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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/03/2015 TO 13/03/2015

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
2015/03/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2025	07/05/2015			Bond Future	118.9612	118.9612	118.9399	118.9399	(0.018)	0.0000	0.0000	16
2015/03/13	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2025	07/05/2015	120.99	Put	Bond Future	2,028.7700	2.0288	2,050.0800	2.0501	1.050	0	0	0
2015/03/13	2025	07/05/2015	121.01	Put	Bond Future	2,048.7700	2.0488	2,070.0800	2.0701	1.040	0	0	0
2015/03/13	2025	07/05/2015	121.00	Put	Bond Future	2,038.7700	2.0388	2,060.0800	2.0601	1.045	0	0	0
2015/03/13	2025	06/08/2015	120.99	Put	Bond Future	1,254.3400	1.2543	1,277.1100	1.2771	1.815	0	0	0
2015/03/13	2025	06/08/2015			Bond Future	119.7357	119.7357	119.7129	119.7129	(0.019)	0.0000	0.0000	0
2015/03/13	2025	06/08/2015	121.01	Put	Bond Future	1,274.3400	1.2743	1,297.1100	1.2971	1.787	0	0	0
2015/03/13	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2025	06/08/2015	121.00	Put	Bond Future	1,264.3400	1.2643	1,287.1100	1.2871	1.801	0	0	0
2015/03/13	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2030	07/05/2015			Bond Future	8.2682	99.9528	8.3898	98.9515	1.471	0.0000	0.0000	5,805
2015/03/13	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2030	07/05/2015	8.74	Call	Bond Future	3,805.3600	3.8054	2,804.0100	2.8040	(26.314)	0	0	0
2015/03/13	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2030	07/05/2015	8.75	Call	Bond Future	3,883.7300	3.8837	2,882.3800	2.8824	(25.783)	0	0	0
2015/03/13	2030	07/05/2015	8.76	Call	Bond Future	3,962.0000	3.9620	2,960.6500	2.9606	(25.274)	0	0	0
2015/03/13	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2030	06/08/2015			Bond Future	8.3232	97.5661	8.4489	96.5478	1.510	0.0000	0.0000	0
2015/03/13	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2030	06/08/2015	7.74	Put	Bond Future	4,929.6300	4.9296	5,947.9600	5.9480	20.657	0	0	0
2015/03/13	2030	06/08/2015	7.76	Put	Bond Future	4,754.8900	4.7549	5,773.2200	5.7732	21.416	0	0	0
2015/03/13	2030	06/08/2015	7.75	Put	Bond Future	4,842.2100	4.8422	5,860.5400	5.8605	21.030	0	0	0
2015/03/13	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	72.4700	0.0725	100.000	0	0	0
2015/03/13	2032	07/05/2015			Bond Future	8.4019	99.5742	8.5183	98.5519	1.385	0.0000	0.0000	18
2015/03/13	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	159.7800	0.1598	100.000	0	0	0
2015/03/13	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	247.2100	0.2472	100.000	0	0	0
2015/03/13	2032	07/05/2015	8.50	Call	Bond Future	862.5400	0.8625	0.0000	0.0000	(100.000)	0	0	0
2015/03/13	2032	07/05/2015	8.51	Call	Bond Future	949.8500	0.9498	0.0000	0.0000	(100.000)	0	0	0
2015/03/13	2032	07/05/2015	8.49	Call	Bond Future	775.1100	0.7751	0.0000	0.0000	(100.000)	0	0	0
2015/03/13	2032	06/08/2015	8.50	Call	Bond Future	391.0700	0.3911	0.0000	0.0000	(100.000)	0	0	0
2015/03/13	2032	06/08/2015			Bond Future	8.4551	101.1900	8.5751	100.1503	1.420	0.0000	0.0000	0
2015/03/13	2032	06/08/2015	8.51	Call	Bond Future	477.8000	0.4778	0.0000	0.0000	(100.000)	0	0	0

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2015/03/13	2032	06/08/2015	8.49	Call	Bond Future	304.2300	0.3042	0.0000	0.0000	(100.000)	0	0	0
2015/03/13	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	648.6300	0.6486	100.000	0	0	0
2015/03/13	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	735.4700	0.7355	100.000	0	0	0
2015/03/13	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	561.9000	0.5619	100.000	0	0	0
2015/03/13	2032	05/11/2015			Bond Future	8.5005	98.7156	8.6241	97.6589	1.454	0.0000	0.0000	0
2015/03/13	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2032	05/11/2015	7.99	Put	Bond Future	4,547.4900	4.5475	5,604.1600	5.6042	23.236	0	0	0
2015/03/13	2032	05/11/2015	8.01	Put	Bond Future	4,363.6500	4.3637	5,420.3200	5.4203	24.215	0	0	0
2015/03/13	2032	05/11/2015	8.00	Put	Bond Future	4,455.5100	4.4555	5,512.1800	5.5122	23.716	0	0	0
2015/03/13	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2037	07/05/2015			Bond Future	8.4710	102.6354	8.5925	101.4463	1.434	0.0000	0.0000	32,861
2015/03/13	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2037	07/05/2015	9.01	Call	Bond Future	5,112.6800	5.1127	3,923.6100	3.9236	(23.257)	0	0	0
2015/03/13	2037	07/05/2015	8.99	Call	Bond Future	4,930.3500	4.9304	3,741.2800	3.7413	(24.117)	0	0	0
2015/03/13	2037	07/05/2015	9.00	Call	Bond Future	5,021.5800	5.0216	3,832.5100	3.8325	(23.679)	0	0	0
2015/03/13	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2037	06/08/2015			Bond Future	8.5235	100.0417	8.6486	98.8326	1.467	0.0000	0.0000	1,954
2015/03/13	2037	06/08/2015	8.75	Call	Bond Future	2,172.6700	2.1727	963.6000	0.9636	(55.649)	0	0	0
2015/03/13	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2037	06/08/2015	8.76	Call	Bond Future	2,266.9000	2.2669	1,057.8300	1.0578	(53.336)	0	0	0
2015/03/13	2037	06/08/2015	8.74	Call	Bond Future	2,078.3000	2.0783	869.2300	0.8692	(58.176)	0	0	0
2015/03/13	2037	05/11/2015	7.99	Put	Bond Future	5,802.9400	5.8029	7,031.8300	7.0318	21.177	0	0	0
2015/03/13	2037	05/11/2015	8.01	Put	Bond Future	5,592.3500	5.5924	6,821.2400	6.8212	21.974	0	0	0
2015/03/13	2037	05/11/2015			Bond Future	8.5648	101.7051	8.6932	100.4762	1.500	0.0000	0.0000	0
2015/03/13	2037	05/11/2015	8.00	Put	Bond Future	5,697.5600	5.6976	6,926.4500	6.9264	21.569	0	0	0
2015/03/13	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2038	07/05/2015			Bond Future	127.5091	127.5091	127.9478	127.9478	0.344	0.0000	0.0000	2,447
2015/03/13	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2038	07/05/2015	126.99	Call	Bond Future	519.1300	0.5191	957.8000	0.9578	84.501	0	0	0
2015/03/13	2038	07/05/2015	127.00	Call	Bond Future	509.1300	0.5091	947.8000	0.9478	86.161	0	0	0
2015/03/13	2038	07/05/2015	127.01	Call	Bond Future	499.1300	0.4991	937.8000	0.9378	87.887	0	0	0
2015/03/13	2038	06/08/2015	128.01	Call	Bond Future	267.3000	0.2673	711.9300	0.7119	166.341	0	0	0
2015/03/13	2038	06/08/2015			Bond Future	128.2773	128.2773	128.7219	128.7219	0.347	0.0000	0.0000	0
2015/03/13	2038	06/08/2015	127.99	Call	Bond Future	287.3000	0.2873	731.9300	0.7319	154.762	0	0	0
2015/03/13	2038	06/08/2015	128.00	Call	Bond Future	277.3000	0.2773	721.9300	0.7219	160.343	0	0	0
2015/03/13	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	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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2015/03/13	2044	07/05/2015			Bond Future	8.4988	105.1041	8.6202	103.7911	1.428	0.0000	0.0000	9,494
2015/03/13	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2044	07/05/2015	9.01	Call	Bond Future	5,342.6400	5.3426	4,029.7000	4.0297	(24.575)	0	0	0
2015/03/13	2044	07/05/2015	8.99	Call	Bond Future	5,142.5600	5.1426	3,829.6200	3.8296	(25.531)	0	0	0
2015/03/13	2044	07/05/2015	9.00	Call	Bond Future	5,242.6800	5.2427	3,929.7400	3.9297	(25.043)	0	0	0
2015/03/13	2044	06/08/2015	8.76	Call	Bond Future	2,249.8100	2.2498	914.6900	0.9147	(59.344)	0	0	0
2015/03/13	2044	06/08/2015			Bond Future	8.5480	102.4252	8.6728	101.0901	1.461	0.0000	0.0000	0
2015/03/13	2044	06/08/2015	8.74	Call	Bond Future	2,041.1900	2.0412	706.0700	0.7061	(65.409)	0	0	0
2015/03/13	2044	06/08/2015	8.75	Call	Bond Future	2,145.5900	2.1456	810.4700	0.8105	(62.226)	0	0	0
2015/03/13	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2044	05/11/2015			Bond Future	8.5866	104.1283	8.7147	102.7713	1.492	0.0000	0.0000	0
2015/03/13	2044	05/11/2015	8.24	Put	Bond Future	3,830.6900	3.8307	5,187.7000	5.1877	35.425	0	0	0
2015/03/13	2044	05/11/2015	8.26	Put	Bond Future	3,603.1300	3.6031	4,960.1400	4.9601	37.662	0	0	0
2015/03/13	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2044	05/11/2015	8.25	Put	Bond Future	3,716.8000	3.7168	5,073.8100	5.0738	36.510	0	0	0
2015/03/13	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2046	07/05/2015			Bond Future	126.3498	126.3498	126.0454	126.0454	(0.241)	0.0000	0.0000	5,889
2015/03/13	2046	07/05/2015	126.99	Put	Bond Future	640.2100	0.6402	944.6200	0.9446	47.548	0	0	0
2015/03/13	2046	07/05/2015	127.01	Put	Bond Future	660.2100	0.6602	964.6200	0.9646	46.108	0	0	0
2015/03/13	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2046	07/05/2015	127.00	Put	Bond Future	650.2100	0.6502	954.6200	0.9546	46.817	0	0	0
2015/03/13	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2046	06/08/2015	129.01	Put	Bond Future	599.8200	0.5998	910.2700	0.9103	51.757	0	0	0
2015/03/13	2046	06/08/2015			Bond Future	128.4102	128.4102	128.0997	128.0997	(0.242)	0.0000	0.0000	0
2015/03/13	2046	06/08/2015	129.00	Put	Bond Future	589.8200	0.5898	900.2700	0.9003	52.635	0	0	0
2015/03/13	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2046	06/08/2015	128.99	Put	Bond Future	579.8200	0.5798	890.2700	0.8903	53.542	0	0	0
2015/03/13	2050	07/05/2015	135.01	Put	Bond Future	32.7900	0.0328	386.1000	0.3861	1077.493	0	0	0
2015/03/13	2050	07/05/2015			Bond Future	134.9772	134.9772	134.6239	134.6239	(0.262)	0.0000	0.0000	2,753
2015/03/13	2050	07/05/2015	135.00	Put	Bond Future	22.7900	0.0228	376.1000	0.3761	1550.285	0	0	0
2015/03/13	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2050	07/05/2015	134.99	Put	Bond Future	12.7900	0.0128	366.1000	0.3661	2762.392	0	0	0
2015/03/13	2050	06/08/2015			Bond Future	135.7191	135.7191	135.3587	135.3587	(0.266)	0.0000	0.0000	0
2015/03/13	2050	06/08/2015	136.99	Put	Bond Future	1,270.9400	1.2709	1,631.3000	1.6313	28.354	0	0	0
2015/03/13	2050	06/08/2015	137.01	Put	Bond Future	1,290.9400	1.2909	1,651.3000	1.6513	27.915	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
2015/03/13	2050	06/08/2015	137.00	Put	Bond Future	1,280.9400	1.2809	1,641.3000	1.6413	28.132	0	0	0
2015/03/13	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	AL12	07/05/2015			Index Future	555.2260	555.2260	548.8150	548.8150	(1.155)	0.0000	0.0000	0
2015/03/13	AL37	07/05/2015			Index Future	456.6610	456.6610	454.4810	454.4810	(0.477)	0.0000	0.0000	122
2015/03/13	AL37	06/08/2015			Index Future	463.9910	463.9910	461.7730	461.7730	(0.478)	0.0000	0.0000	0
2015/03/13	AL7T	07/05/2015			Index Future	542.5590	542.5590	538.2320	538.2320	(0.798)	0.0000	0.0000	3
2015/03/13	AL7T	06/08/2015			Index Future	551.2680	551.2680	546.8680	546.8680	(0.798)	0.0000	0.0000	0
2015/03/13	ALBI	07/05/2015			Index Future	496.5550	496.5550	492.6170	492.6170	(0.793)	0.0000	0.0000	577
2015/03/13	ALBI	06/08/2015			Index Future	504.5260	504.5260	500.5210	500.5210	(0.794)	0.0000	0.0000	10
2015/03/13	ALBI	05/11/2015			Index Future	512.9930	512.9930	508.9220	508.9220	(0.794)	0.0000	0.0000	0
2015/03/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/03/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/13	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	EL28	07/05/2015			Bond Future	122.2385	122.2385	122.2179	122.2179	(0.017)	0.0000	0.0000	0
2015/03/13	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	EL28	07/05/2015	124.99	Put	Bond Future	2,751.4700	2.7515	2,772.1400	2.7721	0.751	0	0	0
2015/03/13	EL28	07/05/2015	125.01	Put	Bond Future	2,771.4700	2.7715	2,792.1400	2.7921	0.746	0	0	0
2015/03/13	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	EL28	07/05/2015	125.00	Put	Bond Future	2,761.4700	2.7615	2,782.1400	2.7821	0.749	0	0	0
2015/03/13	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	EL28	06/08/2015			Bond Future	124.2323	124.2323	124.2102	124.2102	(0.018)	0.0000	0.0000	0
2015/03/13	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	EL28	06/08/2015	124.99	Put	Bond Future	757.7000	0.7577	779.8400	0.7798	2.922	0	0	0
2015/03/13	EL28	06/08/2015	125.01	Put	Bond Future	777.7000	0.7777	799.8400	0.7998	2.847	0	0	0
2015/03/13	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	EL28	06/08/2015	125.00	Put	Bond Future	767.7000	0.7677	789.8400	0.7898	2.884	0	0	0
2015/03/13	ES33	07/05/2015			Bond Future	9.3402	85.1538	9.4616	84.2352	1.299	0.0000	0.0000	6,576
2015/03/13	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	ES33	07/05/2015	9.76	Call	Bond Future	3,114.4300	3.1144	2,195.8400	2.1958	(29.495)	0	0	0
2015/03/13	ES33	07/05/2015	9.74	Call	Bond Future	2,970.0400	2.9700	2,051.4500	2.0515	(30.929)	0	0	0
2015/03/13	ES33	07/05/2015	9.75	Call	Bond Future	3,042.2800	3.0423	2,123.6900	2.1237	(30.194)	0	0	0
2015/03/13	ES33	06/08/2015			Bond Future	9.4175	86.5354	9.5427	85.6012	1.330	0.0000	0.0000	0
2015/03/13	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	ES33	06/08/2015	9.61	Call	Bond Future	1,429.7000	1.4297	495.4800	0.4955	(65.344)	0	0	0
2015/03/13	ES33	06/08/2015	9.59	Call	Bond Future	1,282.9000	1.2829	348.6800	0.3487	(72.821)	0	0	0
2015/03/13	ES33	06/08/2015	9.60	Call	Bond Future	1,356.3500	1.3563	422.1300	0.4221	(68.878)	0	0	0
2015/03/13	ES33	05/11/2015	9.00	Put	Bond Future	3,748.3200	3.7483	4,697.7500	4.6977	25.329	0	0	0
2015/03/13	ES33	05/11/2015			Bond Future	9.4886	84.1851	9.6176	83.2356	1.360	0.0000	0.0000	0
2015/03/13	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	ES33	05/11/2015	8.99	Put	Bond Future	3,827.6500	3.8276	4,777.0800	4.7771	24.805	0	0	0
2015/03/13	ES33	05/11/2015	9.01	Put	Bond Future	3,669.0900	3.6691	4,618.5200	4.6185	25.876	0	0	0
2015/03/13	GOVI	07/05/2015	449.99	Call	GOVI	426,390.0000	42.6390	388,140.0000	38.8140	(8.971)	0	0	0
2015/03/13	GOVI	07/05/2015			GOVI	492.6290	492.6290	488.8040	488.8040	(0.776)	0.0000	0.0000	462
2015/03/13	GOVI	07/05/2015	450.00	Call	GOVI	426,290.0000	42.6290	388,040.0000	38.8040	(8.973)	0	0	0
2015/03/13	GOVI	07/05/2015	450.01	Call	GOVI	426,190.0000	42.6190	387,940.0000	38.7940	(8.975)	0	0	0
2015/03/13	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	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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2015/03/13	GOVI	06/08/2015			GOVI	500.5370	500.5370	496.6470	496.6470	(0.777)	0.0000	0.0000	29
2015/03/13	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	33,430.0000	3.3430	100.000	0	0	0
2015/03/13	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	33,630.0000	3.3630	100.000	0	0	0
2015/03/13	GOVI	06/08/2015	499.99	Call	GOVI	5,470.0000	0.5470	0.0000	0.0000	(100.000)	0	0	0
2015/03/13	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	33,530.0000	3.3530	100.000	0	0	0
2015/03/13	GOVI	06/08/2015	500.00	Call	GOVI	5,370.0000	0.5370	0.0000	0.0000	(100.000)	0	0	0
2015/03/13	GOVI	06/08/2015	500.01	Call	GOVI	5,270.0000	0.5270	0.0000	0.0000	(100.000)	0	0	0
2015/03/13	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	GOVI	05/11/2015			GOVI	508.9370	508.9370	504.9840	504.9840	(0.777)	0.0000	0.0000	0
2015/03/13	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	GOVI	05/11/2015	529.99	Put	GOVI	210,530.0000	21.0530	250,060.0000	25.0060	18.776	0	0	0
2015/03/13	GOVI	05/11/2015	530.01	Put	GOVI	210,730.0000	21.0730	250,260.0000	25.0260	18.759	0	0	0
2015/03/13	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	GOVI	05/11/2015	530.00	Put	GOVI	210,630.0000	21.0630	250,160.0000	25.0160	18.768	0	0	0
2015/03/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/13	IGOV	07/05/2015			Index Future	225.6840	225.6840	225.6990	225.6990	0.007	0.0000	0.0000	1,086
2015/03/13	IGOV	06/08/2015			Index Future	229.3250	229.3250	229.3390	229.3390	0.006	0.0000	0.0000	100
2015/03/13	IGOV	05/11/2015			Index Future	233.1910	233.1910	233.2060	233.2060	0.006	0.0000	0.0000	0
2015/03/13	ILBI	07/05/2015			Index Future	610.9710	610.9710	611.0160	611.0160	0.007	0.0000	0.0000	0
2015/03/13	ILBI	06/08/2015			Index Future	620.9430	620.9430	620.9860	620.9860	0.007	0.0000	0.0000	159
2015/03/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/13	JBAF	18/03/2015			Jibar Tradeable Future	6.1800	93.8200	6.2100	93.7900	0.485	0.0000	0.0000	2,850
2015/03/13	JBAF	15/04/2015			Jibar Tradeable Future	6.2300	93.7700	6.2600	93.7400	0.482	0.0000	0.0000	0
2015/03/13	JBAF	20/05/2015			Jibar Tradeable Future	6.3100	93.6900	6.3400	93.6600	0.475	0.0000	0.0000	0
2015/03/13	JBAF	17/06/2015			Jibar Tradeable Future	6.3500	93.6500	6.3900	93.6100	0.630	0.0000	0.0000	5,000
2015/03/13	JBAF	15/07/2015			Jibar Tradeable Future	6.4500	93.5500	6.5000	93.5000	0.775	0.0000	0.0000	0
2015/03/13	JBAF	19/08/2015			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/03/13	JBAF	16/09/2015			Jibar Tradeable Future	6.4800	93.5200	6.5400	93.4600	0.926	0.0000	0.0000	0
2015/03/13	JBAF	15/12/2015			Jibar Tradeable Future	6.7200	93.2800	6.8200	93.1800	1.488	0.0000	0.0000	0
2015/03/13	JBAF	16/03/2016			Jibar Tradeable Future	6.8700	93.1300	6.9900	93.0100	1.747	0.0000	0.0000	0
2015/03/13	JBAF	15/06/2016			Jibar Tradeable Future	7.0400	92.9600	7.1900	92.8100	2.131	0.0000	0.0000	0
2015/03/13	JBAF	21/09/2016			Jibar Tradeable Future	7.1900	92.8100	7.3400	92.6600	2.086	0.0000	0.0000	0
2015/03/13	JBAF	21/12/2016			Jibar Tradeable Future	7.3100	92.6900	7.4800	92.5200	2.326	0.0000	0.0000	0

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2015/03/13	R023	07/05/2015	8.14	Call	Bond Future	2,803.2700		2.8033	2,201.8300	2.2018	(21.455)	0	0	0
2015/03/13	R023	07/05/2015	8.15	Put	Bond Future	209.9000		0.2099	341.2600	0.3413	62.582	0	0	0
2015/03/13	R023	07/05/2015			Bond Future	7.6872		101.8836	7.8148	101.1467	1.660	0.0000	0.0000	14,434
2015/03/13	R023	07/05/2015	8.15	Call	Bond Future	2,850.8600		2.8509	2,245.2900	2.2453	(21.242)	0	0	0
2015/03/13	R023	07/05/2015	8.16	Call	Bond Future	2,898.7000		2.8987	2,289.0800	2.2891	(21.031)	0	0	0
2015/03/13	R023	07/05/2015	8.14	Put	Bond Future	218.4300		0.2184	353.9200	0.3539	62.029	0	0	0
2015/03/13	R023	07/05/2015	8.16	Put	Bond Future	201.6500		0.2016	328.9600	0.3290	63.134	0	0	0
2015/03/13	R023	06/08/2015	9.07	Put	Bond Future	74.9800		0.0750	110.9400	0.1109	47.959	0	0	911
2015/03/13	R023	06/08/2015	8.24	Call	Bond Future	3,409.3400		3.4093	2,860.3300	2.8603	(16.103)	0	0	0
2015/03/13	R023	06/08/2015			Bond Future	7.7378		103.5366	7.8713	102.7869	1.725	0.0000	0.0000	0
2015/03/13	R023	06/08/2015	9.07	Call	Bond Future	7,249.9800		7.2500	6,536.2700	6.5363	(9.844)	0	0	0
2015/03/13	R023	06/08/2015	8.26	Put	Bond Future	599.5200		0.5995	793.8500	0.7939	32.414	0	0	0
2015/03/13	R023	06/08/2015	8.25	Put	Bond Future	612.4200		0.6124	809.8900	0.8099	32.244	0	0	0
2015/03/13	R023	06/08/2015	8.24	Put	Bond Future	625.5400		0.6255	826.2000	0.8262	32.078	0	0	0
2015/03/13	R023	06/08/2015	8.25	Call	Bond Future	3,450.6700		3.4507	2,898.4700	2.8985	(16.003)	0	0	0
2015/03/13	R023	06/08/2015	8.26	Call	Bond Future	3,492.1700		3.4922	2,936.8300	2.9368	(15.902)	0	0	0
2015/03/13	R186	07/05/2015	7.40	Call	Bond Future	261.6300		0.2616	142.9800	0.1430	(45.350)	0	0	0
2015/03/13	R186	07/05/2015	8.10	Put	Bond Future	860.7300		0.8607	1,233.2500	1.2333	43.280	0	0	4,229
2015/03/13	R186	07/05/2015			Bond Future	7.8972		123.6272	8.0192	122.5972	1.545	7.9380	7.8920	37,538
2015/03/13	R186	07/05/2015	7.50	Put	Bond Future	3,842.4000		3.8424	4,701.3200	4.7013	22.354	0	0	4,229
2015/03/13	R186	07/05/2015	8.25	Call	Bond Future	3,469.1600		3.4692	2,698.9700	2.6990	(22.201)	0	0	0
2015/03/13	R186	07/05/2015	7.30	Call	Bond Future	161.8500		0.1618	83.4700	0.0835	(48.428)	0	0	0
2015/03/13	R186	07/05/2015	7.80	Put	Bond Future	2,007.2500		2.0072	2,642.3500	2.6424	31.640	0	0	300
2015/03/13	R186	07/05/2015	7.45	Put	Bond Future	4,207.2300		4.2072	5,093.9400	5.0939	21.076	0	0	4,229
2015/03/13	R186	07/05/2015	8.00	Put	Bond Future	1,165.0300		1.1650	1,622.6100	1.6226	39.276	0	0	4,229
2015/03/13	R186	07/05/2015	8.24	Put	Bond Future	542.4500		0.5424	809.1100	0.8091	49.158	0	0	0
2015/03/13	R186	07/05/2015	8.05	Put	Bond Future	1,004.2000		1.0042	1,418.4900	1.4185	41.256	0	0	4,229
2015/03/13	R186	07/05/2015	8.26	Put	Bond Future	506.0500		0.5060	759.1600	0.7592	50.017	0	0	0
2015/03/13	R186	07/05/2015	7.40	Put	Bond Future	4,586.2500		4.5863	5,497.6300	5.4976	19.872	0	0	4,229
2015/03/13	R186	07/05/2015	7.50	Call	Bond Future	404.5800		0.4046	233.4700	0.2335	(42.293)	0	0	0
2015/03/13	R186	07/05/2015	8.25	Put	Bond Future	524.0600		0.5241	783.9000	0.7839	49.582	0	0	0
2015/03/13	R186	07/05/2015	8.10	Call	Bond Future	2,566.1300		2.5661	1,908.6200	1.9086	(25.623)	0	0	0
2015/03/13	R186	07/05/2015	8.26	Call	Bond Future	3,533.1600		3.5332	2,756.2400	2.7562	(21.989)	0	0	0
2015/03/13	R186	07/05/2015	7.30	Put	Bond Future	5,381.9800		5.3820	6,333.6300	6.3336	17.682	0	0	0
2015/03/13	R186	07/05/2015	7.45	Call	Bond Future	327.0900		0.3271	183.7700	0.1838	(43.817)	0	0	0
2015/03/13	R186	07/05/2015	7.80	Call	Bond Future	1,178.5300		1.1785	783.6000	0.7836	(33.510)	0	0	0
2015/03/13	R186	07/05/2015	8.00	Call	Bond Future	2,033.9000		2.0339	1,461.4500	1.4615	(28.145)	0	0	0
2015/03/13	R186	07/05/2015	8.24	Call	Bond Future	3,405.4600		3.4055	2,642.0900	2.6421	(22.416)	0	0	0
2015/03/13	R186	07/05/2015	8.05	Call	Bond Future	2,292.3500		2.2924	1,676.6100	1.6766	(26.861)	0	0	0
2015/03/13	R186	06/08/2015	8.90	Put	Bond Future	371.9100		0.3719	502.2200	0.5022	35.038	0	0	5,350
2015/03/13	R186	06/08/2015	8.00	Put	Bond Future	2,293.8000		2.2938	2,804.1300	2.8041	22.248	0	0	0
2015/03/13	R186	06/08/2015			Bond Future	7.9475		120.3355	8.0742	119.2878	1.594	0.0000	0.0000	640
2015/03/13	R186	06/08/2015	8.00	Call	Bond Future	2,729.3800		2.7294	2,192.1000	2.1921	(19.685)	0	0	0
2015/03/13	R186	06/08/2015	8.01	Call	Bond Future	2,773.9100		2.7739	2,231.1000	2.2311	(19.568)	0	0	0
2015/03/13	R186	06/08/2015	7.99	Call	Bond Future	2,685.5600		2.6856	2,153.8100	2.1538	(19.800)	0	0	0
2015/03/13	R186	06/08/2015	7.75	Call	Bond Future	1,757.5000		1.7575	1,358.6100	1.3586	(22.696)	0	0	1,000
2015/03/13	R186	06/08/2015	8.90	Call	Bond Future	7,947.8600		7.9479	7,030.5600	7.0306	(11.541)	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
2015/03/13	R186	06/08/2015	7.99	Put	Bond Future	2,332.7900	2.3328	2,848.6500	2.8487	22.113	0	0	0
2015/03/13	R186	06/08/2015	7.75	Put	Bond Future	3,416.1900	3.4162	4,064.9100	4.0649	18.990	0	0	0
2015/03/13	R186	06/08/2015	8.01	Put	Bond Future	2,255.5900	2.2556	2,760.3900	2.7604	22.380	0	0	0
2015/03/13	R186	05/11/2015	8.24	Call	Bond Future	4,247.0600	4.2471	3,613.7700	3.6138	(14.911)	0	0	0
2015/03/13	R186	05/11/2015	8.25	Put	Bond Future	2,180.8500	2.1809	2,608.0100	2.6080	19.587	0	0	0
2015/03/13	R186	05/11/2015			Bond Future	7.9876	122.3358	8.1189	121.2711	1.644	0.0000	0.0000	0
2015/03/13	R186	05/11/2015	9.00	Put	Bond Future	677.8700	0.6779	853.4900	0.8535	25.908	0	0	2,600
2015/03/13	R186	05/11/2015	8.24	Put	Bond Future	2,212.2200	2.2122	2,643.5900	2.6436	19.499	0	0	0
2015/03/13	R186	05/11/2015	8.26	Put	Bond Future	2,150.1900	2.1502	2,573.1700	2.5732	19.672	0	0	0
2015/03/13	R186	05/11/2015	9.00	Call	Bond Future	8,559.6200	8.5596	7,670.5800	7.6706	(10.386)	0	0	0
2015/03/13	R186	05/11/2015	8.25	Call	Bond Future	4,295.3400	4.2953	3,657.8400	3.6578	(14.842)	0	0	0
2015/03/13	R186	05/11/2015	8.26	Call	Bond Future	4,344.2600	4.3443	3,702.5800	3.7026	(14.771)	0	0	0
2015/03/13	R186	04/02/2016	7.50	Call	Bond Future	1,865.6800	1.8657	1,524.0900	1.5241	(18.309)	0	0	0
2015/03/13	R186	04/02/2016			Bond Future	8.0146	119.2192	8.1508	118.1352	1.700	0.0000	0.0000	5,592
2015/03/13	R186	04/02/2016	7.51	Call	Bond Future	1,892.7700	1.8928	1,547.5500	1.5475	(18.239)	0	0	0
2015/03/13	R186	04/02/2016	7.50	Put	Bond Future	6,085.9000	6.0859	6,828.3500	6.8284	12.200	0	0	0
2015/03/13	R186	04/02/2016	7.49	Call	Bond Future	1,838.4400	1.8384	1,500.4900	1.5005	(18.382)	0	0	0
2015/03/13	R186	04/02/2016	7.49	Put	Bond Future	6,142.6800	6.1427	6,888.7700	6.8888	12.146	0	0	0
2015/03/13	R186	04/02/2016	7.51	Put	Bond Future	6,029.0500	6.0290	6,767.8700	6.7679	12.254	0	0	0
2015/03/13	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R197	07/05/2015			Bond Future	288.1361	288.1361	288.0843	288.0843	(0.018)	0.0000	0.0000	1,044
2015/03/13	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R197	07/05/2015	293.99	Put	Bond Future	5,853.8600	5.8539	5,905.7100	5.9057	0.886	0	0	0
2015/03/13	R197	07/05/2015	294.01	Put	Bond Future	5,873.8600	5.8739	5,925.7100	5.9257	0.883	0	0	0
2015/03/13	R197	07/05/2015	294.00	Put	Bond Future	5,863.8600	5.8639	5,915.7100	5.9157	0.884	0	0	0
2015/03/13	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R197	06/08/2015			Bond Future	286.7831	286.7831	286.7277	286.7277	(0.019)	0.0000	0.0000	0
2015/03/13	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R197	06/08/2015	287.99	Put	Bond Future	1,206.9000	1.2069	1,262.2700	1.2623	4.588	0	0	0
2015/03/13	R197	06/08/2015	288.01	Put	Bond Future	1,226.9000	1.2269	1,282.2700	1.2823	4.513	0	0	0
2015/03/13	R197	06/08/2015	288.00	Put	Bond Future	1,216.9000	1.2169	1,272.2700	1.2723	4.550	0	0	0
2015/03/13	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R202	07/05/2015			Bond Future	238.4200	238.4200	238.3770	238.3770	(0.018)	0.0000	0.0000	51,055
2015/03/13	R202	07/05/2015	238.49	Put	Bond Future	69.9600	0.0700	113.0300	0.1130	61.564	0	0	0
2015/03/13	R202	07/05/2015	238.50	Put	Bond Future	79.9600	0.0800	123.0300	0.1230	53.864	0	0	0
2015/03/13	R202	07/05/2015	238.51	Put	Bond Future	89.9600	0.0900	133.0300	0.1330	47.877	0	0	0
2015/03/13	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R202	06/08/2015			Bond Future	239.0935	239.0935	239.0478	239.0478	(0.019)	0.0000	0.0000	0
2015/03/13	R202	06/08/2015	239.99	Put	Bond Future	896.4600	0.8965	942.1600	0.9422	5.098	0	0	0
2015/03/13	R202	06/08/2015	240.00	Put	Bond Future	906.4600	0.9065	952.1600	0.9522	5.042	0	0	0
2015/03/13	R202	06/08/2015	240.01	Put	Bond Future	916.4600	0.9165	962.1600	0.9622	4.987	0	0	0
2015/03/13	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/03/13	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R203	07/05/2015			Bond Future	6.9166	104.1237	7.0549	103.8242	2.000	0.0000	0.0000	7,710
2015/03/13	R203	07/05/2015	7.24	Put	Bond Future	101.4400	0.1014	176.9800	0.1770	74.468	0	0	0
2015/03/13	R203	07/05/2015	7.26	Put	Bond Future	93.1800	0.0932	164.1200	0.1641	76.132	0	0	0
2015/03/13	R203	07/05/2015	7.25	Put	Bond Future	97.2400	0.0972	170.4600	0.1705	75.298	0	0	0
2015/03/13	R203	07/05/2015	7.25	Call	Bond Future	817.2000	0.8172	590.9900	0.5910	(27.681)	0	0	0
2015/03/13	R203	07/05/2015	7.24	Call	Bond Future	799.9000	0.7999	576.0100	0.5760	(27.990)	0	0	0
2015/03/13	R203	07/05/2015	7.26	Call	Bond Future	834.6300	0.8346	606.1400	0.6061	(27.376)	0	0	0
2015/03/13	R203	06/08/2015	6.74	Call	Bond Future	319.3600	0.3194	219.1700	0.2192	(31.372)	0	0	0
2015/03/13	R203	06/08/2015	6.75	Put	Bond Future	748.1500	0.7481	951.3400	0.9513	27.159	0	0	0
2015/03/13	R203	06/08/2015			Bond Future	6.9657	105.8130	7.1227	105.5079	2.253	0.0000	0.0000	0
2015/03/13	R203	06/08/2015	6.75	Call	Bond Future	326.7800	0.3268	224.8700	0.2249	(31.186)	0	0	0
2015/03/13	R203	06/08/2015	6.76	Call	Bond Future	334.3100	0.3343	230.6700	0.2307	(31.001)	0	0	0
2015/03/13	R203	06/08/2015	6.74	Put	Bond Future	760.3200	0.7603	965.2300	0.9652	26.950	0	0	0
2015/03/13	R203	06/08/2015	6.76	Put	Bond Future	736.1000	0.7361	937.5600	0.9376	27.369	0	0	0
2015/03/13	R203	05/11/2015	5.99	Call	Bond Future	70.7000	0.0707	43.0100	0.0430	(39.165)	0	0	0
2015/03/13	R203	05/11/2015	6.00	Put	Bond Future	1,802.0900	1.8021	2,083.5900	2.0836	15.621	0	0	0
2015/03/13	R203	05/11/2015			Bond Future	6.9885	103.4041	7.1679	103.0942	2.567	0.0000	0.0000	0
2015/03/13	R203	05/11/2015	6.00	Call	Bond Future	72.5700	0.0726	44.2400	0.0442	(39.038)	0	0	0
2015/03/13	R203	05/11/2015	6.01	Call	Bond Future	74.6400	0.0746	45.6200	0.0456	(38.880)	0	0	0
2015/03/13	R203	05/11/2015	5.99	Put	Bond Future	1,817.9100	1.8179	2,100.0500	2.1000	15.520	0	0	0
2015/03/13	R203	05/11/2015	6.01	Put	Bond Future	1,786.4700	1.7865	2,067.2800	2.0673	15.719	0	0	0
2015/03/13	R204	07/05/2015	7.51	Put	Bond Future	154.3500	0.1544	255.8100	0.2558	65.734	0	0	0
2015/03/13	R204	07/05/2015			Bond Future	7.1736	105.6966	7.3039	105.2830	1.816	0.0000	0.0000	14,509
2015/03/13	R204	07/05/2015	7.50	Put	Bond Future	160.8200	0.1608	265.4000	0.2654	65.029	0	0	0
2015/03/13	R204	07/05/2015	7.49	Call	Bond Future	1,168.3900	1.1684	862.4800	0.8625	(26.182)	0	0	0
2015/03/13	R204	07/05/2015	7.50	Call	Bond Future	1,193.2500	1.1933	884.2000	0.8842	(25.900)	0	0	0
2015/03/13	R204	07/05/2015	7.51	Call	Bond Future	1,218.2000	1.2182	906.0300	0.9060	(25.626)	0	0	0
2015/03/13	R204	07/05/2015	7.49	Put	Bond Future	167.4000	0.1674	275.1200	0.2751	64.349	0	0	0
2015/03/13	R204	06/08/2015	7.74	Call	Bond Future	1,790.0800	1.7901	1,478.5900	1.4786	(17.401)	0	0	0
2015/03/13	R204	06/08/2015	7.75	Put	Bond Future	285.4300	0.2854	393.2300	0.3932	37.768	0	0	0
2015/03/13	R204	06/08/2015			Bond Future	7.2322	103.3754	7.3740	102.9542	1.961	0.0000	0.0000	100
2015/03/13	R204	06/08/2015	8.41	Call	Bond Future	3,483.7300	3.4837	3,089.0800	3.0891	(11.328)	0	0	0
2015/03/13	R204	06/08/2015	7.74	Put	Bond Future	292.0000	0.2920	401.6600	0.4017	37.555	0	0	0
2015/03/13	R204	06/08/2015	7.76	Put	Bond Future	278.9800	0.2790	384.9400	0.3849	37.981	0	0	0
2015/03/13	R204	06/08/2015	8.41	Put	Bond Future	50.1100	0.0501	76.6100	0.0766	52.884	0	0	699
2015/03/13	R204	06/08/2015	7.75	Call	Bond Future	1,812.7400	1.8127	1,499.3900	1.4994	(17.286)	0	0	0
2015/03/13	R204	06/08/2015	7.76	Call	Bond Future	1,835.5100	1.8355	1,520.3200	1.5203	(17.172)	0	0	0
2015/03/13	R204	05/11/2015			Bond Future	7.2695	105.0936	7.4240	104.6658	2.125	0.0000	0.0000	0
2015/03/13	R204	05/11/2015	6.25	Call	Bond Future	136.3100	0.1363	92.0900	0.0921	(32.441)	0	0	0
2015/03/13	R204	05/11/2015	6.24	Put	Bond Future	3,041.7500	3.0418	3,426.2500	3.4263	12.641	0	0	0
2015/03/13	R204	05/11/2015	6.26	Put	Bond Future	2,991.1400	2.9911	3,373.7700	3.3738	12.792	0	0	0
2015/03/13	R204	05/11/2015	6.25	Put	Bond Future	3,016.2400	3.0162	3,399.8500	3.3999	12.718	0	0	0
2015/03/13	R204	05/11/2015	6.26	Call	Bond Future	139.9500	0.1399	94.7500	0.0947	(32.297)	0	0	0
2015/03/13	R204	05/11/2015	6.24	Call	Bond Future	133.0800	0.1331	89.7500	0.0897	(32.559)	0	0	0

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2015/03/13	R207	07/05/2015			Bond Future	7.3571	101.9108	7.4810	101.4304	1.684	0.0000	0.0000	34,649
2015/03/13	R207	07/05/2015	8.25	Call	Bond Future	3,415.4700	3.4155	2,949.1300	2.9491	(13.654)	0	0	0
2015/03/13	R207	07/05/2015	7.73	Call	Bond Future	1,614.4700	1.6145	1,241.1300	1.2411	(23.125)	0	0	66
2015/03/13	R207	07/05/2015	8.24	Put	Bond Future	15.8800	0.0159	30.5600	0.0306	92.443	0	0	0
2015/03/13	R207	07/05/2015	7.73	Put	Bond Future	176.9100	0.1769	283.9000	0.2839	60.477	0	0	0
2015/03/13	R207	07/05/2015	8.26	Put	Bond Future	14.2300	0.0142	27.5700	0.0276	93.746	0	0	0
2015/03/13	R207	07/05/2015	8.25	Put	Bond Future	15.0400	0.0150	29.0300	0.0290	93.019	0	0	0
2015/03/13	R207	07/05/2015	8.26	Call	Bond Future	3,451.9400	3.4519	2,984.9500	2.9850	(13.528)	0	0	0
2015/03/13	R207	07/05/2015	8.24	Call	Bond Future	3,379.0200	3.3790	2,913.3700	2.9134	(13.781)	0	0	0
2015/03/13	R207	06/08/2015	7.76	Call	Bond Future	1,800.1500	1.8001	1,476.8400	1.4768	(17.960)	0	0	0
2015/03/13	R207	06/08/2015			Bond Future	7.4174	99.9216	7.5499	99.4327	1.786	0.0000	0.0000	100
2015/03/13	R207	06/08/2015	7.74	Call	Bond Future	1,749.9200	1.7499	1,431.5400	1.4315	(18.194)	0	0	0
2015/03/13	R207	06/08/2015	7.75	Call	Bond Future	1,775.0700	1.7751	1,454.2200	1.4542	(18.075)	0	0	0
2015/03/13	R207	06/08/2015	7.46	Call	Bond Future	1,119.5700	1.1196	875.5900	0.8756	(21.792)	0	0	70
2015/03/13	R207	06/08/2015	7.74	Put	Bond Future	564.7000	0.5647	735.2200	0.7352	30.197	0	0	0
2015/03/13	R207	06/08/2015	7.76	Put	Bond Future	542.0200	0.5420	707.6100	0.7076	30.551	0	0	0
2015/03/13	R207	06/08/2015	7.46	Put	Bond Future	962.0000	0.9620	1,206.9200	1.2069	25.459	0	0	0
2015/03/13	R207	06/08/2015	7.75	Put	Bond Future	553.3800	0.5534	721.4300	0.7214	30.368	0	0	0
2015/03/13	R207	05/11/2015	7.76	Call	Bond Future	1,909.9500	1.9100	1,606.9700	1.6070	(15.863)	0	0	0
2015/03/13	R207	05/11/2015			Bond Future	7.4556	101.5826	7.5971	101.0858	1.898	0.0000	0.0000	0
2015/03/13	R207	05/11/2015	7.74	Call	Bond Future	1,865.4900	1.8655	1,566.5300	1.5665	(16.026)	0	0	0
2015/03/13	R207	05/11/2015	7.75	Call	Bond Future	1,887.8200	1.8878	1,586.8400	1.5868	(15.943)	0	0	0
2015/03/13	R207	05/11/2015	7.43	Call	Bond Future	1,243.9200	1.2439	1,010.5100	1.0105	(18.764)	0	0	53
2015/03/13	R207	05/11/2015	7.74	Put	Bond Future	870.1800	0.8702	1,067.9500	1.0680	22.727	0	0	0
2015/03/13	R207	05/11/2015	7.76	Put	Bond Future	845.1000	0.8451	1,038.8500	1.0389	22.926	0	0	0
2015/03/13	R207	05/11/2015	7.43	Put	Bond Future	1,334.1900	1.3342	1,597.5100	1.5975	19.736	0	0	0
2015/03/13	R207	05/11/2015	7.75	Put	Bond Future	857.7300	0.8577	1,053.4800	1.0535	22.822	0	0	0
2015/03/13	R207	04/02/2016	7.27	Put	Bond Future	1,798.0000	1.7980	2,096.5200	2.0965	16.603	0	0	0
2015/03/13	R207	04/02/2016	7.49	Put	Bond Future	1,416.1600	1.4162	1,673.5800	1.6736	18.177	0	0	0
2015/03/13	R207	04/02/2016			Bond Future	7.4699	99.7529	7.6218	99.2470	2.035	0.0000	0.0000	0
2015/03/13	R207	04/02/2016	7.51	Put	Bond Future	1,384.5600	1.3846	1,638.2700	1.6383	18.324	0	0	0
2015/03/13	R207	04/02/2016	7.27	Call	Bond Future	1,127.9200	1.1279	920.5100	0.9205	(18.389)	0	0	43
2015/03/13	R207	04/02/2016	7.50	Call	Bond Future	1,500.8700	1.5009	1,250.5100	1.2505	(16.681)	0	0	0
2015/03/13	R207	04/02/2016	7.51	Call	Bond Future	1,518.4800	1.5185	1,266.2600	1.2663	(16.610)	0	0	0
2015/03/13	R207	04/02/2016	7.50	Put	Bond Future	1,400.2900	1.4003	1,655.8600	1.6559	18.251	0	0	0
2015/03/13	R207	04/02/2016	7.49	Call	Bond Future	1,483.3800	1.4834	1,234.8700	1.2349	(16.753)	0	0	0
2015/03/13	R208	07/05/2015	8.01	Call	Bond Future	2,537.9300	2.5379	2,032.0200	2.0320	(19.934)	0	0	0
2015/03/13	R208	07/05/2015			Bond Future	7.4751	97.3614	7.6033	96.7744	1.715	0.0000	0.0000	60,821
2015/03/13	R208	07/05/2015	7.99	Call	Bond Future	2,459.2000	2.4592	1,958.9900	1.9590	(20.340)	0	0	0
2015/03/13	R208	07/05/2015	8.00	Call	Bond Future	2,498.4900	2.4985	1,995.3900	1.9954	(20.136)	0	0	0
2015/03/13	R208	07/05/2015	7.99	Put	Bond Future	127.8700	0.1279	214.7200	0.2147	67.921	0	0	0
2015/03/13	R208	07/05/2015	8.01	Put	Bond Future	117.4300	0.1174	198.5800	0.1986	69.105	0	0	0
2015/03/13	R208	07/05/2015	8.00	Put	Bond Future	122.5600	0.1226	206.5200	0.2065	68.505	0	0	0
2015/03/13	R208	06/08/2015			Bond Future	7.5276	98.9413	7.6630	98.3439	1.799	0.0000	0.0000	100
2015/03/13	R208	06/08/2015	8.00	Call	Bond Future	2,561.4400	2.5614	2,130.0300	2.1300	(16.842)	0	0	0
2015/03/13	R208	06/08/2015	8.01	Call	Bond Future	2,593.8600	2.5939	2,159.7900	2.1598	(16.735)	0	0	0
2015/03/13	R208	06/08/2015	8.85	Call	Bond Future	5,701.8900	5.7019	5,132.7700	5.1328	(9.981)	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
2015/03/13	R208	06/08/2015	7.99	Call	Bond Future	2,529.1600	2.5292	2,100.4500	2.1004	(16.951)	0	0	0
2015/03/13	R208	06/08/2015	8.01	Put	Bond Future	486.4400	0.4864	649.7000	0.6497	33.562	0	0	0
2015/03/13	R208	06/08/2015	8.00	Put	Bond Future	497.1300	0.4971	663.0500	0.6631	33.376	0	0	0
2015/03/13	R208	06/08/2015	7.99	Put	Bond Future	508.0000	0.5080	676.6200	0.6766	33.193	0	0	0
2015/03/13	R208	06/08/2015	8.85	Put	Bond Future	56.4600	0.0565	84.6700	0.0847	49.965	0	0	198
2015/03/13	R208	05/11/2015			Bond Future	7.5669	97.1850	7.7097	96.5780	1.888	0.0000	0.0000	0
2015/03/13	R208	05/11/2015	8.48	Call	Bond Future	4,175.5900	4.1756	3,679.7700	3.6798	(11.874)	0	0	0
2015/03/13	R208	05/11/2015	7.74	Put	Bond Future	1,221.8100	1.2218	1,490.5200	1.4905	21.993	0	0	0
2015/03/13	R208	05/11/2015	7.75	Call	Bond Future	1,981.3800	1.9814	1,640.5800	1.6406	(17.200)	0	0	0
2015/03/13	R208	05/11/2015	7.76	Call	Bond Future	2,006.4900	2.0065	1,663.1100	1.6631	(17.113)	0	0	0
2015/03/13	R208	05/11/2015	8.48	Put	Bond Future	374.7500	0.3748	485.8500	0.4859	29.646	0	0	2,200
2015/03/13	R208	05/11/2015	7.74	Call	Bond Future	1,956.7500	1.9568	1,618.5400	1.6185	(17.284)	0	0	0
2015/03/13	R208	05/11/2015	7.76	Put	Bond Future	1,187.0900	1.1871	1,450.6300	1.4506	22.201	0	0	0
2015/03/13	R208	05/11/2015	7.75	Put	Bond Future	1,204.2000	1.2042	1,470.3200	1.4703	22.099	0	0	0
2015/03/13	R209	07/05/2015			Bond Future	8.4223	79.5184	8.5436	78.5374	1.441	0.0000	0.0000	19,153
2015/03/13	R209	07/05/2015	8.99	Put	Bond Future	274.0800	0.2741	418.1100	0.4181	52.550	0	0	0
2015/03/13	R209	07/05/2015	7.30	Call	Bond Future	9.1000	0.0091	3.6400	0.0036	(60.000)	0	0	0
2015/03/13	R209	07/05/2015	8.30	Put	Bond Future	2,145.5900	2.1456	2,758.2200	2.7582	28.553	0	0	700
2015/03/13	R209	07/05/2015	9.01	Put	Bond Future	254.9100	0.2549	390.7500	0.3908	53.289	0	0	0
2015/03/13	R209	07/05/2015	8.99	Call	Bond Future	4,708.6900	4.7087	3,871.7600	3.8718	(17.774)	0	0	0
2015/03/13	R209	07/05/2015	9.00	Put	Bond Future	264.3100	0.2643	404.1900	0.4042	52.923	0	0	0
2015/03/13	R209	07/05/2015	9.00	Call	Bond Future	4,773.5900	4.7736	3,932.5100	3.9325	(17.619)	0	0	0
2015/03/13	R209	07/05/2015	7.30	Put	Bond Future	10,032.1100	10.0321	11,007.6100	11.0076	9.724	0	0	0
2015/03/13	R209	07/05/2015	8.30	Call	Bond Future	1,137.7500	1.1378	769.4200	0.7694	(32.374)	0	0	0
2015/03/13	R209	07/05/2015	9.01	Call	Bond Future	4,838.7500	4.8388	3,993.6300	3.9936	(17.466)	0	0	0
2015/03/13	R209	06/08/2015	8.99	Put	Bond Future	1,044.5300	1.0445	1,313.3600	1.3134	25.737	0	0	0
2015/03/13	R209	06/08/2015			Bond Future	8.4687	80.8088	8.5933	79.8111	1.472	0.0000	0.0000	100
2015/03/13	R209	06/08/2015	9.01	Put	Bond Future	1,005.8000	1.0058	1,267.0600	1.2671	25.975	0	0	0
2015/03/13	R209	06/08/2015	9.90	Call	Bond Future	10,520.3200	10.5203	9,574.6400	9.5746	(8.989)	0	0	0
2015/03/13	R209	06/08/2015	9.00	Call	Bond Future	5,146.3400	5.1463	4,413.7600	4.4138	(14.235)	0	0	0
2015/03/13	R209	06/08/2015	9.01	Call	Bond Future	5,201.5100	5.2015	4,465.1600	4.4652	(14.156)	0	0	0
2015/03/13	R209	06/08/2015	9.00	Put	Bond Future	1,025.0100	1.0250	1,290.0400	1.2900	25.856	0	0	0
2015/03/13	R209	06/08/2015	8.99	Call	Bond Future	5,091.3700	5.0914	4,362.5900	4.3626	(14.314)	0	0	0
2015/03/13	R209	06/08/2015	9.90	Put	Bond Future	136.9200	0.1369	188.8500	0.1889	37.927	0	0	2,914
2015/03/13	R209	05/11/2015	7.99	Put	Bond Future	5,863.3800	5.8634	6,573.5700	6.5736	12.112	0	0	0
2015/03/13	R209	05/11/2015			Bond Future	8.5081	79.0030	8.6360	77.9892	1.503	0.0000	0.0000	0
2015/03/13	R209	05/11/2015	8.01	Put	Bond Future	5,741.8200	5.7418	6,444.5100	6.4445	12.238	0	0	0
2015/03/13	R209	05/11/2015	7.99	Call	Bond Future	1,545.4800	1.5455	1,241.8400	1.2418	(19.647)	0	0	0
2015/03/13	R209	05/11/2015	8.00	Put	Bond Future	5,802.4000	5.8024	6,508.8400	6.5088	12.175	0	0	0
2015/03/13	R209	05/11/2015	8.00	Call	Bond Future	1,571.1700	1.5712	1,263.7800	1.2638	(19.564)	0	0	0
2015/03/13	R209	05/11/2015	8.01	Call	Bond Future	1,597.1200	1.5971	1,285.9800	1.2860	(19.481)	0	0	0
2015/03/13	R210	07/05/2015			Bond Future	174.7085	174.7085	174.6768	174.6768	(0.018)	0.0000	0.0000	829
2015/03/13	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R210	07/05/2015	176.99	Put	Bond Future	2,281.4800	2.2815	2,313.2400	2.3132	1.392	0	0	0
2015/03/13	R210	07/05/2015	177.01	Put	Bond Future	2,301.4800	2.3015	2,333.2400	2.3332	1.380	0	0	0
2015/03/13	R210	07/05/2015	177.00	Put	Bond Future	2,291.4800	2.2915	2,323.2400	2.3232	1.386	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
2015/03/13	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R210	06/08/2015			Bond Future	177.5578	177.5578	177.5240	177.5240	(0.019)	0.0000	0.0000	0
2015/03/13	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R210	06/08/2015	178.99	Put	Bond Future	1,432.2200	1.4322	1,466.0500	1.4660	2.362	0	0	0
2015/03/13	R210	06/08/2015	179.01	Put	Bond Future	1,452.2200	1.4522	1,486.0500	1.4860	2.330	0	0	0
2015/03/13	R210	06/08/2015	179.00	Put	Bond Future	1,442.2200	1.4422	1,476.0500	1.4760	2.346	0	0	0
2015/03/13	R211	07/05/2015	134.99	Put	Bond Future	3,568.7000	3.5687	3,593.1700	3.5932	0.686	0	0	0
2015/03/13	R211	07/05/2015			Bond Future	131.4213	131.4213	131.3968	131.3968	(0.019)	0.0000	0.0000	1,120
2015/03/13	R211	07/05/2015	135.01	Put	Bond Future	3,588.7000	3.5887	3,613.1700	3.6132	0.682	0	0	0
2015/03/13	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R211	07/05/2015	135.00	Put	Bond Future	3,578.7000	3.5787	3,603.1700	3.6032	0.684	0	0	0
2015/03/13	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R211	06/08/2015			Bond Future	131.9464	131.9464	131.9203	131.9203	(0.020)	0.0000	0.0000	0
2015/03/13	R211	06/08/2015	134.99	Put	Bond Future	3,043.5900	3.0436	3,069.6500	3.0696	0.856	0	0	0
2015/03/13	R211	06/08/2015	135.01	Put	Bond Future	3,063.5900	3.0636	3,089.6500	3.0896	0.851	0	0	0
2015/03/13	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R211	06/08/2015	135.00	Put	Bond Future	3,053.5900	3.0536	3,079.6500	3.0796	0.853	0	0	0
2015/03/13	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R212	07/05/2015			Bond Future	137.3501	137.3501	137.6265	137.6265	0.201	0.0000	0.0000	1,145
2015/03/13	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R212	07/05/2015	140.99	Put	Bond Future	3,639.8600	3.6399	3,363.4900	3.3635	(7.593)	0	0	0
2015/03/13	R212	07/05/2015	141.01	Put	Bond Future	3,659.8600	3.6599	3,383.4900	3.3835	(7.551)	0	0	0
2015/03/13	R212	07/05/2015	141.00	Put	Bond Future	3,649.8600	3.6499	3,373.4900	3.3735	(7.572)	0	0	0
2015/03/13	R212	06/08/2015	141.01	Put	Bond Future	3,196.0300	3.1960	2,916.4000	2.9164	(8.749)	0	0	0
2015/03/13	R212	06/08/2015			Bond Future	137.8140	137.8140	138.0936	138.0936	0.203	0.0000	0.0000	0
2015/03/13	R212	06/08/2015	141.00	Put	Bond Future	3,186.0300	3.1860	2,906.4000	2.9064	(8.777)	0	0	0
2015/03/13	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R212	06/08/2015	140.99	Put	Bond Future	3,176.0300	3.1760	2,896.4000	2.8964	(8.804)	0	0	0
2015/03/13	R213	07/05/2015	8.74	Call	Bond Future	3,732.7300	3.7327	2,974.3200	2.9743	(20.318)	0	0	0
2015/03/13	R213	07/05/2015	8.75	Put	Bond Future	404.2300	0.4042	604.4000	0.6044	49.519	0	0	0
2015/03/13	R213	07/05/2015			Bond Future	8.3141	89.9286	8.4357	88.9645	1.461	0.0000	0.0000	16,829
2015/03/13	R213	07/05/2015	8.75	Call	Bond Future	3,794.1400	3.7941	3,030.2900	3.0303	(20.132)	0	0	0
2015/03/13	R213	07/05/2015	8.76	Call	Bond Future	3,855.8500	3.8558	3,086.6700	3.0867	(19.948)	0	0	0
2015/03/13	R213	07/05/2015	8.74	Put	Bond Future	418.5200	0.4185	624.1300	0.6241	49.128	0	0	0
2015/03/13	R213	07/05/2015	8.76	Put	Bond Future	390.3400	0.3903	585.1800	0.5852	49.915	0	0	0
2015/03/13	R213	06/08/2015			Bond Future	8.3636	91.3876	8.4888	90.4072	1.497	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
2015/03/13	R213	06/08/2015	8.49	Put	Bond Future	2,008.9700		2.0090	2,446.0200	2.4460	21.755	0	0	0
2015/03/13	R213	06/08/2015	8.51	Put	Bond Future	1,942.1900		1.9422	2,369.5100	2.3695	22.002	0	0	0
2015/03/13	R213	06/08/2015	8.49	Call	Bond Future	2,998.6300		2.9986	2,455.3400	2.4553	(18.118)	0	0	0
2015/03/13	R213	06/08/2015	8.50	Put	Bond Future	1,975.1400		1.9751	2,407.3200	2.4073	21.881	0	0	0
2015/03/13	R213	06/08/2015	8.50	Call	Bond Future	3,042.4100		3.0424	2,494.2500	2.4943	(18.017)	0	0	0
2015/03/13	R213	06/08/2015	8.51	Call	Bond Future	3,086.9700		3.0870	2,533.9500	2.5340	(17.915)	0	0	0
2015/03/13	R213	05/11/2015	7.76	Call	Bond Future	1,189.8200		1.1898	940.4900	0.9405	(20.955)	0	0	0
2015/03/13	R213	05/11/2015			Bond Future	8.4076		89.3609	8.5365	88.3646	1.533	0.0000	0.0000	0
2015/03/13	R213	05/11/2015	7.74	Call	Bond Future	1,147.8300		1.1478	905.2700	0.9053	(21.132)	0	0	0
2015/03/13	R213	05/11/2015	7.75	Call	Bond Future	1,168.8100		1.1688	922.8700	0.9229	(21.042)	0	0	0
2015/03/13	R213	05/11/2015	7.74	Put	Bond Future	6,573.9400		6.5739	7,327.7300	7.3277	11.466	0	0	0
2015/03/13	R213	05/11/2015	7.76	Put	Bond Future	6,446.7000		6.4467	7,193.7200	7.1937	11.588	0	0	0
2015/03/13	R213	05/11/2015	7.75	Put	Bond Future	6,510.2500		6.5102	7,260.6600	7.2607	11.527	0	0	0
2015/03/13	R214	07/05/2015			Bond Future	8.4400		81.0114	8.5613	79.9646	1.438	0.0000	0.0000	15,271
2015/03/13	R214	07/05/2015	9.15	Call	Bond Future	6,001.9000		6.0019	5,057.2300	5.0572	(15.740)	0	0	0
2015/03/13	R214	07/05/2015	9.16	Call	Bond Future	6,072.2200		6.0722	5,124.4000	5.1244	(15.609)	0	0	0
2015/03/13	R214	07/05/2015	9.14	Put	Bond Future	186.9300		0.1869	292.3200	0.2923	56.379	0	0	0
2015/03/13	R214	07/05/2015	9.16	Put	Bond Future	173.3900		0.1734	272.4000	0.2724	57.102	0	0	0
2015/03/13	R214	07/05/2015	9.15	Put	Bond Future	180.0500		0.1800	282.2100	0.2822	56.740	0	0	0
2015/03/13	R214	07/05/2015	9.14	Call	Bond Future	5,931.6700		5.9317	4,990.2300	4.9902	(15.871)	0	0	0
2015/03/13	R214	06/08/2015	8.76	Put	Bond Future	1,724.2400		1.7242	2,119.7400	2.1197	22.938	0	0	0
2015/03/13	R214	06/08/2015			Bond Future	8.4835		82.3258	8.6081	81.2614	1.469	0.0000	0.0000	0
2015/03/13	R214	06/08/2015	8.75	Put	Bond Future	1,754.6100		1.7546	2,154.9900	2.1550	22.819	0	0	0
2015/03/13	R214	06/08/2015	8.74	Call	Bond Future	3,952.5400		3.9525	3,293.3700	3.2934	(16.677)	0	0	0
2015/03/13	R214	06/08/2015	8.75	Call	Bond Future	4,003.8700		4.0039	3,339.7800	3.3398	(16.586)	0	0	0
2015/03/13	R214	06/08/2015	8.76	Call	Bond Future	4,055.8800		4.0559	3,386.9100	3.3869	(16.494)	0	0	0
2015/03/13	R214	06/08/2015	8.74	Put	Bond Future	1,785.7900		1.7858	2,191.0900	2.1911	22.696	0	0	0
2015/03/13	R214	05/11/2015			Bond Future	8.5222		80.4018	8.6499	79.3199	1.499	0.0000	0.0000	0
2015/03/13	R214	05/11/2015	7.99	Put	Bond Future	6,412.0500		6.4121	7,173.4400	7.1734	11.874	0	0	0
2015/03/13	R214	05/11/2015	8.00	Put	Bond Future	6,345.5600		6.3456	7,102.9500	7.1029	11.936	0	0	0
2015/03/13	R214	05/11/2015	8.01	Put	Bond Future	6,279.3000		6.2793	7,032.6900	7.0327	11.998	0	0	0
2015/03/13	R214	05/11/2015	7.99	Call	Bond Future	1,633.9200		1.6339	1,313.4900	1.3135	(19.611)	0	0	0
2015/03/13	R214	05/11/2015	8.00	Call	Bond Future	1,661.4100		1.6614	1,336.9800	1.3370	(19.527)	0	0	0
2015/03/13	R214	05/11/2015	8.01	Call	Bond Future	1,688.9600		1.6890	1,360.5300	1.3605	(19.446)	0	0	0
2015/03/13	R214	04/02/2016			Bond Future	8.5538		81.8369	8.6848	80.7354	1.532	0.0000	0.0000	4,320
2015/03/13	R214	04/02/2016	7.99	Put	Bond Future	7,115.5700		7.1156	7,864.8600	7.8649	10.530	0	0	0
2015/03/13	R214	04/02/2016	8.00	Call	Bond Future	2,107.5000		2.1075	1,751.7500	1.7518	(16.880)	0	0	0
2015/03/13	R214	04/02/2016	8.01	Call	Bond Future	2,136.6300		2.1366	1,777.3000	1.7773	(16.818)	0	0	0
2015/03/13	R214	04/02/2016	7.99	Call	Bond Future	2,078.3300		2.0783	1,726.1700	1.7262	(16.944)	0	0	0
2015/03/13	R214	04/02/2016	8.01	Put	Bond Future	6,986.5400		6.9865	7,728.6600	7.7287	10.622	0	0	0
2015/03/13	R214	04/02/2016	8.00	Put	Bond Future	7,050.9900		7.0510	7,796.6900	7.7967	10.576	0	0	0
2015/03/13	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R248	07/05/2015			Bond Future	8.4855		104.6272	8.6018	103.3282	1.370	0.0000	0.0000	37,576
2015/03/13	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R248	07/05/2015	9.26	Call	Bond Future	8,139.9100		8.1399	6,840.8900	6.8409	(15.959)	0	0	0

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2015/03/13	R248	07/05/2015	9.24	Call	Bond Future	7,944.1100	7.9441	6,645.0900	6.6451	(16.352)	0	0	0
2015/03/13	R248	07/05/2015	9.25	Call	Bond Future	8,042.1000	8.0421	6,743.0800	6.7431	(16.153)	0	0	0
2015/03/13	R248	06/08/2015	8.76	Call	Bond Future	2,517.4600	2.5175	1,196.4600	1.1965	(52.474)	0	0	0
2015/03/13	R248	06/08/2015			Bond Future	8.5299	106.3248	8.6494	105.0038	1.401	0.0000	0.0000	745
2015/03/13	R248	06/08/2015	8.74	Call	Bond Future	2,302.9400	2.3029	981.9400	0.9819	(57.361)	0	0	0
2015/03/13	R248	06/08/2015	8.75	Call	Bond Future	2,410.3000	2.4103	1,089.3000	1.0893	(54.806)	0	0	0
2015/03/13	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R248	05/11/2015	8.01	Put	Bond Future	6,543.4200	6.5434	7,885.9400	7.8859	20.517	0	0	0
2015/03/13	R248	05/11/2015			Bond Future	8.5696	103.6600	8.6921	102.3175	1.430	0.0000	0.0000	0
2015/03/13	R248	05/11/2015	8.00	Put	Bond Future	6,666.8800	6.6669	8,009.4000	8.0094	20.137	0	0	0
2015/03/13	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/13	R248	05/11/2015	7.99	Put	Bond Future	6,790.5900	6.7906	8,133.1100	8.1331	19.770	0	0	0

Total

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