



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/03/2015 TO 17/03/2015

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
2015/03/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	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
2015/03/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2025	07/05/2015			Bond Future	118.7597	118.7597	118.7384	118.7384	(0.018)	0.0000	0.0000	16
2015/03/17	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2025	07/05/2015	120.99	Put	Bond Future	2,230.3500	2.2303	2,251.6100	2.2516	0.953	0	0	0
2015/03/17	2025	07/05/2015	121.01	Put	Bond Future	2,250.3500	2.2503	2,271.6100	2.2716	0.945	0	0	0
2015/03/17	2025	07/05/2015	121.00	Put	Bond Future	2,240.3500	2.2403	2,261.6100	2.2616	0.949	0	0	0
2015/03/17	2025	06/08/2015	120.99	Put	Bond Future	1,462.0200	1.4620	1,485.4700	1.4855	1.604	0	0	0
2015/03/17	2025	06/08/2015			Bond Future	119.5280	119.5280	119.5045	119.5045	(0.020)	0.0000	0.0000	0
2015/03/17	2025	06/08/2015	121.01	Put	Bond Future	1,482.0200	1.4820	1,505.4700	1.5055	1.582	0	0	0
2015/03/17	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2025	06/08/2015	121.00	Put	Bond Future	1,472.0200	1.4720	1,495.4700	1.4955	1.593	0	0	0
2015/03/17	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2030	07/05/2015			Bond Future	8.3382	99.3748	8.3069	99.6322	(0.375)	0.0000	0.0000	5,805
2015/03/17	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2030	07/05/2015	8.74	Call	Bond Future	3,227.3300	3.2273	3,484.7400	3.4847	7.976	0	0	0
2015/03/17	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2030	07/05/2015	8.75	Call	Bond Future	3,305.7000	3.3057	3,563.1100	3.5631	7.787	0	0	0
2015/03/17	2030	07/05/2015	8.76	Call	Bond Future	3,383.9700	3.3840	3,641.3800	3.6414	7.607	0	0	0
2015/03/17	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2030	06/08/2015			Bond Future	8.3957	96.9765	8.3637	97.2365	(0.382)	0.0000	0.0000	0
2015/03/17	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2030	06/08/2015	7.74	Put	Bond Future	5,519.2500	5.5192	5,259.2100	5.2592	(4.712)	0	0	0
2015/03/17	2030	06/08/2015	7.76	Put	Bond Future	5,344.5100	5.3445	5,084.4700	5.0845	(4.866)	0	0	0
2015/03/17	2030	06/08/2015	7.75	Put	Bond Future	5,431.8300	5.4318	5,171.7900	5.1718	(4.787)	0	0	0
2015/03/17	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2032	07/05/2015			Bond Future	8.4667	99.0032	8.4355	99.2776	(0.369)	0.0000	0.0000	18
2015/03/17	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2032	07/05/2015	8.50	Call	Bond Future	291.4900	0.2915	565.9300	0.5659	94.151	0	0	0
2015/03/17	2032	07/05/2015	8.51	Call	Bond Future	378.8000	0.3788	653.2400	0.6532	72.450	0	0	0
2015/03/17	2032	07/05/2015	8.49	Call	Bond Future	204.0600	0.2041	478.5000	0.4785	134.490	0	0	0
2015/03/17	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	85.8000	0.0858	100.000	0	0	0
2015/03/17	2032	06/08/2015			Bond Future	8.5221	100.6074	8.4901	100.8847	(0.375)	0.0000	0.0000	0
2015/03/17	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	172.5300	0.1725	100.000	0	0	0

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2015/03/17	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2032	06/08/2015	8.50	Put	Bond Future	191.5300	0.1915	0.0000	0.0000	(100.000)	0	0	0
2015/03/17	2032	06/08/2015	8.49	Put	Bond Future	278.3700	0.2784	1.0400	0.0010	(99.626)	0	0	0
2015/03/17	2032	06/08/2015	8.51	Put	Bond Future	104.8000	0.1048	0.0000	0.0000	(100.000)	0	0	0
2015/03/17	2032	05/11/2015			Bond Future	8.5696	98.1224	8.5366	98.4055	(0.386)	0.0000	0.0000	0
2015/03/17	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2032	05/11/2015	7.99	Put	Bond Future	5,140.6500	5.1407	4,857.5900	4.8576	(5.506)	0	0	0
2015/03/17	2032	05/11/2015	8.01	Put	Bond Future	4,956.8100	4.9568	4,673.7500	4.6738	(5.711)	0	0	0
2015/03/17	2032	05/11/2015	8.00	Put	Bond Future	5,048.6700	5.0487	4,765.6100	4.7656	(5.607)	0	0	0
2015/03/17	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2037	07/05/2015			Bond Future	8.5410	101.9479	8.5200	102.1533	(0.246)	0.0000	0.0000	32,365
2015/03/17	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2037	07/05/2015	9.01	Call	Bond Future	4,425.2200	4.4252	4,630.6700	4.6307	4.643	0	0	0
2015/03/17	2037	07/05/2015	8.99	Call	Bond Future	4,242.8900	4.2429	4,448.3400	4.4483	4.842	0	0	0
2015/03/17	2037	07/05/2015	9.00	Call	Bond Future	4,334.1200	4.3341	4,539.5700	4.5396	4.740	0	0	0
2015/03/17	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2037	06/08/2015			Bond Future	8.5957	99.3408	8.5743	99.5480	(0.249)	0.0000	0.0000	1,954
2015/03/17	2037	06/08/2015	8.75	Call	Bond Future	1,471.8400	1.4718	1,679.0500	1.6791	14.078	0	0	0
2015/03/17	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2037	06/08/2015	8.76	Call	Bond Future	1,566.0700	1.5661	1,773.2800	1.7733	13.231	0	0	0
2015/03/17	2037	06/08/2015	8.74	Call	Bond Future	1,377.4700	1.3775	1,584.6800	1.5847	15.043	0	0	0
2015/03/17	2037	05/11/2015	7.99	Put	Bond Future	6,516.2100	6.5162	6,304.4300	6.3044	(3.250)	0	0	0
2015/03/17	2037	05/11/2015	8.01	Put	Bond Future	6,305.6200	6.3056	6,093.8400	6.0938	(3.359)	0	0	0
2015/03/17	2037	05/11/2015			Bond Future	8.6390	100.9918	8.6169	101.2036	(0.256)	0.0000	0.0000	0
2015/03/17	2037	05/11/2015	8.00	Put	Bond Future	6,410.8300	6.4108	6,199.0500	6.1990	(3.303)	0	0	0
2015/03/17	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2038	07/05/2015			Bond Future	127.9248	127.9248	128.1333	128.1333	0.163	0.0000	0.0000	2,697
2015/03/17	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2038	07/05/2015	126.99	Call	Bond Future	934.8400	0.9348	1,143.2900	1.1433	22.298	0	0	0
2015/03/17	2038	07/05/2015	127.00	Call	Bond Future	924.8400	0.9248	1,133.2900	1.1333	22.539	0	0	0
2015/03/17	2038	07/05/2015	127.01	Call	Bond Future	914.8400	0.9148	1,123.2900	1.1233	22.785	0	0	0
2015/03/17	2038	06/08/2015	128.01	Call	Bond Future	686.8600	0.6869	896.7800	0.8968	30.562	0	0	0
2015/03/17	2038	06/08/2015			Bond Future	128.6969	128.6969	128.9068	128.9068	0.163	0.0000	0.0000	0
2015/03/17	2038	06/08/2015	127.99	Call	Bond Future	706.8600	0.7069	916.7800	0.9168	29.698	0	0	0
2015/03/17	2038	06/08/2015	128.00	Call	Bond Future	696.8600	0.6969	906.7800	0.9068	30.124	0	0	0
2015/03/17	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	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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2015/03/17	2044	07/05/2015			Bond Future	8.5738	104.2892	8.5529	104.5153	(0.244)	0.0000	0.0000	9,494
2015/03/17	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2044	07/05/2015	9.01	Call	Bond Future	4,527.7300	4.5277	4,753.9200	4.7539	4.996	0	0	0
2015/03/17	2044	07/05/2015	8.99	Call	Bond Future	4,327.6500	4.3276	4,553.8400	4.5538	5.227	0	0	0
2015/03/17	2044	07/05/2015	9.00	Call	Bond Future	4,427.7700	4.4278	4,653.9600	4.6540	5.108	0	0	0
2015/03/17	2044	06/08/2015	8.76	Call	Bond Future	1,419.1900	1.4192	1,647.5000	1.6475	16.087	0	0	0
2015/03/17	2044	06/08/2015			Bond Future	8.6253	101.5946	8.6039	101.8229	(0.248)	0.0000	0.0000	0
2015/03/17	2044	06/08/2015	8.74	Call	Bond Future	1,210.5700	1.2106	1,438.8800	1.4389	18.860	0	0	0
2015/03/17	2044	06/08/2015	8.75	Call	Bond Future	1,314.9700	1.3150	1,543.2800	1.5433	17.362	0	0	0
2015/03/17	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2044	05/11/2015			Bond Future	8.6660	103.2831	8.6440	103.5163	(0.254)	0.0000	0.0000	0
2015/03/17	2044	05/11/2015	8.24	Put	Bond Future	4,675.9200	4.6759	4,442.6800	4.4427	(4.988)	0	0	0
2015/03/17	2044	05/11/2015	8.26	Put	Bond Future	4,448.3600	4.4484	4,215.1200	4.2151	(5.243)	0	0	0
2015/03/17	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2044	05/11/2015	8.25	Put	Bond Future	4,562.0300	4.5620	4,328.7900	4.3288	(5.113)	0	0	0
2015/03/17	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2046	07/05/2015			Bond Future	126.0227	126.0227	126.1411	126.1411	0.094	0.0000	0.0000	5,889
2015/03/17	2046	07/05/2015	126.99	Put	Bond Future	967.2800	0.9673	848.8500	0.8489	(12.244)	0	0	0
2015/03/17	2046	07/05/2015	127.01	Put	Bond Future	987.2800	0.9873	868.8500	0.8689	(11.996)	0	0	0
2015/03/17	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2046	07/05/2015	127.00	Put	Bond Future	977.2800	0.9773	858.8500	0.8589	(12.118)	0	0	0
2015/03/17	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2046	06/08/2015	129.01	Put	Bond Future	934.7200	0.9347	816.6400	0.8166	(12.633)	0	0	0
2015/03/17	2046	06/08/2015			Bond Future	128.0753	128.0753	128.1934	128.1934	0.092	0.0000	0.0000	0
2015/03/17	2046	06/08/2015	129.00	Put	Bond Future	924.7200	0.9247	806.6400	0.8066	(12.769)	0	0	0
2015/03/17	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2046	06/08/2015	128.99	Put	Bond Future	914.7200	0.9147	796.6400	0.7966	(12.909)	0	0	0
2015/03/17	2050	07/05/2015	135.01	Put	Bond Future	409.7000	0.4097	433.3000	0.4333	5.760	0	0	0
2015/03/17	2050	07/05/2015			Bond Future	134.6003	134.6003	134.5767	134.5767	(0.018)	0.0000	0.0000	2,753
2015/03/17	2050	07/05/2015	135.00	Put	Bond Future	399.7000	0.3997	423.3000	0.4233	5.904	0	0	0
2015/03/17	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2050	07/05/2015	134.99	Put	Bond Future	389.7000	0.3897	413.3000	0.4133	6.056	0	0	0
2015/03/17	2050	06/08/2015			Bond Future	135.3330	135.3330	135.3070	135.3070	(0.019)	0.0000	0.0000	0
2015/03/17	2050	06/08/2015	136.99	Put	Bond Future	1,656.9900	1.6570	1,683.0100	1.6830	1.570	0	0	0
2015/03/17	2050	06/08/2015	137.01	Put	Bond Future	1,676.9900	1.6770	1,703.0100	1.7030	1.552	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
2015/03/17	2050	06/08/2015	137.00	Put	Bond Future	1,666.9900	1.6670	1,693.0100	1.6930	1.561	0	0	0
2015/03/17	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	AL12	07/05/2015			Index Future	551.5540	551.5540	553.0350	553.0350	0.269	0.0000	0.0000	0
2015/03/17	AL37	07/05/2015			Index Future	455.4140	455.4140	455.6000	455.6000	0.041	0.0000	0.0000	122
2015/03/17	AL37	06/08/2015			Index Future	462.7110	462.7110	462.8930	462.8930	0.039	0.0000	0.0000	0
2015/03/17	AL7T	07/05/2015			Index Future	540.1000	540.1000	540.8860	540.8860	0.146	0.0000	0.0000	3
2015/03/17	AL7T	06/08/2015			Index Future	548.7530	548.7530	549.5430	549.5430	0.144	0.0000	0.0000	0
2015/03/17	ALBI	07/05/2015			Index Future	494.3060	494.3060	495.0550	495.0550	0.152	0.0000	0.0000	577
2015/03/17	ALBI	06/08/2015			Index Future	502.2250	502.2250	502.9790	502.9790	0.150	0.0000	0.0000	10
2015/03/17	ALBI	05/11/2015			Index Future	510.6470	510.6470	511.4180	511.4180	0.151	0.0000	0.0000	0
2015/03/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	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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2015/03/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/17	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	EL28	07/05/2015			Bond Future	122.1973	122.1973	122.4505	122.4505	0.207	0.0000	0.0000	0
2015/03/17	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	EL28	07/05/2015	124.99	Put	Bond Future	2,792.6700	2.7927	2,539.5500	2.5396	(9.064)	0	0	0
2015/03/17	EL28	07/05/2015	125.01	Put	Bond Future	2,812.6700	2.8127	2,559.5500	2.5596	(8.999)	0	0	0
2015/03/17	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	EL28	07/05/2015	125.00	Put	Bond Future	2,802.6700	2.8027	2,549.5500	2.5496	(9.031)	0	0	0
2015/03/17	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	EL28	06/08/2015			Bond Future	124.1875	124.1875	124.4429	124.4429	0.206	0.0000	0.0000	0
2015/03/17	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	EL28	06/08/2015	124.99	Put	Bond Future	802.5100	0.8025	547.1300	0.5471	(31.823)	0	0	0
2015/03/17	EL28	06/08/2015	125.01	Put	Bond Future	822.5100	0.8225	567.1300	0.5671	(31.049)	0	0	0
2015/03/17	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	EL28	06/08/2015	125.00	Put	Bond Future	812.5100	0.8125	557.1300	0.5571	(31.431)	0	0	0
2015/03/17	ES33	07/05/2015			Bond Future	9.4098	84.6257	9.3834	84.8254	(0.280)	0.0000	0.0000	6,576
2015/03/17	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	ES33	07/05/2015	9.76	Call	Bond Future	2,586.3400	2.5863	2,785.9700	2.7860	7.719	0	0	0
2015/03/17	ES33	07/05/2015	9.74	Call	Bond Future	2,441.9500	2.4419	2,641.5800	2.6416	8.175	0	0	0
2015/03/17	ES33	07/05/2015	9.75	Call	Bond Future	2,514.1900	2.5142	2,713.8200	2.7138	7.940	0	0	0
2015/03/17	ES33	06/08/2015			Bond Future	9.4894	85.9968	9.4624	86.1983	(0.285)	0.0000	0.0000	0
2015/03/17	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	ES33	06/08/2015	9.61	Call	Bond Future	891.0900	0.8911	1,092.6200	1.0926	22.616	0	0	0
2015/03/17	ES33	06/08/2015	9.59	Call	Bond Future	744.2900	0.7443	945.8200	0.9458	27.077	0	0	0
2015/03/17	ES33	06/08/2015	9.60	Call	Bond Future	817.7400	0.8177	1,019.2700	1.0193	24.645	0	0	0
2015/03/17	ES33	05/11/2015	9.00	Put	Bond Future	4,296.6000	4.2966	4,090.7500	4.0907	(4.791)	0	0	0
2015/03/17	ES33	05/11/2015			Bond Future	9.5628	83.6368	9.5349	83.8426	(0.292)	0.0000	0.0000	0
2015/03/17	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	ES33	05/11/2015	8.99	Put	Bond Future	4,375.9300	4.3759	4,170.0800	4.1701	(4.704)	0	0	0
2015/03/17	ES33	05/11/2015	9.01	Put	Bond Future	4,217.3700	4.2174	4,011.5200	4.0115	(4.881)	0	0	0
2015/03/17	GOVI	07/05/2015	449.99	Call	GOVI	404,450.0000	40.4450	411,530.0000	41.1530	1.751	0	0	0
2015/03/17	GOVI	07/05/2015			GOVI	490.4350	490.4350	491.1430	491.1430	0.144	0.0000	0.0000	464
2015/03/17	GOVI	07/05/2015	450.00	Call	GOVI	404,350.0000	40.4350	411,430.0000	41.1430	1.751	0	0	0
2015/03/17	GOVI	07/05/2015	450.01	Call	GOVI	404,250.0000	40.4250	411,330.0000	41.1330	1.751	0	0	0
2015/03/17	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	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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2015/03/17	GOVI	06/08/2015			GOVI	498.2920	498.2920	499.0040	499.0040	0.143	0.0000	0.0000	29
2015/03/17	GOVI	06/08/2015	499.99	Put	GOVI	16,980.0000	1.6980	9,860.0000	0.9860	(41.932)	0	0	0
2015/03/17	GOVI	06/08/2015	500.01	Put	GOVI	17,180.0000	1.7180	10,060.0000	1.0060	(41.444)	0	0	0
2015/03/17	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	GOVI	06/08/2015	500.00	Put	GOVI	17,080.0000	1.7080	9,960.0000	0.9960	(41.686)	0	0	0
2015/03/17	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	GOVI	05/11/2015			GOVI	506.6480	506.6480	507.3770	507.3770	0.144	0.0000	0.0000	0
2015/03/17	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	GOVI	05/11/2015	529.99	Put	GOVI	233,420.0000	23.3420	226,130.0000	22.6130	(3.123)	0	0	0
2015/03/17	GOVI	05/11/2015	530.01	Put	GOVI	233,620.0000	23.3620	226,330.0000	22.6330	(3.120)	0	0	0
2015/03/17	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	GOVI	05/11/2015	530.00	Put	GOVI	233,520.0000	23.3520	226,230.0000	22.6230	(3.122)	0	0	0
2015/03/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/17	IGOV	07/05/2015			Index Future	225.4350	225.4350	225.5010	225.5010	0.029	0.0000	0.0000	1,086
2015/03/17	IGOV	06/08/2015			Index Future	229.0650	229.0650	229.1290	229.1290	0.028	0.0000	0.0000	100
2015/03/17	IGOV	05/11/2015			Index Future	232.9240	232.9240	232.9920	232.9920	0.029	0.0000	0.0000	0
2015/03/17	ILBI	07/05/2015			Index Future	610.5120	610.5120	610.6920	610.6920	0.029	0.0000	0.0000	0
2015/03/17	ILBI	06/08/2015			Index Future	620.4670	620.4670	620.6480	620.6480	0.029	0.0000	0.0000	159
2015/03/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/17	JBAF	18/03/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	2,850
2015/03/17	JBAF	15/04/2015			Jibar Tradeable Future	6.2100	93.7900	6.1800	93.8200	(0.483)	0.0000	0.0000	0
2015/03/17	JBAF	20/05/2015			Jibar Tradeable Future	6.2400	93.7600	6.2200	93.7800	(0.321)	0.0000	0.0000	0
2015/03/17	JBAF	17/06/2015			Jibar Tradeable Future	6.3400	93.6600	6.3100	93.6900	(0.473)	0.0000	0.0000	5,000
2015/03/17	JBAF	15/07/2015			Jibar Tradeable Future	6.3800	93.6200	6.3500	93.6500	(0.470)	0.0000	0.0000	0
2015/03/17	JBAF	19/08/2015			Jibar Tradeable Future	6.4900	93.5100	6.4600	93.5400	(0.462)	0.0000	0.0000	0
2015/03/17	JBAF	16/09/2015			Jibar Tradeable Future	6.5300	93.4700	6.5000	93.5000	(0.459)	0.0000	0.0000	0
2015/03/17	JBAF	15/12/2015			Jibar Tradeable Future	6.8000	93.2000	6.7700	93.2300	(0.441)	0.0000	0.0000	0
2015/03/17	JBAF	16/03/2016			Jibar Tradeable Future	6.9600	93.0400	6.9400	93.0600	(0.287)	0.0000	0.0000	0
2015/03/17	JBAF	15/06/2016			Jibar Tradeable Future	7.1600	92.8400	7.1400	92.8600	(0.279)	0.0000	0.0000	0
2015/03/17	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.2900	92.7100	(0.410)	0.0000	0.0000	0
2015/03/17	JBAF	21/12/2016			Jibar Tradeable Future	7.4500	92.5500	7.4300	92.5700	(0.268)	0.0000	0.0000	0

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2015/03/17	R023	07/05/2015	8.14	Call	Bond Future	2,417.0400		2.4170	2,461.7700	2.4618	1.851	0	0	0
2015/03/17	R023	07/05/2015	8.15	Put	Bond Future	259.4800		0.2595	241.6100	0.2416	(6.887)	0	0	0
2015/03/17	R023	07/05/2015			Bond Future	7.7628		101.4459	7.7519	101.5090	(0.141)	0.0000	0.0000	15,224
2015/03/17	R023	07/05/2015	8.15	Call	Bond Future	2,462.7100		2.4627	2,507.9400	2.5079	1.837	0	0	0
2015/03/17	R023	07/05/2015	8.16	Call	Bond Future	2,508.6800		2.5087	2,554.4100	2.5544	1.823	0	0	0
2015/03/17	R023	07/05/2015	8.14	Put	Bond Future	269.9300		0.2699	251.5600	0.2516	(6.805)	0	0	0
2015/03/17	R023	07/05/2015	8.16	Put	Bond Future	249.3600		0.2494	231.9900	0.2320	(6.966)	0	0	0
2015/03/17	R023	06/08/2015	9.07	Put	Bond Future	89.6500		0.0896	85.1100	0.0851	(5.064)	0	0	911
2015/03/17	R023	06/08/2015	8.24	Call	Bond Future	3,060.2000		3.0602	3,100.7400	3.1007	1.325	0	0	0
2015/03/17	R023	06/08/2015			Bond Future	7.8173		103.0895	7.8062	103.1520	(0.143)	0.0000	0.0000	0
2015/03/17	R023	06/08/2015	9.07	Call	Bond Future	6,817.5600		6.8176	6,875.5500	6.8755	0.851	0	0	0
2015/03/17	R023	06/08/2015	8.26	Put	Bond Future	694.0300		0.6940	672.6500	0.6727	(3.081)	0	0	0
2015/03/17	R023	06/08/2015	8.25	Put	Bond Future	708.6400		0.7086	686.9500	0.6869	(3.061)	0	0	0
2015/03/17	R023	06/08/2015	8.24	Put	Bond Future	723.4900		0.7235	701.5000	0.7015	(3.039)	0	0	0
2015/03/17	R023	06/08/2015	8.25	Call	Bond Future	3,099.8000		3.0998	3,140.6400	3.1406	1.318	0	0	0
2015/03/17	R023	06/08/2015	8.26	Call	Bond Future	3,139.5900		3.1396	3,180.7400	3.1807	1.311	0	0	0
2015/03/17	R186	07/05/2015	7.40	Call	Bond Future	165.3600		0.1654	181.4600	0.1815	9.736	0	0	0
2015/03/17	R186	07/05/2015	8.10	Put	Bond Future	1,016.6500		1.0167	921.6400	0.9216	(9.345)	0	0	4,229
2015/03/17	R186	07/05/2015			Bond Future	7.9674		123.0327	7.9412	123.2540	(0.329)	7.9640	7.9500	37,293
2015/03/17	R186	07/05/2015	7.50	Put	Bond Future	4,301.8200		4.3018	4,105.4300	4.1054	(4.565)	0	0	4,229
2015/03/17	R186	07/05/2015	8.25	Call	Bond Future	2,973.5700		2.9736	3,127.0200	3.1270	5.160	0	0	0
2015/03/17	R186	07/05/2015	7.30	Call	Bond Future	96.5600		0.0966	106.4000	0.1064	10.191	0	0	0
2015/03/17	R186	07/05/2015	7.80	Put	Bond Future	2,315.6300		2.3156	2,162.2700	2.1623	(6.623)	0	0	300
2015/03/17	R186	07/05/2015	7.45	Put	Bond Future	4,687.0100		4.6870	4,485.8800	4.4859	(4.291)	0	0	4,229
2015/03/17	R186	07/05/2015	8.00	Put	Bond Future	1,367.5400		1.3675	1,252.8600	1.2529	(8.386)	0	0	4,229
2015/03/17	R186	07/05/2015	8.24	Put	Bond Future	644.6300		0.6446	575.1100	0.5751	(10.784)	0	0	0
2015/03/17	R186	07/05/2015	8.05	Put	Bond Future	1,182.6400		1.1826	1,077.8800	1.0779	(8.858)	0	0	4,229
2015/03/17	R186	07/05/2015	8.26	Put	Bond Future	601.7200		0.6017	535.5500	0.5355	(10.997)	0	0	0
2015/03/17	R186	07/05/2015	7.40	Put	Bond Future	5,084.4700		5.0845	4,879.2800	4.8793	(4.036)	0	0	4,229
2015/03/17	R186	07/05/2015	7.50	Call	Bond Future	269.5100		0.2695	294.4100	0.2944	9.239	0	0	0
2015/03/17	R186	07/05/2015	8.25	Put	Bond Future	622.9600		0.6230	555.1200	0.5551	(10.890)	0	0	0
2015/03/17	R186	07/05/2015	8.10	Call	Bond Future	2,127.5600		2.1276	2,253.8400	2.2538	5.935	0	0	0
2015/03/17	R186	07/05/2015	8.26	Call	Bond Future	3,034.3400		3.0343	3,189.4600	3.1895	5.112	0	0	0
2015/03/17	R186	07/05/2015	7.30	Put	Bond Future	5,911.1800		5.9112	5,699.7300	5.6997	(3.577)	0	0	0
2015/03/17	R186	07/05/2015	7.45	Call	Bond Future	212.3800		0.2124	232.5400	0.2325	9.492	0	0	0
2015/03/17	R186	07/05/2015	7.80	Call	Bond Future	892.4200		0.8924	960.3500	0.9603	7.612	0	0	0
2015/03/17	R186	07/05/2015	8.00	Call	Bond Future	1,641.9200		1.6419	1,748.5300	1.7485	6.493	0	0	0
2015/03/17	R186	07/05/2015	8.24	Call	Bond Future	2,913.1500		2.9131	3,064.9200	3.0649	5.210	0	0	0
2015/03/17	R186	07/05/2015	8.05	Call	Bond Future	1,876.3000		1.8763	1,992.8300	1.9928	6.211	0	0	0
2015/03/17	R186	06/08/2015	8.90	Put	Bond Future	426.9800		0.4270	394.5200	0.3945	(7.602)	0	0	5,350
2015/03/17	R186	06/08/2015	8.00	Put	Bond Future	2,551.6000		2.5516	2,432.8900	2.4329	(4.652)	0	0	0
2015/03/17	R186	06/08/2015			Bond Future	8.0207		119.7286	7.9938	119.9516	(0.336)	0.0000	0.0000	640
2015/03/17	R186	06/08/2015	8.00	Call	Bond Future	2,380.3400		2.3803	2,484.6400	2.4846	4.382	0	0	0
2015/03/17	R186	06/08/2015	8.01	Call	Bond Future	2,421.6600		2.4217	2,527.1500	2.5272	4.356	0	0	0
2015/03/17	R186	06/08/2015	7.99	Call	Bond Future	2,339.7200		2.3397	2,442.8300	2.4428	4.407	0	0	0
2015/03/17	R186	06/08/2015	7.75	Call	Bond Future	1,490.8000		1.4908	1,565.8400	1.5658	5.034	0	0	1,000
2015/03/17	R186	06/08/2015	8.90	Call	Bond Future	7,396.0900		7.3961	7,586.6400	7.5866	2.576	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
2015/03/17	R186	06/08/2015	7.99	Put	Bond Future	2,593.7900	2.5938	2,473.8900	2.4739	(4.623)	0	0	0
2015/03/17	R186	06/08/2015	7.75	Put	Bond Future	3,756.3300	3.7563	3,608.3600	3.6084	(3.939)	0	0	0
2015/03/17	R186	06/08/2015	8.01	Put	Bond Future	2,510.1800	2.5102	2,392.6600	2.3927	(4.682)	0	0	0
2015/03/17	R186	05/11/2015	8.24	Call	Bond Future	3,850.5900	3.8506	3,978.7800	3.9788	3.329	0	0	0
2015/03/17	R186	05/11/2015	8.25	Put	Bond Future	2,399.9000	2.3999	2,301.0700	2.3011	(4.118)	0	0	0
2015/03/17	R186	05/11/2015			Bond Future	8.0637	121.7179	8.0355	121.9458	(0.348)	0.0000	0.0000	0
2015/03/17	R186	05/11/2015	9.00	Put	Bond Future	760.6500	0.7606	718.4500	0.7184	(5.548)	0	0	2,600
2015/03/17	R186	05/11/2015	8.24	Put	Bond Future	2,433.6500	2.4337	2,333.8900	2.3339	(4.099)	0	0	0
2015/03/17	R186	05/11/2015	8.26	Put	Bond Future	2,366.8700	2.3669	2,268.9600	2.2690	(4.137)	0	0	0
2015/03/17	R186	05/11/2015	9.00	Call	Bond Future	8,024.5000	8.0245	8,210.2500	8.2102	2.315	0	0	0
2015/03/17	R186	05/11/2015	8.25	Call	Bond Future	3,896.4900	3.8965	4,025.6100	4.0256	3.314	0	0	0
2015/03/17	R186	05/11/2015	8.26	Call	Bond Future	3,943.0400	3.9430	4,073.0800	4.0731	3.298	0	0	0
2015/03/17	R186	04/02/2016	7.50	Call	Bond Future	1,644.5500	1.6446	1,710.6900	1.7107	4.022	0	0	0
2015/03/17	R186	04/02/2016			Bond Future	8.0938	118.5869	8.0651	118.8153	(0.354)	0.0000	0.0000	5,592
2015/03/17	R186	04/02/2016	7.51	Call	Bond Future	1,669.4200	1.6694	1,736.3000	1.7363	4.006	0	0	0
2015/03/17	R186	04/02/2016	7.50	Put	Bond Future	6,497.0600	6.4971	6,334.8000	6.3348	(2.497)	0	0	0
2015/03/17	R186	04/02/2016	7.49	Call	Bond Future	1,619.5400	1.6195	1,684.9400	1.6849	4.038	0	0	0
2015/03/17	R186	04/02/2016	7.49	Put	Bond Future	6,556.0700	6.5561	6,393.0700	6.3931	(2.486)	0	0	0
2015/03/17	R186	04/02/2016	7.51	Put	Bond Future	6,437.9900	6.4380	6,276.4700	6.2765	(2.509)	0	0	0
2015/03/17	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R197	07/05/2015			Bond Future	288.0326	288.0326	287.9810	287.9810	(0.018)	0.0000	0.0000	1,044
2015/03/17	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R197	07/05/2015	293.99	Put	Bond Future	5,957.3500	5.9574	6,008.9800	6.0090	0.867	0	0	0
2015/03/17	R197	07/05/2015	294.01	Put	Bond Future	5,977.3500	5.9774	6,028.9800	6.0290	0.864	0	0	0
2015/03/17	R197	07/05/2015	294.00	Put	Bond Future	5,967.3500	5.9674	6,018.9800	6.0190	0.865	0	0	0
2015/03/17	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R197	06/08/2015			Bond Future	286.6714	286.6714	286.6145	286.6145	(0.020)	0.0000	0.0000	0
2015/03/17	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R197	06/08/2015	287.99	Put	Bond Future	1,318.6100	1.3186	1,375.5300	1.3755	4.317	0	0	0
2015/03/17	R197	06/08/2015	288.01	Put	Bond Future	1,338.6100	1.3386	1,395.5300	1.3955	4.252	0	0	0
2015/03/17	R197	06/08/2015	288.00	Put	Bond Future	1,328.6100	1.3286	1,385.5300	1.3855	4.284	0	0	0
2015/03/17	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R202	07/05/2015			Bond Future	237.6509	237.6509	237.6083	237.6083	(0.018)	0.0000	0.0000	51,055
2015/03/17	R202	07/05/2015	238.49	Put	Bond Future	839.1200	0.8391	881.6900	0.8817	5.073	0	0	0
2015/03/17	R202	07/05/2015	238.50	Put	Bond Future	849.1200	0.8491	891.6900	0.8917	5.013	0	0	0
2015/03/17	R202	07/05/2015	238.51	Put	Bond Future	859.1200	0.8591	901.6900	0.9017	4.955	0	0	0
2015/03/17	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R202	06/08/2015			Bond Future	238.3066	238.3066	238.2598	238.2598	(0.020)	0.0000	0.0000	0
2015/03/17	R202	06/08/2015	239.99	Put	Bond Future	1,683.3700	1.6834	1,730.2300	1.7302	2.784	0	0	0
2015/03/17	R202	06/08/2015	240.00	Put	Bond Future	1,693.3700	1.6934	1,740.2300	1.7402	2.767	0	0	0
2015/03/17	R202	06/08/2015	240.01	Put	Bond Future	1,703.3700	1.7034	1,750.2300	1.7502	2.751	0	0	0
2015/03/17	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	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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2015/03/17	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R203	07/05/2015			Bond Future	7.0006	103.9417	6.9997	103.9436	(0.012)	0.0000	0.0000	7,710
2015/03/17	R203	07/05/2015	7.24	Put	Bond Future	134.6300	0.1346	131.5100	0.1315	(2.317)	0	0	0
2015/03/17	R203	07/05/2015	7.26	Put	Bond Future	123.9700	0.1240	120.9600	0.1210	(2.428)	0	0	0
2015/03/17	R203	07/05/2015	7.25	Put	Bond Future	129.2100	0.1292	126.1500	0.1262	(2.368)	0	0	0
2015/03/17	R203	07/05/2015	7.25	Call	Bond Future	667.1900	0.6672	666.0200	0.6660	(0.175)	0	0	0
2015/03/17	R203	07/05/2015	7.24	Call	Bond Future	651.1100	0.6511	649.8800	0.6499	(0.189)	0	0	0
2015/03/17	R203	07/05/2015	7.26	Call	Bond Future	683.4400	0.6834	682.3200	0.6823	(0.164)	0	0	0
2015/03/17	R203	06/08/2015	6.74	Call	Bond Future	249.4900	0.2495	248.0200	0.2480	(0.589)	0	0	0
2015/03/17	R203	06/08/2015	6.75	Put	Bond Future	864.4600	0.8645	862.6900	0.8627	(0.205)	0	0	0
2015/03/17	R203	06/08/2015			Bond Future	7.0620	105.6257	7.0618	105.6260	(0.002)	0.0000	0.0000	0
2015/03/17	R203	06/08/2015	6.75	Call	Bond Future	255.7900	0.2558	254.3100	0.2543	(0.579)	0	0	0
2015/03/17	R203	06/08/2015	6.76	Call	Bond Future	262.1900	0.2622	260.7100	0.2607	(0.564)	0	0	0
2015/03/17	R203	06/08/2015	6.74	Put	Bond Future	877.7500	0.8778	875.9900	0.8760	(0.201)	0	0	0
2015/03/17	R203	06/08/2015	6.76	Put	Bond Future	851.2800	0.8513	849.5100	0.8495	(0.208)	0	0	0
2015/03/17	R203	05/11/2015	5.99	Call	Bond Future	50.7800	0.0508	50.4600	0.0505	(0.630)	0	0	0
2015/03/17	R203	05/11/2015	6.00	Put	Bond Future	1,972.9400	1.9729	1,971.1800	1.9712	(0.089)	0	0	0
2015/03/17	R203	05/11/2015			Bond Future	7.0992	103.2129	7.0983	103.2143	(0.012)	0.0000	0.0000	0
2015/03/17	R203	05/11/2015	6.00	Call	Bond Future	52.2100	0.0522	51.8800	0.0519	(0.632)	0	0	0
2015/03/17	R203	05/11/2015	6.01	Call	Bond Future	53.8000	0.0538	53.4700	0.0535	(0.613)	0	0	0
2015/03/17	R203	05/11/2015	5.99	Put	Bond Future	1,989.2000	1.9892	1,987.4500	1.9875	(0.088)	0	0	0
2015/03/17	R203	05/11/2015	6.01	Put	Bond Future	1,956.8400	1.9568	1,955.0800	1.9551	(0.090)	0	0	0
2015/03/17	R204	07/05/2015	7.51	Put	Bond Future	196.2200	0.1962	195.8200	0.1958	(0.204)	0	0	0
2015/03/17	R204	07/05/2015			Bond Future	7.2506	105.4520	7.2549	105.4382	0.060	0.0000	0.0000	14,509
2015/03/17	R204	07/05/2015	7.50	Put	Bond Future	204.2600	0.2043	203.9100	0.2039	(0.171)	0	0	0
2015/03/17	R204	07/05/2015	7.49	Call	Bond Future	968.7800	0.9688	954.6900	0.9547	(1.454)	0	0	0
2015/03/17	R204	07/05/2015	7.50	Call	Bond Future	992.0600	0.9921	977.9100	0.9779	(1.426)	0	0	0
2015/03/17	R204	07/05/2015	7.51	Call	Bond Future	1,015.4400	1.0154	1,001.2400	1.0012	(1.398)	0	0	0
2015/03/17	R204	07/05/2015	7.49	Put	Bond Future	212.4200	0.2124	212.1300	0.2121	(0.137)	0	0	0
2015/03/17	R204	06/08/2015	7.74	Call	Bond Future	1,593.0400	1.5930	1,579.2000	1.5792	(0.869)	0	0	0
2015/03/17	R204	06/08/2015	7.75	Put	Bond Future	338.3600	0.3384	340.1300	0.3401	0.523	0	0	0
2015/03/17	R204	06/08/2015			Bond Future	7.3166	103.1244	7.3219	103.1087	0.072	0.0000	0.0000	100
2015/03/17	R204	06/08/2015	8.41	Call	Bond Future	3,244.0900	3.2441	3,228.4800	3.2285	(0.481)	0	0	0
2015/03/17	R204	06/08/2015	7.74	Put	Bond Future	345.9400	0.3459	347.7700	0.3478	0.529	0	0	0
2015/03/17	R204	06/08/2015	7.76	Put	Bond Future	330.9100	0.3309	332.6300	0.3326	0.520	0	0	0
2015/03/17	R204	06/08/2015	8.41	Put	Bond Future	61.4500	0.0614	61.5100	0.0615	0.098	0	0	699
2015/03/17	R204	06/08/2015	7.75	Call	Bond Future	1,614.6900	1.6147	1,600.7900	1.6008	(0.861)	0	0	0
2015/03/17	R204	06/08/2015	7.76	Call	Bond Future	1,636.4600	1.6365	1,622.5100	1.6225	(0.852)	0	0	0
2015/03/17	R204	05/11/2015			Bond Future	7.3619	104.8376	7.3672	104.8228	0.073	0.0000	0.0000	0
2015/03/17	R204	05/11/2015	6.25	Call	Bond Future	105.2500	0.1053	102.9900	0.1030	(2.147)	0	0	0
2015/03/17	R204	05/11/2015	6.24	Put	Bond Future	3,267.2700	3.2673	3,279.8300	3.2798	0.384	0	0	0
2015/03/17	R204	05/11/2015	6.26	Put	Bond Future	3,215.4000	3.2154	3,227.8700	3.2279	0.388	0	0	0
2015/03/17	R204	05/11/2015	6.25	Put	Bond Future	3,241.1600	3.2412	3,253.6800	3.2537	0.386	0	0	0
2015/03/17	R204	05/11/2015	6.26	Call	Bond Future	108.2300	0.1082	105.9200	0.1059	(2.134)	0	0	0
2015/03/17	R204	05/11/2015	6.24	Call	Bond Future	102.6200	0.1026	100.4000	0.1004	(2.163)	0	0	0

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2015/03/17	R207	07/05/2015			Bond Future	7.4282	101.6348	7.4170	101.6783	(0.151)	0.0000	0.0000	34,649
2015/03/17	R207	07/05/2015	8.25	Call	Bond Future	3,142.7700	3.1428	3,184.1300	3.1841	1.316	0	0	0
2015/03/17	R207	07/05/2015	7.73	Call	Bond Future	1,379.0100	1.3790	1,408.0600	1.4081	2.107	0	0	66
2015/03/17	R207	07/05/2015	8.24	Put	Bond Future	19.3800	0.0194	17.0900	0.0171	(11.816)	0	0	0
2015/03/17	R207	07/05/2015	7.73	Put	Bond Future	217.4400	0.2174	202.9500	0.2030	(6.664)	0	0	0
2015/03/17	R207	07/05/2015	8.26	Put	Bond Future	17.3300	0.0173	15.2500	0.0152	(12.002)	0	0	0
2015/03/17	R207	07/05/2015	8.25	Put	Bond Future	18.3300	0.0183	16.1500	0.0162	(11.893)	0	0	0
2015/03/17	R207	07/05/2015	8.26	Call	Bond Future	3,179.0500	3.1790	3,220.5100	3.2205	1.304	0	0	0
2015/03/17	R207	07/05/2015	8.24	Call	Bond Future	3,106.5300	3.1065	3,147.7800	3.1478	1.328	0	0	0
2015/03/17	R207	06/08/2015	7.76	Call	Bond Future	1,597.6200	1.5976	1,622.1600	1.6222	1.536	0	0	0
2015/03/17	R207	06/08/2015			Bond Future	7.4939	99.6388	7.4824	99.6815	(0.154)	0.0000	0.0000	100
2015/03/17	R207	06/08/2015	7.74	Call	Bond Future	1,550.0800	1.5501	1,574.1500	1.5741	1.553	0	0	0
2015/03/17	R207	06/08/2015	7.75	Call	Bond Future	1,573.8800	1.5739	1,598.1900	1.5982	1.545	0	0	0
2015/03/17	R207	06/08/2015	7.46	Call	Bond Future	961.8200	0.9618	979.1000	0.9791	1.797	0	0	70
2015/03/17	R207	06/08/2015	7.74	Put	Bond Future	647.6500	0.6477	629.0500	0.6291	(2.872)	0	0	0
2015/03/17	R207	06/08/2015	7.76	Put	Bond Future	622.2800	0.6223	604.1500	0.6041	(2.913)	0	0	0
2015/03/17	R207	06/08/2015	7.46	Put	Bond Future	1,087.0400	1.0870	1,061.6500	1.0617	(2.336)	0	0	0
2015/03/17	R207	06/08/2015	7.75	Put	Bond Future	634.9800	0.6350	616.6200	0.6166	(2.891)	0	0	0
2015/03/17	R207	05/11/2015	7.76	Call	Bond Future	1,721.4400	1.7214	1,745.5800	1.7456	1.402	0	0	0
2015/03/17	R207	05/11/2015			Bond Future	7.5376	101.2943	7.5250	101.3388	(0.168)	0.0000	0.0000	0
2015/03/17	R207	05/11/2015	7.74	Call	Bond Future	1,679.2600	1.6793	1,703.0200	1.7030	1.415	0	0	0
2015/03/17	R207	05/11/2015	7.75	Call	Bond Future	1,700.4400	1.7004	1,724.3900	1.7244	1.408	0	0	0
2015/03/17	R207	05/11/2015	7.43	Call	Bond Future	1,095.5100	1.0955	1,113.3400	1.1133	1.628	0	0	53
2015/03/17	R207	05/11/2015	7.74	Put	Bond Future	972.2300	0.9722	951.5200	0.9515	(2.130)	0	0	0
2015/03/17	R207	05/11/2015	7.76	Put	Bond Future	944.8700	0.9449	924.5400	0.9245	(2.152)	0	0	0
2015/03/17	R207	05/11/2015	7.43	Put	Bond Future	1,474.0600	1.4741	1,447.4200	1.4474	(1.807)	0	0	0
2015/03/17	R207	05/11/2015	7.75	Put	Bond Future	958.6300	0.9586	938.1100	0.9381	(2.141)	0	0	0
2015/03/17	R207	04/02/2016	7.27	Put	Bond Future	1,962.2200	1.9622	1,934.8300	1.9348	(1.396)	0	0	0
2015/03/17	R207	04/02/2016	7.49	Put	Bond Future	1,555.9600	1.5560	1,531.9300	1.5319	(1.544)	0	0	0
2015/03/17	R207	04/02/2016			Bond Future	7.5588	99.4566	7.5460	99.4989	(0.168)	0.0000	0.0000	0
2015/03/17	R207	04/02/2016	7.51	Put	Bond Future	1,522.1800	1.5222	1,498.4700	1.4985	(1.558)	0	0	0
2015/03/17	R207	04/02/2016	7.27	Call	Bond Future	995.8700	0.9959	1,010.7800	1.0108	1.497	0	0	43
2015/03/17	R207	04/02/2016	7.50	Call	Bond Future	1,343.3100	1.3433	1,361.7400	1.3617	1.372	0	0	0
2015/03/17	R207	04/02/2016	7.51	Call	Bond Future	1,359.8300	1.3598	1,378.4200	1.3784	1.367	0	0	0
2015/03/17	R207	04/02/2016	7.50	Put	Bond Future	1,539.0000	1.5390	1,515.1300	1.5151	(1.551)	0	0	0
2015/03/17	R207	04/02/2016	7.49	Call	Bond Future	1,326.9100	1.3269	1,345.1800	1.3452	1.377	0	0	0
2015/03/17	R208	07/05/2015	8.01	Call	Bond Future	2,218.9900	2.2190	2,299.3000	2.2993	3.619	0	0	0
2015/03/17	R208	07/05/2015			Bond Future	7.5510	97.0134	7.5296	97.1113	(0.283)	0.0000	0.0000	60,821
2015/03/17	R208	07/05/2015	7.99	Call	Bond Future	2,142.7800	2.1428	2,221.9100	2.2219	3.693	0	0	0
2015/03/17	R208	07/05/2015	8.00	Call	Bond Future	2,180.7800	2.1808	2,260.5100	2.2605	3.656	0	0	0
2015/03/17	R208	07/05/2015	7.99	Put	Bond Future	159.4400	0.1594	140.7300	0.1407	(11.735)	0	0	0
2015/03/17	R208	07/05/2015	8.00	Put	Bond Future	152.8400	0.1528	134.7300	0.1347	(11.849)	0	0	0
2015/03/17	R208	07/05/2015	8.01	Put	Bond Future	146.4800	0.1465	128.9500	0.1289	(11.968)	0	0	0
2015/03/17	R208	06/08/2015			Bond Future	7.6082	98.5854	7.5860	98.6833	(0.292)	0.0000	0.0000	100
2015/03/17	R208	06/08/2015	8.00	Call	Bond Future	2,287.1900	2.2872	2,353.7200	2.3537	2.909	0	0	0
2015/03/17	R208	06/08/2015	8.85	Call	Bond Future	5,357.6100	5.3576	5,449.7600	5.4498	1.720	0	0	0
2015/03/17	R208	06/08/2015	8.01	Call	Bond Future	2,318.1600	2.3182	2,385.1600	2.3852	2.890	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
2015/03/17	R208	06/08/2015	7.99	Call	Bond Future	2,256.3900	2.2564	2,322.4500	2.3225	2.928	0	0	0
2015/03/17	R208	06/08/2015	8.01	Put	Bond Future	566.5700	0.5666	535.6900	0.5357	(5.450)	0	0	0
2015/03/17	R208	06/08/2015	8.00	Put	Bond Future	578.7100	0.5787	547.3600	0.5474	(5.417)	0	0	0
2015/03/17	R208	06/08/2015	8.85	Put	Bond Future	68.0100	0.0680	62.2800	0.0623	(8.425)	0	0	198
2015/03/17	R208	06/08/2015	7.99	Put	Bond Future	591.0600	0.5911	559.2400	0.5592	(5.384)	0	0	0
2015/03/17	R208	05/11/2015			Bond Future	7.6521	96.8224	7.6284	96.9230	(0.309)	0.0000	0.0000	0
2015/03/17	R208	05/11/2015	8.48	Call	Bond Future	3,868.5800	3.8686	3,948.2200	3.9482	2.059	0	0	0
2015/03/17	R208	05/11/2015	7.74	Put	Bond Future	1,366.7100	1.3667	1,318.2900	1.3183	(3.543)	0	0	0
2015/03/17	R208	05/11/2015	7.75	Call	Bond Future	1,762.2100	1.7622	1,814.8300	1.8148	2.986	0	0	0
2015/03/17	R208	05/11/2015	7.76	Call	Bond Future	1,785.7900	1.7858	1,838.8400	1.8388	2.971	0	0	0
2015/03/17	R208	05/11/2015	8.48	Put	Bond Future	430.2900	0.4303	409.3300	0.4093	(4.871)	0	0	2,200
2015/03/17	R208	05/11/2015	7.74	Call	Bond Future	1,739.1000	1.7391	1,791.2800	1.7913	3.000	0	0	0
2015/03/17	R208	05/11/2015	7.76	Put	Bond Future	1,328.9400	1.3289	1,281.3900	1.2814	(3.578)	0	0	0
2015/03/17	R208	05/11/2015	7.75	Put	Bond Future	1,347.5800	1.3476	1,299.6000	1.2996	(3.560)	0	0	0
2015/03/17	R209	07/05/2015			Bond Future	8.4922	78.9507	8.4662	79.1610	(0.306)	0.0000	0.0000	17,748
2015/03/17	R209	07/05/2015	8.99	Put	Bond Future	320.3900	0.3204	281.1700	0.2812	(12.241)	0	0	0
2015/03/17	R209	07/05/2015	7.30	Call	Bond Future	3.9900	0.0040	4.3800	0.0044	9.774	0	0	0
2015/03/17	R209	07/05/2015	8.30	Put	Bond Future	2,443.0600	2.4431	2,294.4900	2.2945	(6.081)	0	0	700
2015/03/17	R209	07/05/2015	9.01	Put	Bond Future	297.8700	0.2979	260.7900	0.2608	(12.448)	0	0	0
2015/03/17	R209	07/05/2015	8.99	Call	Bond Future	4,187.3400	4.1873	4,358.4600	4.3585	4.087	0	0	0
2015/03/17	R209	07/05/2015	9.00	Put	Bond Future	308.9200	0.3089	270.7800	0.2708	(12.346)	0	0	0
2015/03/17	R209	07/05/2015	9.00	Call	Bond Future	4,250.5400	4.2505	4,422.7400	4.4227	4.051	0	0	0
2015/03/17	R209	07/05/2015	7.30	Put	Bond Future	10,594.6600	10.5947	10,384.7100	10.3847	(1.982)	0	0	0
2015/03/17	R209	07/05/2015	8.30	Call	Bond Future	867.5600	0.8676	929.3300	0.9293	7.120	0	0	0
2015/03/17	R209	07/05/2015	9.01	Call	Bond Future	4,314.0500	4.3140	4,487.3100	4.4873	4.016	0	0	0
2015/03/17	R209	06/08/2015	8.99	Put	Bond Future	1,168.4600	1.1685	1,102.8700	1.1029	(5.613)	0	0	0
2015/03/17	R209	06/08/2015			Bond Future	8.5407	80.2301	8.5141	80.4425	(0.311)	0.0000	0.0000	100
2015/03/17	R209	06/08/2015	9.01	Put	Bond Future	1,125.7600	1.1258	1,061.9100	1.0619	(5.672)	0	0	0
2015/03/17	R209	06/08/2015	9.90	Call	Bond Future	9,961.1100	9.9611	10,160.1100	10.1601	1.998	0	0	0
2015/03/17	R209	06/08/2015	9.00	Call	Bond Future	4,689.5800	4.6896	4,837.3400	4.8373	3.151	0	0	0
2015/03/17	R209	06/08/2015	9.01	Call	Bond Future	4,742.7800	4.7428	4,891.4000	4.8914	3.134	0	0	0
2015/03/17	R209	06/08/2015	9.00	Put	Bond Future	1,146.9400	1.1469	1,082.2300	1.0822	(5.642)	0	0	0
2015/03/17	R209	06/08/2015	8.99	Call	Bond Future	4,636.6100	4.6366	4,783.4900	4.7835	3.168	0	0	0
2015/03/17	R209	06/08/2015	9.90	Put	Bond Future	156.4000	0.1564	142.9300	0.1429	(8.613)	0	0	2,914
2015/03/17	R209	05/11/2015	7.99	Put	Bond Future	6,250.8500	6.2509	6,091.7700	6.0918	(2.545)	0	0	0
2015/03/17	R209	05/11/2015			Bond Future	8.5821	78.4141	8.5547	78.6310	(0.319)	0.0000	0.0000	0
2015/03/17	R209	05/11/2015	8.01	Put	Bond Future	6,124.6300	6.1246	5,967.0900	5.9671	(2.572)	0	0	0
2015/03/17	R209	05/11/2015	7.99	Call	Bond Future	1,344.0600	1.3441	1,401.8300	1.4018	4.298	0	0	0
2015/03/17	R209	05/11/2015	8.00	Put	Bond Future	6,187.5400	6.1875	6,029.2200	6.0292	(2.559)	0	0	0
2015/03/17	R209	05/11/2015	8.00	Call	Bond Future	1,367.4200	1.3674	1,425.9500	1.4259	4.280	0	0	0
2015/03/17	R209	05/11/2015	8.01	Call	Bond Future	1,391.0400	1.3910	1,450.3500	1.4503	4.264	0	0	0
2015/03/17	R210	07/05/2015			Bond Future	174.6452	174.6452	175.0035	175.0035	0.205	0.0000	0.0000	829
2015/03/17	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R210	07/05/2015	176.99	Put	Bond Future	2,344.8000	2.3448	1,986.4500	1.9865	(15.283)	0	0	0
2015/03/17	R210	07/05/2015	177.01	Put	Bond Future	2,364.8000	2.3648	2,006.4500	2.0065	(15.154)	0	0	0
2015/03/17	R210	07/05/2015	177.00	Put	Bond Future	2,354.8000	2.3548	1,996.4500	1.9965	(15.218)	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
2015/03/17	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R210	06/08/2015			Bond Future	177.4894	177.4894	177.8509	177.8509	0.204	0.0000	0.0000	0
2015/03/17	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R210	06/08/2015	178.99	Put	Bond Future	1,500.6400	1.5006	1,139.1000	1.1391	(24.092)	0	0	0
2015/03/17	R210	06/08/2015	179.01	Put	Bond Future	1,520.6400	1.5206	1,159.1000	1.1591	(23.776)	0	0	0
2015/03/17	R210	06/08/2015	179.00	Put	Bond Future	1,510.6400	1.5106	1,149.1000	1.1491	(23.933)	0	0	0
2015/03/17	R211	07/05/2015	134.99	Put	Bond Future	3,617.5200	3.6175	3,641.8700	3.6419	0.673	0	0	0
2015/03/17	R211	07/05/2015			Bond Future	131.3725	131.3725	131.3481	131.3481	(0.019)	0.0000	0.0000	1,120
2015/03/17	R211	07/05/2015	135.01	Put	Bond Future	3,637.5200	3.6375	3,661.8700	3.6619	0.669	0	0	0
2015/03/17	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R211	07/05/2015	135.00	Put	Bond Future	3,627.5200	3.6275	3,651.8700	3.6519	0.671	0	0	0
2015/03/17	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R211	06/08/2015			Bond Future	131.8938	131.8938	131.8670	131.8670	(0.020)	0.0000	0.0000	0
2015/03/17	R211	06/08/2015	134.99	Put	Bond Future	3,096.2000	3.0962	3,122.9700	3.1230	0.865	0	0	0
2015/03/17	R211	06/08/2015	135.01	Put	Bond Future	3,116.2000	3.1162	3,142.9700	3.1430	0.859	0	0	0
2015/03/17	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R211	06/08/2015	135.00	Put	Bond Future	3,106.2000	3.1062	3,132.9700	3.1330	0.862	0	0	0
2015/03/17	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R212	07/05/2015			Bond Future	137.6878	137.6878	137.6630	137.6630	(0.018)	0.0000	0.0000	1,145
2015/03/17	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R212	07/05/2015	140.99	Put	Bond Future	3,302.2100	3.3022	3,327.0400	3.3270	0.752	0	0	0
2015/03/17	R212	07/05/2015	141.01	Put	Bond Future	3,322.2100	3.3222	3,347.0400	3.3470	0.747	0	0	0
2015/03/17	R212	07/05/2015	141.00	Put	Bond Future	3,312.2100	3.3122	3,337.0400	3.3370	0.750	0	0	0
2015/03/17	R212	06/08/2015	141.01	Put	Bond Future	2,855.9600	2.8560	2,883.3500	2.8833	0.959	0	0	0
2015/03/17	R212	06/08/2015			Bond Future	138.1540	138.1540	138.1267	138.1267	(0.020)	0.0000	0.0000	0
2015/03/17	R212	06/08/2015	141.00	Put	Bond Future	2,845.9600	2.8460	2,873.3500	2.8733	0.962	0	0	0
2015/03/17	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R212	06/08/2015	140.99	Put	Bond Future	2,835.9600	2.8360	2,863.3500	2.8633	0.966	0	0	0
2015/03/17	R213	07/05/2015	8.74	Call	Bond Future	3,249.3200	3.2493	3,465.8800	3.4659	6.665	0	0	0
2015/03/17	R213	07/05/2015	8.75	Put	Bond Future	475.6700	0.4757	406.5600	0.4066	(14.529)	0	0	0
2015/03/17	R213	07/05/2015			Bond Future	8.3842	89.3712	8.3480	89.6587	(0.432)	0.0000	0.0000	16,829
2015/03/17	R213	07/05/2015	8.75	Call	Bond Future	3,308.2500	3.3082	3,526.6500	3.5267	6.602	0	0	0
2015/03/17	R213	07/05/2015	8.76	Call	Bond Future	3,367.5500	3.3675	3,587.7500	3.5877	6.539	0	0	0
2015/03/17	R213	07/05/2015	8.74	Put	Bond Future	492.4400	0.4924	421.4900	0.4215	(14.408)	0	0	0
2015/03/17	R213	07/05/2015	8.76	Put	Bond Future	459.3700	0.4594	392.0600	0.3921	(14.653)	0	0	0
2015/03/17	R213	06/08/2015			Bond Future	8.4359	90.8192	8.3988	91.1100	(0.440)	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
2015/03/17	R213	06/08/2015	8.49	Put	Bond Future	2,226.0700		2.2261	2,086.8300	2.0868	(6.255)	0	0	0
2015/03/17	R213	06/08/2015	8.51	Put	Bond Future	2,153.7500		2.1538	2,017.4500	2.0175	(6.328)	0	0	0
2015/03/17	R213	06/08/2015	8.49	Call	Bond Future	2,647.3100		2.6473	2,798.9000	2.7989	5.726	0	0	0
2015/03/17	R213	06/08/2015	8.50	Put	Bond Future	2,189.4700		2.1895	2,051.7000	2.0517	(6.292)	0	0	0
2015/03/17	R213	06/08/2015	8.50	Call	Bond Future	2,688.3200		2.6883	2,841.3800	2.8414	5.694	0	0	0
2015/03/17	R213	06/08/2015	8.51	Call	Bond Future	2,730.1100		2.7301	2,884.6400	2.8846	5.660	0	0	0
2015/03/17	R213	05/11/2015	7.76	Call	Bond Future	1,022.8200		1.0228	1,090.6400	1.0906	6.631	0	0	0
2015/03/17	R213	05/11/2015			Bond Future	8.4822		88.7823	8.4439	89.0789	(0.452)	0.0000	0.0000	0
2015/03/17	R213	05/11/2015	7.74	Call	Bond Future	985.1100		0.9851	1,051.0000	1.0510	6.689	0	0	0
2015/03/17	R213	05/11/2015	7.75	Call	Bond Future	1,003.9500		1.0039	1,070.8000	1.0708	6.659	0	0	0
2015/03/17	R213	05/11/2015	7.74	Put	Bond Future	6,989.8200		6.9898	6,759.0900	6.7591	(3.301)	0	0	0
2015/03/17	R213	05/11/2015	7.76	Put	Bond Future	6,858.3000		6.8583	6,629.5000	6.6295	(3.336)	0	0	0
2015/03/17	R213	05/11/2015	7.75	Put	Bond Future	6,923.9900		6.9240	6,694.2200	6.6942	(3.318)	0	0	0
2015/03/17	R214	07/05/2015			Bond Future	8.5100		80.4046	8.4841	80.6283	(0.304)	0.0000	0.0000	15,271
2015/03/17	R214	07/05/2015	9.15	Call	Bond Future	5,424.2200		5.4242	5,619.6500	5.6197	3.603	0	0	0
2015/03/17	R214	07/05/2015	9.16	Call	Bond Future	5,493.3900		5.4934	5,689.6600	5.6897	3.573	0	0	0
2015/03/17	R214	07/05/2015	9.14	Put	Bond Future	217.2600		0.2173	188.1600	0.1882	(13.394)	0	0	0
2015/03/17	R214	07/05/2015	9.16	Put	Bond Future	201.3700		0.2014	173.9800	0.1740	(13.602)	0	0	0
2015/03/17	R214	07/05/2015	9.15	Put	Bond Future	209.1800		0.2092	180.9500	0.1809	(13.496)	0	0	0
2015/03/17	R214	07/05/2015	9.14	Call	Bond Future	5,355.1900		5.3552	5,549.7500	5.5498	3.633	0	0	0
2015/03/17	R214	06/08/2015	8.76	Put	Bond Future	1,915.6300		1.9156	1,821.2900	1.8213	(4.925)	0	0	0
2015/03/17	R214	06/08/2015			Bond Future	8.5555		81.7073	8.5291	81.9334	(0.309)	0.0000	0.0000	0
2015/03/17	R214	06/08/2015	8.75	Put	Bond Future	1,948.7100		1.9487	1,853.2800	1.8533	(4.897)	0	0	0
2015/03/17	R214	06/08/2015	8.74	Call	Bond Future	3,530.7900		3.5308	3,660.3900	3.6604	3.671	0	0	0
2015/03/17	R214	06/08/2015	8.75	Call	Bond Future	3,579.3900		3.5794	3,710.0800	3.7101	3.651	0	0	0
2015/03/17	R214	06/08/2015	8.76	Call	Bond Future	3,628.6900		3.6287	3,760.4700	3.7605	3.632	0	0	0
2015/03/17	R214	06/08/2015	8.74	Put	Bond Future	1,982.6200		1.9826	1,886.1000	1.8861	(4.868)	0	0	0
2015/03/17	R214	05/11/2015			Bond Future	8.5962		79.7723	8.5689	80.0030	(0.317)	0.0000	0.0000	0
2015/03/17	R214	05/11/2015	7.99	Put	Bond Future	6,828.3300		6.8283	6,658.2500	6.6583	(2.491)	0	0	0
2015/03/17	R214	05/11/2015	8.00	Put	Bond Future	6,759.3500		6.7593	6,590.0800	6.5901	(2.504)	0	0	0
2015/03/17	R214	05/11/2015	8.01	Put	Bond Future	6,690.6000		6.6906	6,522.1400	6.5221	(2.518)	0	0	0
2015/03/17	R214	05/11/2015	7.99	Call	Bond Future	1,420.7600		1.4208	1,481.4000	1.4814	4.268	0	0	0
2015/03/17	R214	05/11/2015	8.00	Call	Bond Future	1,445.7600		1.4458	1,507.2100	1.5072	4.250	0	0	0
2015/03/17	R214	05/11/2015	8.01	Call	Bond Future	1,470.8200		1.4708	1,533.0800	1.5331	4.233	0	0	0
2015/03/17	R214	04/02/2016			Bond Future	8.6299		81.1939	8.6023	81.4264	(0.320)	0.0000	0.0000	4,320
2015/03/17	R214	04/02/2016	7.99	Put	Bond Future	7,529.3200		7.5293	7,364.5100	7.3645	(2.189)	0	0	0
2015/03/17	R214	04/02/2016	8.00	Call	Bond Future	1,876.0900		1.8761	1,944.4900	1.9445	3.646	0	0	0
2015/03/17	R214	04/02/2016	8.01	Call	Bond Future	1,903.0200		1.9030	1,972.1500	1.9722	3.633	0	0	0
2015/03/17	R214	04/02/2016	7.99	Call	Bond Future	1,849.1300		1.8491	1,916.8000	1.9168	3.660	0	0	0
2015/03/17	R214	04/02/2016	8.01	Put	Bond Future	7,395.8800		7.3959	7,232.5300	7.2325	(2.209)	0	0	0
2015/03/17	R214	04/02/2016	8.00	Put	Bond Future	7,462.5300		7.4625	7,298.4500	7.2985	(2.199)	0	0	0
2015/03/17	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R248	07/05/2015			Bond Future	8.5555		103.8415	8.5296	104.1313	(0.303)	0.0000	0.0000	37,576
2015/03/17	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R248	07/05/2015	9.26	Call	Bond Future	7,354.2000		7.3542	7,644.0200	7.6440	3.941	0	0	0

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2015/03/17	R248	07/05/2015	9.24	Call	Bond Future	7,158.4000	7.1584	7,448.2200	7.4482	4.049	0	0	0
2015/03/17	R248	07/05/2015	9.25	Call	Bond Future	7,256.3900	7.2564	7,546.2100	7.5462	3.994	0	0	0
2015/03/17	R248	06/08/2015	8.76	Call	Bond Future	1,716.5800	1.7166	2,009.3700	2.0094	17.057	0	0	0
2015/03/17	R248	06/08/2015			Bond Future	8.6020	105.5239	8.5755	105.8167	(0.308)	0.0000	0.0000	745
2015/03/17	R248	06/08/2015	8.74	Call	Bond Future	1,502.0600	1.5021	1,794.8500	1.7949	19.493	0	0	0
2015/03/17	R248	06/08/2015	8.75	Call	Bond Future	1,609.4200	1.6094	1,902.2100	1.9022	18.192	0	0	0
2015/03/17	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R248	05/11/2015	8.01	Put	Bond Future	7,358.3200	7.3583	7,059.5400	7.0595	(4.060)	0	0	0
2015/03/17	R248	05/11/2015			Bond Future	8.6436	102.8451	8.6163	103.1439	(0.315)	0.0000	0.0000	0
2015/03/17	R248	05/11/2015	8.00	Put	Bond Future	7,481.7800	7.4818	7,183.0000	7.1830	(3.993)	0	0	0
2015/03/17	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/17	R248	05/11/2015	7.99	Put	Bond Future	7,605.4900	7.6055	7,306.7100	7.3067	(3.928)	0	0	0

Total

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