Future	3,081.2100	3.0812	3,157.9700	3.1580	2.491	0	0	0
2015/03/11	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R212	06/08/2015	140.99	Put	Bond Future	3,071.2100	3.0712	3,147.9700	3.1480	2.499	0	0	0
2015/03/11	R213	07/05/2015	8.74	Call	Bond Future	3,093.5300	3.0935	3,543.3600	3.5434	14.541	0	0	0
2015/03/11	R213	07/05/2015	8.75	Put	Bond Future	588.8400	0.5888	462.0100	0.4620	(21.539)	0	0	0
2015/03/11	R213	07/05/2015			Bond Future	8.4185	89.0999	8.3453	89.6799	(0.869)	0.0000	0.0000	16,829
2015/03/11	R213	07/05/2015	8.75	Call	Bond Future	3,150.1300	3.1501	3,603.2800	3.6033	14.385	0	0	0
2015/03/11	R213	07/05/2015	8.76	Call	Bond Future	3,207.1200	3.2071	3,663.5400	3.6635	14.231	0	0	0
2015/03/11	R213	07/05/2015	8.74	Put	Bond Future	607.9400	0.6079	477.7900	0.4778	(21.408)	0	0	0
2015/03/11	R213	07/05/2015	8.76	Put	Bond Future	570.2300	0.5702	446.6700	0.4467	(21.668)	0	0	0
2015/03/11	R213	06/08/2015			Bond Future	8.4706	90.5489	8.3954	91.1371	(0.888)	0.0000	0.0000	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
2015/03/11	R213	06/08/2015	8.49	Put	Bond Future	2,360.9600		2.3610	2,125.2700	2.1253	(9.983)	0	0	0
2015/03/11	R213	06/08/2015	8.51	Put	Bond Future	2,286.3800		2.2864	2,056.0100	2.0560	(10.076)	0	0	0
2015/03/11	R213	06/08/2015	8.49	Call	Bond Future	2,511.9500		2.5119	2,864.4400	2.8644	14.033	0	0	0
2015/03/11	R213	06/08/2015	8.50	Put	Bond Future	2,323.4500		2.3234	2,090.2000	2.0902	(10.039)	0	0	0
2015/03/11	R213	06/08/2015	8.50	Call	Bond Future	2,552.0500		2.5521	2,906.9800	2.9070	13.908	0	0	0
2015/03/11	R213	06/08/2015	8.51	Call	Bond Future	2,592.4900		2.5925	2,950.3000	2.9503	13.802	0	0	0
2015/03/11	R213	05/11/2015	7.76	Call	Bond Future	936.2900		0.9363	1,128.8600	1.1289	20.567	0	0	0
2015/03/11	R213	05/11/2015			Bond Future	8.5174		88.5106	8.4402	89.1075	(0.907)	0.0000	0.0000	0
2015/03/11	R213	05/11/2015	7.74	Call	Bond Future	900.7300		0.9007	1,088.5500	1.0886	20.852	0	0	0
2015/03/11	R213	05/11/2015	7.75	Call	Bond Future	918.2800		0.9183	1,108.6900	1.1087	20.736	0	0	0
2015/03/11	R213	05/11/2015	7.74	Put	Bond Future	7,177.1200		7.1771	6,768.0800	6.7681	(5.699)	0	0	0
2015/03/11	R213	05/11/2015	7.76	Put	Bond Future	7,043.4500		7.0435	6,639.1600	6.6392	(5.740)	0	0	0
2015/03/11	R213	05/11/2015	7.75	Put	Bond Future	7,110.0000		7.1100	6,703.5500	6.7036	(5.717)	0	0	0
2015/03/11	R214	07/05/2015			Bond Future	8.5387		80.1580	8.4659	80.7857	(0.852)	0.0000	0.0000	15,271
2015/03/11	R214	07/05/2015	9.15	Call	Bond Future	5,250.2900		5.2503	5,803.0700	5.8031	10.529	0	0	0
2015/03/11	R214	07/05/2015	9.16	Call	Bond Future	5,317.6900		5.3177	5,872.6200	5.8726	10.436	0	0	0
2015/03/11	R214	07/05/2015	9.14	Put	Bond Future	291.6900		0.2917	214.5800	0.2146	(26.436)	0	0	0
2015/03/11	R214	07/05/2015	9.16	Put	Bond Future	272.2400		0.2722	199.4700	0.1995	(26.730)	0	0	0
2015/03/11	R214	07/05/2015	9.15	Put	Bond Future	281.8200		0.2818	206.9000	0.2069	(26.584)	0	0	0
2015/03/11	R214	07/05/2015	9.14	Call	Bond Future	5,183.0500		5.1830	5,733.6400	5.7336	10.623	0	0	0
2015/03/11	R214	06/08/2015	8.76	Put	Bond Future	2,045.8500		2.0459	1,814.3000	1.8143	(11.318)	0	0	0
2015/03/11	R214	06/08/2015			Bond Future	8.5844		81.4616	8.5099	82.0984	(0.869)	0.0000	0.0000	0
2015/03/11	R214	06/08/2015	8.75	Put	Bond Future	2,080.1600		2.0802	1,845.7200	1.8457	(11.270)	0	0	0
2015/03/11	R214	06/08/2015	8.74	Call	Bond Future	3,417.4000		3.4174	3,817.3100	3.8173	11.702	0	0	0
2015/03/11	R214	06/08/2015	8.75	Call	Bond Future	3,465.1500		3.4651	3,867.5700	3.8676	11.613	0	0	0
2015/03/11	R214	06/08/2015	8.76	Call	Bond Future	3,513.2200		3.5132	3,918.5300	3.9185	11.537	0	0	0
2015/03/11	R214	06/08/2015	8.74	Put	Bond Future	2,114.9200		2.1149	1,877.9700	1.8780	(11.204)	0	0	0
2015/03/11	R214	05/11/2015			Bond Future	8.6255		79.5253	8.5491	80.1718	(0.885)	0.0000	0.0000	0
2015/03/11	R214	05/11/2015	7.99	Put	Bond Future	7,007.4500		7.0075	6,577.4500	6.5775	(6.136)	0	0	0
2015/03/11	R214	05/11/2015	8.00	Put	Bond Future	6,937.6000		6.9376	6,510.1300	6.5101	(6.162)	0	0	0
2015/03/11	R214	05/11/2015	8.01	Put	Bond Future	6,867.9800		6.8680	6,443.0500	6.4430	(6.187)	0	0	0
2015/03/11	R214	05/11/2015	7.99	Call	Bond Future	1,352.8400		1.3528	1,569.3600	1.5694	16.005	0	0	0
2015/03/11	R214	05/11/2015	8.00	Call	Bond Future	1,376.9700		1.3770	1,596.0200	1.5960	15.908	0	0	0
2015/03/11	R214	05/11/2015	8.01	Call	Bond Future	1,401.1600		1.4012	1,622.7500	1.6228	15.815	0	0	0
2015/03/11	R214	04/02/2016			Bond Future	8.6593		80.9485	8.5813	81.6039	(0.901)	0.0000	0.0000	4,320
2015/03/11	R214	04/02/2016	7.99	Put	Bond Future	7,688.4700		7.6885	7,276.9600	7.2770	(5.352)	0	0	0
2015/03/11	R214	04/02/2016	8.00	Call	Bond Future	1,788.7400		1.7887	2,035.2300	2.0352	13.780	0	0	0
2015/03/11	R214	04/02/2016	8.01	Call	Bond Future	1,814.8400		1.8148	2,063.6200	2.0636	13.708	0	0	0
2015/03/11	R214	04/02/2016	7.99	Call	Bond Future	1,762.8700		1.7629	2,006.8000	2.0068	13.837	0	0	0
2015/03/11	R214	04/02/2016	8.01	Put	Bond Future	7,553.1100		7.5531	7,146.4500	7.1464	(5.384)	0	0	0
2015/03/11	R214	04/02/2016	8.00	Put	Bond Future	7,620.5900		7.6206	7,211.6400	7.2116	(5.366)	0	0	0
2015/03/11	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R248	07/05/2015			Bond Future	8.5792		103.5782	8.5114	104.3347	(0.790)	0.0000	0.0000	37,576
2015/03/11	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R248	07/05/2015	9.26	Call	Bond Future	7,090.8800		7.0909	7,847.4300	7.8474	10.669	0	0	0

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2015/03/11	R248	07/05/2015	9.24	Call	Bond Future	6,895.0800	6.8951	7,651.6300	7.6516	10.972	0	0	0
2015/03/11	R248	07/05/2015	9.25	Call	Bond Future	6,993.0700	6.9931	7,749.6200	7.7496	10.819	0	0	0
2015/03/11	R248	06/08/2015	8.76	Call	Bond Future	1,455.2300	1.4552	2,222.6900	2.2227	52.738	0	0	0
2015/03/11	R248	06/08/2015			Bond Future	8.6258	105.2626	8.5563	106.0300	(0.805)	0.0000	0.0000	745
2015/03/11	R248	06/08/2015	8.74	Call	Bond Future	1,240.7100	1.2407	2,008.1700	2.0082	61.857	0	0	0
2015/03/11	R248	06/08/2015	8.75	Call	Bond Future	1,348.0700	1.3481	2,115.5300	2.1155	56.930	0	0	0
2015/03/11	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R248	05/11/2015	8.01	Put	Bond Future	7,620.5600	7.6206	6,841.4200	6.8414	(10.224)	0	0	0
2015/03/11	R248	05/11/2015			Bond Future	8.6676	102.5829	8.5965	103.3620	(0.821)	0.0000	0.0000	0
2015/03/11	R248	05/11/2015	8.00	Put	Bond Future	7,744.0200	7.7440	6,964.8800	6.9649	(10.061)	0	0	0
2015/03/11	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/11	R248	05/11/2015	7.99	Put	Bond Future	7,867.7300	7.8677	7,088.5900	7.0886	(9.903)	0	0	0

Total

447162