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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/03/2015 TO 23/03/2015

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
2015/03/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2025	07/05/2015			Bond Future	118.6332	118.6332	118.6120	118.6120	(0.018)	0.0000	0.0000	16
2015/03/23	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2025	07/05/2015	120.99	Put	Bond Future	2,356.8200	2.3568	2,377.9500	2.3779	0.897	0	0	0
2015/03/23	2025	07/05/2015	121.01	Put	Bond Future	2,376.8200	2.3768	2,397.9500	2.3979	0.889	0	0	0
2015/03/23	2025	07/05/2015	121.00	Put	Bond Future	2,366.8200	2.3668	2,387.9500	2.3879	0.893	0	0	0
2015/03/23	2025	06/08/2015	120.99	Put	Bond Future	1,598.0200	1.5980	1,621.9600	1.6220	1.498	0	0	0
2015/03/23	2025	06/08/2015			Bond Future	119.3920	119.3920	119.3680	119.3680	(0.020)	0.0000	0.0000	0
2015/03/23	2025	06/08/2015	121.01	Put	Bond Future	1,618.0200	1.6180	1,641.9600	1.6420	1.480	0	0	0
2015/03/23	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2025	06/08/2015	121.00	Put	Bond Future	1,608.0200	1.6080	1,631.9600	1.6320	1.489	0	0	0
2015/03/23	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2030	07/05/2015			Bond Future	8.1967	100.5479	8.1148	101.2365	(1.000)	0.0000	0.0000	5,805
2015/03/23	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2030	07/05/2015	8.74	Call	Bond Future	4,400.4400	4.4004	5,089.0800	5.0891	15.649	0	0	0
2015/03/23	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2030	07/05/2015	8.75	Call	Bond Future	4,478.8100	4.4788	5,167.4500	5.1675	15.376	0	0	0
2015/03/23	2030	07/05/2015	8.76	Call	Bond Future	4,557.0800	4.5571	5,245.7200	5.2457	15.111	0	0	0
2015/03/23	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2030	06/08/2015			Bond Future	8.2505	98.1624	8.1662	98.8601	(1.022)	0.0000	0.0000	0
2015/03/23	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2030	06/08/2015	7.74	Put	Bond Future	4,333.3200	4.3333	3,635.6300	3.6356	(16.101)	0	0	0
2015/03/23	2030	06/08/2015	7.76	Put	Bond Future	4,158.5800	4.1586	3,460.8900	3.4609	(16.777)	0	0	0
2015/03/23	2030	06/08/2015	7.75	Put	Bond Future	4,245.9000	4.2459	3,548.2100	3.5482	(16.432)	0	0	0
2015/03/23	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2032	07/05/2015			Bond Future	8.3303	100.2111	8.2484	100.9461	(0.982)	0.0000	0.0000	18
2015/03/23	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2032	07/05/2015	8.50	Call	Bond Future	1,499.4300	1.4994	2,234.4500	2.2344	49.020	0	0	0
2015/03/23	2032	07/05/2015	8.51	Call	Bond Future	1,586.7400	1.5867	2,321.7600	2.3218	46.323	0	0	0
2015/03/23	2032	07/05/2015	8.49	Call	Bond Future	1,412.0000	1.4120	2,147.0200	2.1470	52.055	0	0	0
2015/03/23	2032	06/08/2015	8.50	Call	Bond Future	1,029.6600	1.0297	1,774.3500	1.7744	72.324	0	0	0
2015/03/23	2032	06/08/2015			Bond Future	8.3823	101.8286	8.2982	102.5733	(1.003)	0.0000	0.0000	0
2015/03/23	2032	06/08/2015	8.51	Call	Bond Future	1,116.3900	1.1164	1,861.0800	1.8611	66.705	0	0	0

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2015/03/23	2032	06/08/2015	8.49	Call	Bond Future	942.8200	0.9428	1,687.5100	1.6875	78.985	0	0	0
2015/03/23	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2032	05/11/2015			Bond Future	8.4258	99.3623	8.3394	100.1189	(1.026)	0.0000	0.0000	0
2015/03/23	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2032	05/11/2015	7.99	Put	Bond Future	3,900.7000	3.9007	3,144.1200	3.1441	(19.396)	0	0	0
2015/03/23	2032	05/11/2015	8.01	Put	Bond Future	3,716.8600	3.7169	2,960.2800	2.9603	(20.355)	0	0	0
2015/03/23	2032	05/11/2015	8.00	Put	Bond Future	3,808.7200	3.8087	3,052.1400	3.0521	(19.864)	0	0	0
2015/03/23	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2037	07/05/2015			Bond Future	8.4304	103.0379	8.3486	103.8564	(0.970)	0.0000	0.0000	32,365
2015/03/23	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2037	07/05/2015	9.01	Call	Bond Future	5,515.2500	5.5152	6,333.7200	6.3337	14.840	0	0	0
2015/03/23	2037	07/05/2015	8.99	Call	Bond Future	5,332.9200	5.3329	6,151.3900	6.1514	15.348	0	0	0
2015/03/23	2037	07/05/2015	9.00	Call	Bond Future	5,424.1500	5.4241	6,242.6200	6.2426	15.089	0	0	0
2015/03/23	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2037	06/08/2015			Bond Future	8.4826	100.4422	8.3987	101.2717	(0.989)	0.0000	0.0000	1,954
2015/03/23	2037	06/08/2015	8.75	Call	Bond Future	2,573.2000	2.5732	3,402.7000	3.4027	32.236	0	0	0
2015/03/23	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2037	06/08/2015	8.76	Call	Bond Future	2,667.4300	2.6674	3,496.9300	3.4969	31.097	0	0	0
2015/03/23	2037	06/08/2015	8.74	Call	Bond Future	2,478.8300	2.4788	3,308.3300	3.3083	33.463	0	0	0
2015/03/23	2037	05/11/2015	7.99	Put	Bond Future	5,398.0100	5.3980	4,555.3100	4.5553	(15.611)	0	0	0
2015/03/23	2037	05/11/2015	8.01	Put	Bond Future	5,187.4200	5.1874	4,344.7200	4.3447	(16.245)	0	0	0
2015/03/23	2037	05/11/2015			Bond Future	8.5230	102.1100	8.4369	102.9527	(1.010)	0.0000	0.0000	0
2015/03/23	2037	05/11/2015	8.00	Put	Bond Future	5,292.6300	5.2926	4,449.9300	4.4499	(15.922)	0	0	0
2015/03/23	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2038	07/05/2015			Bond Future	128.1347	128.1347	128.1117	128.1117	(0.018)	0.0000	0.0000	2,657
2015/03/23	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2038	07/05/2015	126.99	Call	Bond Future	1,144.6700	1.1447	1,121.6700	1.1217	(2.009)	0	0	0
2015/03/23	2038	07/05/2015	127.00	Call	Bond Future	1,134.6700	1.1347	1,111.6700	1.1117	(2.027)	0	0	0
2015/03/23	2038	07/05/2015	127.01	Call	Bond Future	1,124.6700	1.1247	1,101.6700	1.1017	(2.045)	0	0	0
2015/03/23	2038	06/08/2015	128.01	Call	Bond Future	891.9400	0.8919	865.9100	0.8659	(2.918)	0	0	0
2015/03/23	2038	06/08/2015			Bond Future	128.9019	128.9019	128.8759	128.8759	(0.020)	0.0000	0.0000	0
2015/03/23	2038	06/08/2015	127.99	Call	Bond Future	911.9400	0.9119	885.9100	0.8859	(2.854)	0	0	0
2015/03/23	2038	06/08/2015	128.00	Call	Bond Future	901.9400	0.9019	875.9100	0.8759	(2.886)	0	0	0
2015/03/23	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	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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2015/03/23	2044	07/05/2015			Bond Future	8.4686	105.4345	8.3920	106.2826	(0.905)	0.0000	0.0000	9,494
2015/03/23	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2044	07/05/2015	9.01	Call	Bond Future	5,673.0400	5.6730	6,521.1800	6.5212	14.950	0	0	0
2015/03/23	2044	07/05/2015	8.99	Call	Bond Future	5,472.9600	5.4730	6,321.1000	6.3211	15.497	0	0	0
2015/03/23	2044	07/05/2015	9.00	Call	Bond Future	5,573.0800	5.5731	6,421.2200	6.4212	15.219	0	0	0
2015/03/23	2044	06/08/2015	8.76	Call	Bond Future	2,576.6400	2.5766	3,436.3200	3.4363	33.364	0	0	0
2015/03/23	2044	06/08/2015			Bond Future	8.5178	102.7521	8.4393	103.6117	(0.922)	0.0000	0.0000	0
2015/03/23	2044	06/08/2015	8.74	Call	Bond Future	2,368.0200	2.3680	3,227.7000	3.2277	36.304	0	0	0
2015/03/23	2044	06/08/2015	8.75	Call	Bond Future	2,472.4200	2.4724	3,332.1000	3.3321	34.771	0	0	0
2015/03/23	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2044	05/11/2015			Bond Future	8.5559	104.4583	8.4754	105.3317	(0.941)	0.0000	0.0000	0
2015/03/23	2044	05/11/2015	8.24	Put	Bond Future	3,500.7100	3.5007	2,627.3700	2.6274	(24.948)	0	0	0
2015/03/23	2044	05/11/2015	8.26	Put	Bond Future	3,273.1500	3.2731	2,399.8100	2.3998	(26.682)	0	0	0
2015/03/23	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2044	05/11/2015	8.25	Put	Bond Future	3,386.8200	3.3868	2,513.4800	2.5135	(25.786)	0	0	0
2015/03/23	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2046	07/05/2015			Bond Future	125.8876	125.8876	125.8653	125.8653	(0.018)	0.0000	0.0000	5,889
2015/03/23	2046	07/05/2015	126.99	Put	Bond Future	1,102.3500	1.1023	1,124.7000	1.1247	2.027	0	0	0
2015/03/23	2046	07/05/2015	127.01	Put	Bond Future	1,122.3500	1.1223	1,144.7000	1.1447	1.991	0	0	0
2015/03/23	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2046	07/05/2015	127.00	Put	Bond Future	1,112.3500	1.1123	1,134.7000	1.1347	2.009	0	0	0
2015/03/23	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2046	06/08/2015	129.01	Put	Bond Future	1,080.4400	1.0804	1,105.4100	1.1054	2.311	0	0	0
2015/03/23	2046	06/08/2015			Bond Future	127.9296	127.9296	127.9046	127.9046	(0.020)	0.0000	0.0000	0
2015/03/23	2046	06/08/2015	129.00	Put	Bond Future	1,070.4400	1.0704	1,095.4100	1.0954	2.333	0	0	0
2015/03/23	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2046	06/08/2015	128.99	Put	Bond Future	1,060.4400	1.0604	1,085.4100	1.0854	2.355	0	0	0
2015/03/23	2050	07/05/2015	135.01	Put	Bond Future	549.8800	0.5499	573.1200	0.5731	4.226	0	0	0
2015/03/23	2050	07/05/2015			Bond Future	134.4601	134.4601	134.4369	134.4369	(0.017)	0.0000	0.0000	2,753
2015/03/23	2050	07/05/2015	135.00	Put	Bond Future	539.8800	0.5399	563.1200	0.5631	4.305	0	0	0
2015/03/23	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2050	07/05/2015	134.99	Put	Bond Future	529.8800	0.5299	553.1200	0.5531	4.386	0	0	0
2015/03/23	2050	06/08/2015			Bond Future	135.1819	135.1819	135.1553	135.1553	(0.020)	0.0000	0.0000	0
2015/03/23	2050	06/08/2015	136.99	Put	Bond Future	1,808.0600	1.8081	1,834.7000	1.8347	1.473	0	0	0
2015/03/23	2050	06/08/2015	137.01	Put	Bond Future	1,828.0600	1.8281	1,854.7000	1.8547	1.457	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
2015/03/23	2050	06/08/2015	137.00	Put	Bond Future	1,818.0600	1.8181	1,844.7000	1.8447	1.465	0	0	0
2015/03/23	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	AL12	07/05/2015			Index Future	557.9110	557.9110	557.6330	557.6330	(0.050)	0.0000	0.0000	0
2015/03/23	AL37	07/05/2015			Index Future	458.5100	458.5100	458.2810	458.2810	(0.050)	0.0000	0.0000	122
2015/03/23	AL37	06/08/2015			Index Future	465.8310	465.8310	465.5860	465.5860	(0.053)	0.0000	0.0000	0
2015/03/23	AL7T	07/05/2015			Index Future	546.1860	546.1860	545.9140	545.9140	(0.050)	0.0000	0.0000	3
2015/03/23	AL7T	06/08/2015			Index Future	554.9080	554.9080	554.6160	554.6160	(0.053)	0.0000	0.0000	0
2015/03/23	ALBI	07/05/2015			Index Future	498.9300	498.9300	498.6810	498.6810	(0.050)	0.0000	0.0000	586
2015/03/23	ALBI	06/08/2015			Index Future	506.8970	506.8970	506.6300	506.6300	(0.053)	0.0000	0.0000	10
2015/03/23	ALBI	05/11/2015			Index Future	515.3930	515.3930	515.1150	515.1150	(0.054)	0.0000	0.0000	0
2015/03/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/03/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/23	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	EL28	07/05/2015			Bond Future	121.8021	121.8021	121.9178	121.9178	0.095	0.0000	0.0000	0
2015/03/23	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	EL28	07/05/2015	124.99	Put	Bond Future	3,187.9300	3.1879	3,072.1500	3.0721	(3.632)	0	0	0
2015/03/23	EL28	07/05/2015	125.01	Put	Bond Future	3,207.9300	3.2079	3,092.1500	3.0921	(3.609)	0	0	0
2015/03/23	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	EL28	07/05/2015	125.00	Put	Bond Future	3,197.9300	3.1979	3,082.1500	3.0821	(3.620)	0	0	0
2015/03/23	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	EL28	06/08/2015			Bond Future	123.7782	123.7782	123.8931	123.8931	0.093	0.0000	0.0000	0
2015/03/23	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	EL28	06/08/2015	124.99	Put	Bond Future	1,211.8300	1.2118	1,096.8700	1.0969	(9.486)	0	0	0
2015/03/23	EL28	06/08/2015	125.01	Put	Bond Future	1,231.8300	1.2318	1,116.8700	1.1169	(9.332)	0	0	0
2015/03/23	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	EL28	06/08/2015	125.00	Put	Bond Future	1,221.8300	1.2218	1,106.8700	1.1069	(9.409)	0	0	0
2015/03/23	ES33	07/05/2015			Bond Future	9.3077	85.4027	9.2307	85.9966	(0.828)	0.0000	0.0000	6,576
2015/03/23	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	ES33	07/05/2015	9.76	Call	Bond Future	3,363.2700	3.3633	3,957.2200	3.9572	17.660	0	0	0
2015/03/23	ES33	07/05/2015	9.74	Call	Bond Future	3,218.8800	3.2189	3,812.8300	3.8128	18.452	0	0	0
2015/03/23	ES33	07/05/2015	9.75	Call	Bond Future	3,291.1200	3.2911	3,885.0700	3.8851	18.047	0	0	0
2015/03/23	ES33	06/08/2015			Bond Future	9.3849	86.7811	9.3057	87.3828	(0.844)	0.0000	0.0000	0
2015/03/23	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	ES33	06/08/2015	9.61	Call	Bond Future	1,675.3600	1.6754	2,277.1000	2.2771	35.917	0	0	0
2015/03/23	ES33	06/08/2015	9.59	Call	Bond Future	1,528.5600	1.5286	2,130.3000	2.1303	39.366	0	0	0
2015/03/23	ES33	06/08/2015	9.60	Call	Bond Future	1,602.0100	1.6020	2,203.7500	2.2038	37.562	0	0	0
2015/03/23	ES33	05/11/2015	9.00	Put	Bond Future	3,500.4600	3.5005	2,889.1200	2.8891	(17.465)	0	0	0
2015/03/23	ES33	05/11/2015			Bond Future	9.4552	84.4329	9.3737	85.0443	(0.862)	0.0000	0.0000	0
2015/03/23	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	ES33	05/11/2015	8.99	Put	Bond Future	3,579.7900	3.5798	2,968.4500	2.9685	(17.078)	0	0	0
2015/03/23	ES33	05/11/2015	9.01	Put	Bond Future	3,421.2300	3.4212	2,809.8900	2.8099	(17.869)	0	0	0
2015/03/23	GOVI	07/05/2015	449.99	Call	GOVI	450,470.0000	45.0470	448,000.0000	44.8000	(0.548)	0	0	0
2015/03/23	GOVI	07/05/2015			GOVI	495.0370	495.0370	494.7900	494.7900	(0.050)	0.0000	0.0000	488
2015/03/23	GOVI	07/05/2015	450.00	Call	GOVI	450,370.0000	45.0370	447,900.0000	44.7900	(0.548)	0	0	0
2015/03/23	GOVI	07/05/2015	450.01	Call	GOVI	450,270.0000	45.0270	447,800.0000	44.7800	(0.549)	0	0	0
2015/03/23	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/03/23	GOVI	06/08/2015			GOVI	502.9420	502.9420	502.6770	502.6770	(0.053)	0.0000	0.0000	29
2015/03/23	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	GOVI	06/08/2015	499.99	Call	GOVI	29,520.0000	2.9520	26,870.0000	2.6870	(8.977)	0	0	0
2015/03/23	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	GOVI	06/08/2015	500.00	Call	GOVI	29,420.0000	2.9420	26,770.0000	2.6770	(9.007)	0	0	0
2015/03/23	GOVI	06/08/2015	500.01	Call	GOVI	29,320.0000	2.9320	26,670.0000	2.6670	(9.038)	0	0	0
2015/03/23	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	GOVI	05/11/2015			GOVI	511.3710	511.3710	511.0960	511.0960	(0.054)	0.0000	0.0000	0
2015/03/23	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	GOVI	05/11/2015	529.99	Put	GOVI	186,190.0000	18.6190	188,940.0000	18.8940	1.477	0	0	0
2015/03/23	GOVI	05/11/2015	530.01	Put	GOVI	186,390.0000	18.6390	189,140.0000	18.9140	1.475	0	0	0
2015/03/23	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	GOVI	05/11/2015	530.00	Put	GOVI	186,290.0000	18.6290	189,040.0000	18.9040	1.476	0	0	0
2015/03/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/23	IGOV	07/05/2015			Index Future	225.1530	225.1530	225.0400	225.0400	(0.050)	0.0000	0.0000	1,013
2015/03/23	IGOV	06/08/2015			Index Future	228.7670	228.7670	228.6460	228.6460	(0.053)	0.0000	0.0000	100
2015/03/23	IGOV	05/11/2015			Index Future	232.6190	232.6190	232.4940	232.4940	(0.054)	0.0000	0.0000	0
2015/03/23	ILBI	07/05/2015			Index Future	609.5320	609.5320	609.4270	609.4270	(0.017)	0.0000	0.0000	0
2015/03/23	ILBI	06/08/2015			Index Future	619.4620	619.4620	619.3470	619.3470	(0.019)	0.0000	0.0000	159
2015/03/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/23	JBAF	15/04/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	93.8600	93.8600	0
2015/03/23	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1500	93.8500	(0.162)	0.0000	0.0000	0
2015/03/23	JBAF	17/06/2015			Jibar Tradeable Future	6.2400	93.7600	6.2100	93.7900	(0.481)	0.0000	0.0000	5,000
2015/03/23	JBAF	15/07/2015			Jibar Tradeable Future	6.2800	93.7200	6.2400	93.7600	(0.637)	0.0000	0.0000	0
2015/03/23	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3000	93.7000	(0.316)	0.0000	0.0000	0
2015/03/23	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.3300	93.6700	(1.094)	0.0000	0.0000	0
2015/03/23	JBAF	15/12/2015			Jibar Tradeable Future	6.6400	93.3600	6.5700	93.4300	(1.054)	0.0000	0.0000	0
2015/03/23	JBAF	16/03/2016			Jibar Tradeable Future	6.8100	93.1900	6.7100	93.2900	(1.468)	0.0000	0.0000	0
2015/03/23	JBAF	15/06/2016			Jibar Tradeable Future	7.0000	93.0000	6.8900	93.1100	(1.571)	0.0000	0.0000	0
2015/03/23	JBAF	21/09/2016			Jibar Tradeable Future	7.1400	92.8600	7.0500	92.9500	(1.261)	0.0000	0.0000	0
2015/03/23	JBAF	21/12/2016			Jibar Tradeable Future	7.2900	92.7100	7.1900	92.8100	(1.372)	0.0000	0.0000	0
2015/03/23	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.3200	92.6800	(1.613)	0.0000	0.0000	0

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2015/03/23	R023	07/05/2015	8.14	Call	Bond Future	3,395.1800		3.3952	3,922.0800	3.9221	15.519	0	0	0
2015/03/23	R023	07/05/2015	8.15	Put	Bond Future	90.1200		0.0901	45.1800	0.0452	(49.867)	0	0	0
2015/03/23	R023	07/05/2015			Bond Future	7.5643		102.5993	7.4667	103.1731	(1.291)	0.0000	0.0000	15,224
2015/03/23	R023	07/05/2015	8.15	Call	Bond Future	3,446.7700		3.4468	3,975.6300	3.9756	15.344	0	0	0
2015/03/23	R023	07/05/2015	8.16	Call	Bond Future	3,498.5300		3.4985	4,029.2700	4.0293	15.170	0	0	0
2015/03/23	R023	07/05/2015	8.14	Put	Bond Future	94.6500		0.0946	47.7500	0.0478	(49.551)	0	0	0
2015/03/23	R023	07/05/2015	8.16	Put	Bond Future	85.7900		0.0858	42.7300	0.0427	(50.192)	0	0	0
2015/03/23	R023	06/08/2015	9.07	Put	Bond Future	41.7600		0.0418	27.0300	0.0270	(35.273)	0	0	911
2015/03/23	R023	06/08/2015	8.24	Call	Bond Future	3,938.2800		3.9383	4,409.5800	4.4096	11.967	0	0	0
2015/03/23	R023	06/08/2015			Bond Future	7.6110		104.2553	7.5094	104.8362	(1.336)	0.0000	0.0000	0
2015/03/23	R023	06/08/2015	9.07	Call	Bond Future	7,935.4300		7.9354	8,501.6100	8.5016	7.135	0	0	0
2015/03/23	R023	06/08/2015	8.26	Put	Bond Future	415.8600		0.4159	310.3200	0.3103	(25.379)	0	0	0
2015/03/23	R023	06/08/2015	8.25	Put	Bond Future	425.7300		0.4257	318.1700	0.3182	(25.265)	0	0	0
2015/03/23	R023	06/08/2015	8.24	Put	Bond Future	435.8100		0.4358	326.2000	0.3262	(25.151)	0	0	0
2015/03/23	R023	06/08/2015	8.25	Call	Bond Future	3,982.6500		3.9826	4,456.0000	4.4560	11.885	0	0	0
2015/03/23	R023	06/08/2015	8.26	Call	Bond Future	4,027.1800		4.0272	4,502.5500	4.5025	11.804	0	0	0
2015/03/23	R186	07/05/2015	7.40	Call	Bond Future	315.0900		0.3151	291.5500	0.2916	(7.471)	0	0	0
2015/03/23	R186	07/05/2015	8.10	Put	Bond Future	520.3900		0.5204	478.4100	0.4784	(8.067)	0	0	4,229
2015/03/23	R186	07/05/2015			Bond Future	7.8002		124.4543	7.7970	124.4814	(0.041)	0.0000	0.0000	37,543
2015/03/23	R186	07/05/2015	7.50	Put	Bond Future	3,102.8900		3.1029	3,047.3600	3.0474	(1.790)	0	0	4,229
2015/03/23	R186	07/05/2015	8.25	Call	Bond Future	4,058.1400		4.0581	4,054.7800	4.0548	(0.083)	0	0	0
2015/03/23	R186	07/05/2015	7.30	Call	Bond Future	191.8500		0.1918	173.7400	0.1737	(9.440)	0	0	0
2015/03/23	R186	07/05/2015	7.80	Put	Bond Future	1,440.4600		1.4405	1,381.4000	1.3814	(4.100)	0	0	300
2015/03/23	R186	07/05/2015	7.45	Put	Bond Future	3,449.2300		3.4492	3,396.0300	3.3960	(1.542)	0	0	4,229
2015/03/23	R186	07/05/2015	8.00	Put	Bond Future	749.2200		0.7492	700.0500	0.7000	(6.563)	0	0	4,229
2015/03/23	R186	07/05/2015	8.24	Put	Bond Future	298.1100		0.2981	266.9100	0.2669	(10.466)	0	0	0
2015/03/23	R186	07/05/2015	8.05	Put	Bond Future	626.5900		0.6266	580.9000	0.5809	(7.292)	0	0	4,229
2015/03/23	R186	07/05/2015	8.26	Put	Bond Future	274.1200		0.2741	244.4200	0.2444	(10.835)	0	0	0
2015/03/23	R186	07/05/2015	7.40	Put	Bond Future	3,812.6200		3.8126	3,761.9900	3.7620	(1.328)	0	0	4,229
2015/03/23	R186	07/05/2015	7.50	Call	Bond Future	492.1600		0.4922	463.7200	0.4637	(5.779)	0	0	0
2015/03/23	R186	07/05/2015	8.25	Put	Bond Future	285.9500		0.2859	255.5000	0.2555	(10.649)	0	0	0
2015/03/23	R186	07/05/2015	8.10	Call	Bond Future	3,052.8800		3.0529	3,037.9900	3.0380	(0.488)	0	0	0
2015/03/23	R186	07/05/2015	8.26	Call	Bond Future	4,128.3200		4.1283	4,125.7100	4.1257	(0.063)	0	0	0
2015/03/23	R186	07/05/2015	7.30	Put	Bond Future	4,584.8900		4.5849	4,539.6900	4.5397	(0.986)	0	0	0
2015/03/23	R186	07/05/2015	7.45	Call	Bond Future	396.1800		0.3962	370.0700	0.3701	(6.590)	0	0	0
2015/03/23	R186	07/05/2015	7.80	Call	Bond Future	1,438.8300		1.4388	1,406.8600	1.4069	(2.222)	0	0	0
2015/03/23	R186	07/05/2015	8.00	Call	Bond Future	2,445.1800		2.4452	2,423.1000	2.4231	(0.903)	0	0	0
2015/03/23	R186	07/05/2015	8.24	Call	Bond Future	3,988.2100		3.9882	3,984.1000	3.9841	(0.103)	0	0	0
2015/03/23	R186	07/05/2015	8.05	Call	Bond Future	2,741.8300		2.7418	2,723.2300	2.7232	(0.678)	0	0	0
2015/03/23	R186	06/08/2015	8.90	Put	Bond Future	252.3900		0.2524	239.7000	0.2397	(5.028)	0	0	5,350
2015/03/23	R186	06/08/2015	8.00	Put	Bond Future	1,846.5100		1.8465	1,810.5900	1.8106	(1.945)	0	0	0
2015/03/23	R186	06/08/2015			Bond Future	7.8482		121.1656	7.8452	121.1907	(0.038)	0.0000	0.0000	340
2015/03/23	R186	06/08/2015	8.00	Call	Bond Future	3,112.2700		3.1123	3,101.3800	3.1014	(0.350)	0	0	0
2015/03/23	R186	06/08/2015	8.01	Call	Bond Future	3,161.3100		3.1613	3,150.6200	3.1506	(0.338)	0	0	0
2015/03/23	R186	06/08/2015	7.99	Call	Bond Future	3,064.2100		3.0642	3,053.1100	3.0531	(0.362)	0	0	0
2015/03/23	R186	06/08/2015	7.75	Call	Bond Future	2,032.4500		2.0325	2,017.8100	2.0178	(0.720)	0	0	1,000
2015/03/23	R186	06/08/2015	8.90	Call	Bond Future	8,658.5200		8.6585	8,670.8600	8.6709	0.143	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
2015/03/23	R186	06/08/2015	7.99	Put	Bond Future	1,881.2600	1.8813	1,845.1300	1.8451	(1.921)	0	0	0
2015/03/23	R186	06/08/2015	7.75	Put	Bond Future	2,860.9600	2.8610	2,821.2900	2.8213	(1.387)	0	0	0
2015/03/23	R186	06/08/2015	8.01	Put	Bond Future	1,812.8100	1.8128	1,777.0900	1.7771	(1.970)	0	0	0
2015/03/23	R186	05/11/2015	8.24	Call	Bond Future	4,756.0400	4.7560	4,753.3100	4.7533	(0.057)	0	0	0
2015/03/23	R186	05/11/2015	8.25	Put	Bond Future	1,852.5900	1.8526	1,825.2900	1.8253	(1.474)	0	0	0
2015/03/23	R186	05/11/2015			Bond Future	7.8850	123.1770	7.8820	123.2017	(0.038)	0.0000	0.0000	0
2015/03/23	R186	05/11/2015	9.00	Put	Bond Future	543.5000	0.5435	529.1300	0.5291	(2.644)	0	0	2,600
2015/03/23	R186	05/11/2015	8.24	Put	Bond Future	1,879.9500	1.8800	1,852.5000	1.8525	(1.460)	0	0	0
2015/03/23	R186	05/11/2015	8.26	Put	Bond Future	1,825.1800	1.8252	1,798.0500	1.7981	(1.486)	0	0	0
2015/03/23	R186	05/11/2015	9.00	Call	Bond Future	9,266.5000	9.2665	9,276.8500	9.2768	0.112	0	0	0
2015/03/23	R186	05/11/2015	8.25	Call	Bond Future	4,808.3300	4.8083	4,805.7500	4.8057	(0.054)	0	0	0
2015/03/23	R186	05/11/2015	8.26	Call	Bond Future	4,860.5000	4.8605	4,858.0900	4.8581	(0.050)	0	0	0
2015/03/23	R186	04/02/2016	7.50	Call	Bond Future	2,129.1300	2.1291	2,121.7400	2.1217	(0.347)	0	0	0
2015/03/23	R186	04/02/2016			Bond Future	7.9096	120.0639	7.9068	120.0862	(0.035)	0.0000	0.0000	5,592
2015/03/23	R186	04/02/2016	7.51	Call	Bond Future	2,159.4600	2.1595	2,152.0900	2.1521	(0.341)	0	0	0
2015/03/23	R186	04/02/2016	7.50	Put	Bond Future	5,504.6200	5.5046	5,474.9900	5.4750	(0.538)	0	0	0
2015/03/23	R186	04/02/2016	7.49	Call	Bond Future	2,099.4900	2.0995	2,092.0800	2.0921	(0.353)	0	0	0
2015/03/23	R186	04/02/2016	7.49	Put	Bond Future	5,559.0000	5.5590	5,529.3500	5.5293	(0.533)	0	0	0
2015/03/23	R186	04/02/2016	7.51	Put	Bond Future	5,451.0100	5.4510	5,421.4000	5.4214	(0.543)	0	0	0
2015/03/23	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R197	07/05/2015			Bond Future	287.1107	287.1107	287.2638	287.2638	0.053	0.0000	0.0000	1,044
2015/03/23	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R197	07/05/2015	293.99	Put	Bond Future	6,879.3000	6.8793	6,726.1600	6.7262	(2.226)	0	0	0
2015/03/23	R197	07/05/2015	294.01	Put	Bond Future	6,899.3000	6.8993	6,746.1600	6.7462	(2.220)	0	0	0
2015/03/23	R197	07/05/2015	294.00	Put	Bond Future	6,889.3000	6.8893	6,736.1600	6.7362	(2.223)	0	0	0
2015/03/23	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R197	06/08/2015			Bond Future	285.7164	285.7164	285.8661	285.8661	0.052	0.0000	0.0000	0
2015/03/23	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R197	06/08/2015	287.99	Put	Bond Future	2,273.5700	2.2736	2,123.9000	2.1239	(6.583)	0	0	0
2015/03/23	R197	06/08/2015	288.01	Put	Bond Future	2,293.5700	2.2936	2,143.9000	2.1439	(6.526)	0	0	0
2015/03/23	R197	06/08/2015	288.00	Put	Bond Future	2,283.5700	2.2836	2,133.9000	2.1339	(6.554)	0	0	0
2015/03/23	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R202	07/05/2015			Bond Future	237.3966	237.3966	237.1842	237.1842	(0.090)	0.0000	0.0000	51,206
2015/03/23	R202	07/05/2015	238.49	Put	Bond Future	1,093.3700	1.0934	1,305.8500	1.3059	19.433	0	0	0
2015/03/23	R202	07/05/2015	238.50	Put	Bond Future	1,103.3700	1.1034	1,315.8500	1.3159	19.257	0	0	0
2015/03/23	R202	07/05/2015	238.51	Put	Bond Future	1,113.3700	1.1134	1,325.8500	1.3259	19.084	0	0	0
2015/03/23	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R202	06/08/2015			Bond Future	238.0333	238.0333	237.8122	237.8122	(0.093)	0.0000	0.0000	0
2015/03/23	R202	06/08/2015	239.99	Put	Bond Future	1,956.6500	1.9566	2,177.7700	2.1778	11.301	0	0	0
2015/03/23	R202	06/08/2015	240.00	Put	Bond Future	1,966.6500	1.9666	2,187.7700	2.1878	11.243	0	0	0
2015/03/23	R202	06/08/2015	240.01	Put	Bond Future	1,976.6500	1.9766	2,197.7700	2.1978	11.187	0	0	0
2015/03/23	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/23	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R203	07/05/2015			Bond Future	6.8201	104.3333	6.7082	104.5771	(1.641)	0.0000	0.0000	7,710
2015/03/23	R203	07/05/2015	7.24	Put	Bond Future	50.7400	0.0507	23.2200	0.0232	(54.237)	0	0	0
2015/03/23	R203	07/05/2015	7.26	Put	Bond Future	45.7600	0.0458	20.6000	0.0206	(54.983)	0	0	0
2015/03/23	R203	07/05/2015	7.25	Put	Bond Future	48.1900	0.0482	21.8800	0.0219	(54.596)	0	0	0
2015/03/23	R203	07/05/2015	7.25	Call	Bond Future	977.8200	0.9778	1,195.2500	1.1953	22.236	0	0	0
2015/03/23	R203	07/05/2015	7.24	Call	Bond Future	958.8700	0.9589	1,175.0900	1.1751	22.549	0	0	0
2015/03/23	R203	07/05/2015	7.26	Call	Bond Future	996.8800	0.9969	1,215.4600	1.2155	21.926	0	0	0
2015/03/23	R203	06/08/2015	6.74	Call	Bond Future	386.8100	0.3868	495.8000	0.4958	28.177	0	0	0
2015/03/23	R203	06/08/2015	6.75	Put	Bond Future	612.5000	0.6125	477.5300	0.4775	(22.036)	0	0	0
2015/03/23	R203	06/08/2015			Bond Future	6.8610	106.0173	6.7355	106.2628	(1.829)	0.0000	0.0000	0
2015/03/23	R203	06/08/2015	6.75	Call	Bond Future	395.4000	0.3954	505.9300	0.5059	27.954	0	0	0
2015/03/23	R203	06/08/2015	6.76	Call	Bond Future	404.1100	0.4041	516.1700	0.5162	27.730	0	0	0
2015/03/23	R203	06/08/2015	6.74	Put	Bond Future	623.5000	0.6235	486.9900	0.4870	(21.894)	0	0	0
2015/03/23	R203	06/08/2015	6.76	Put	Bond Future	601.6300	0.6016	468.1900	0.4682	(22.180)	0	0	0
2015/03/23	R203	05/11/2015	5.99	Call	Bond Future	92.3000	0.0923	128.5400	0.1285	39.263	0	0	0
2015/03/23	R203	05/11/2015	6.00	Put	Bond Future	1,618.7400	1.6187	1,406.7200	1.4067	(13.098)	0	0	0
2015/03/23	R203	05/11/2015			Bond Future	6.8700	103.6095	6.7267	103.8585	(2.086)	0.0000	0.0000	0
2015/03/23	R203	05/11/2015	6.00	Call	Bond Future	94.6500	0.0946	131.6100	0.1316	39.049	0	0	0
2015/03/23	R203	05/11/2015	6.01	Call	Bond Future	97.2200	0.0972	134.9600	0.1350	38.819	0	0	0
2015/03/23	R203	05/11/2015	5.99	Put	Bond Future	1,634.0800	1.6341	1,421.3400	1.4213	(13.019)	0	0	0
2015/03/23	R203	05/11/2015	6.01	Put	Bond Future	1,603.6200	1.6036	1,392.3800	1.3924	(13.173)	0	0	0
2015/03/23	R204	07/05/2015	7.51	Put	Bond Future	84.4700	0.0845	40.8200	0.0408	(51.675)	0	0	0
2015/03/23	R204	07/05/2015			Bond Future	7.0886	105.9674	6.9785	106.3198	(1.554)	0.0000	0.0000	12,556
2015/03/23	R204	07/05/2015	7.50	Put	Bond Future	88.7300	0.0887	43.2100	0.0432	(51.302)	0	0	0
2015/03/23	R204	07/05/2015	7.49	Call	Bond Future	1,364.8400	1.3648	1,669.8200	1.6698	22.345	0	0	0
2015/03/23	R204	07/05/2015	7.50	Call	Bond Future	1,391.9300	1.3919	1,698.8100	1.6988	22.047	0	0	0
2015/03/23	R204	07/05/2015	7.51	Call	Bond Future	1,419.0900	1.4191	1,727.8400	1.7278	21.757	0	0	0
2015/03/23	R204	07/05/2015	7.49	Put	Bond Future	93.0800	0.0931	45.6600	0.0457	(50.945)	0	0	0
2015/03/23	R204	06/08/2015	7.74	Call	Bond Future	1,976.0100	1.9760	2,267.9400	2.2679	14.774	0	0	0
2015/03/23	R204	06/08/2015	7.75	Put	Bond Future	206.3700	0.2064	143.7200	0.1437	(30.358)	0	0	0
2015/03/23	R204	06/08/2015			Bond Future	7.1429	103.6417	7.0240	103.9976	(1.665)	0.0000	0.0000	100
2015/03/23	R204	06/08/2015	8.41	Call	Bond Future	3,731.5700	3.7316	4,075.1000	4.0751	9.206	0	0	0
2015/03/23	R204	06/08/2015	7.74	Put	Bond Future	211.6200	0.2116	147.6700	0.1477	(30.219)	0	0	0
2015/03/23	R204	06/08/2015	7.76	Put	Bond Future	201.2300	0.2012	139.8700	0.1399	(30.492)	0	0	0
2015/03/23	R204	06/08/2015	8.41	Put	Bond Future	31.6400	0.0316	19.2900	0.0193	(39.033)	0	0	699
2015/03/23	R204	06/08/2015	7.75	Call	Bond Future	1,999.9900	2.0000	2,293.2200	2.2932	14.662	0	0	0
2015/03/23	R204	06/08/2015	7.76	Call	Bond Future	2,024.0700	2.0241	2,318.5900	2.3186	14.551	0	0	0
2015/03/23	R204	05/11/2015			Bond Future	7.1730	105.3620	7.0436	105.7233	(1.804)	0.0000	0.0000	0
2015/03/23	R204	05/11/2015	6.25	Call	Bond Future	164.0200	0.1640	216.6000	0.2166	32.057	0	0	0
2015/03/23	R204	05/11/2015	6.24	Put	Bond Future	2,800.4300	2.8004	2,490.8000	2.4908	(11.057)	0	0	0
2015/03/23	R204	05/11/2015	6.26	Put	Bond Future	2,750.6400	2.7506	2,442.9900	2.4430	(11.185)	0	0	0
2015/03/23	R204	05/11/2015	6.25	Put	Bond Future	2,775.5000	2.7755	2,466.8500	2.4669	(11.121)	0	0	0
2015/03/23	R204	05/11/2015	6.26	Call	Bond Future	167.9000	0.1679	221.4800	0.2215	31.912	0	0	0
2015/03/23	R204	05/11/2015	6.24	Call	Bond Future	160.2100	0.1602	211.8100	0.2118	32.208	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
2015/03/23	R207	07/05/2015			Bond Future	7.2420	102.3598	7.1431	102.7474	(1.366)	0.0000	0.0000	34,749
2015/03/23	R207	07/05/2015	8.25	Call	Bond Future	3,853.3900	3.8534	4,238.4500	4.2385	9.993	0	0	0
2015/03/23	R207	07/05/2015	7.73	Call	Bond Future	1,968.3200	1.9683	2,315.6300	2.3156	17.645	0	0	66
2015/03/23	R207	07/05/2015	8.24	Put	Bond Future	4.2100	0.0042	1.4500	0.0014	(65.558)	0	0	0
2015/03/23	R207	07/05/2015	7.73	Put	Bond Future	81.7400	0.0817	41.4000	0.0414	(49.352)	0	0	0
2015/03/23	R207	07/05/2015	8.26	Put	Bond Future	3.6900	0.0037	1.2500	0.0013	(66.125)	0	0	0
2015/03/23	R207	07/05/2015	8.25	Put	Bond Future	3.9400	0.0039	1.3500	0.0014	(65.736)	0	0	0
2015/03/23	R207	07/05/2015	8.26	Call	Bond Future	3,890.4200	3.8904	4,275.6300	4.2756	9.902	0	0	0
2015/03/23	R207	07/05/2015	8.24	Call	Bond Future	3,816.3700	3.8164	4,201.2600	4.2013	10.085	0	0	0
2015/03/23	R207	06/08/2015	7.76	Call	Bond Future	2,095.5300	2.0955	2,390.7800	2.3908	14.090	0	0	0
2015/03/23	R207	06/08/2015			Bond Future	7.2967	100.3693	7.1917	100.7611	(1.440)	0.0000	0.0000	100
2015/03/23	R207	06/08/2015	7.74	Call	Bond Future	2,040.7300	2.0407	2,332.5000	2.3325	14.297	0	0	0
2015/03/23	R207	06/08/2015	7.75	Call	Bond Future	2,068.1600	2.0682	2,361.6700	2.3617	14.192	0	0	0
2015/03/23	R207	06/08/2015	7.46	Call	Bond Future	1,341.8800	1.3419	1,578.0100	1.5780	17.597	0	0	70
2015/03/23	R207	06/08/2015	7.74	Put	Bond Future	407.7800	0.4078	307.7800	0.3078	(24.523)	0	0	0
2015/03/23	R207	06/08/2015	7.76	Put	Bond Future	389.6700	0.3897	293.1500	0.2932	(24.770)	0	0	0
2015/03/23	R207	06/08/2015	7.46	Put	Bond Future	736.5800	0.7366	580.9400	0.5809	(21.130)	0	0	0
2015/03/23	R207	06/08/2015	7.75	Put	Bond Future	398.7400	0.3987	300.4800	0.3005	(24.643)	0	0	0
2015/03/23	R207	05/11/2015	7.76	Call	Bond Future	2,185.5100	2.1855	2,459.9700	2.4600	12.558	0	0	0
2015/03/23	R207	05/11/2015			Bond Future	7.3273	102.0356	7.2153	102.4332	(1.529)	0.0000	0.0000	0
2015/03/23	R207	05/11/2015	7.74	Call	Bond Future	2,137.3700	2.1374	2,408.8500	2.4088	12.702	0	0	0
2015/03/23	R207	05/11/2015	7.75	Call	Bond Future	2,161.5300	2.1615	2,434.4900	2.4345	12.628	0	0	0
2015/03/23	R207	05/11/2015	7.43	Call	Bond Future	1,455.9200	1.4559	1,677.0000	1.6770	15.185	0	0	53
2015/03/23	R207	05/11/2015	7.74	Put	Bond Future	689.0800	0.6891	562.8700	0.5629	(18.316)	0	0	0
2015/03/23	R207	05/11/2015	7.76	Put	Bond Future	667.6800	0.6677	544.4500	0.5445	(18.456)	0	0	0
2015/03/23	R207	05/11/2015	7.43	Put	Bond Future	1,093.2100	1.0932	916.6000	0.9166	(16.155)	0	0	0
2015/03/23	R207	05/11/2015	7.75	Put	Bond Future	678.4600	0.6785	553.7300	0.5537	(18.384)	0	0	0
2015/03/23	R207	04/02/2016	7.27	Put	Bond Future	1,532.0300	1.5320	1,326.3100	1.3263	(13.428)	0	0	0
2015/03/23	R207	04/02/2016	7.49	Put	Bond Future	1,186.8600	1.1869	1,013.9900	1.0140	(14.565)	0	0	0
2015/03/23	R207	04/02/2016			Bond Future	7.3350	100.2044	7.2155	100.6066	(1.629)	0.0000	0.0000	0
2015/03/23	R207	04/02/2016	7.51	Put	Bond Future	1,158.5900	1.1586	988.6300	0.9886	(14.670)	0	0	0
2015/03/23	R207	04/02/2016	7.27	Call	Bond Future	1,313.4300	1.3134	1,509.9600	1.5100	14.963	0	0	43
2015/03/23	R207	04/02/2016	7.50	Call	Bond Future	1,724.7200	1.7247	1,955.5500	1.9556	13.384	0	0	0
2015/03/23	R207	04/02/2016	7.51	Call	Bond Future	1,743.9900	1.7440	1,976.2800	1.9763	13.319	0	0	0
2015/03/23	R207	04/02/2016	7.50	Put	Bond Future	1,172.6600	1.1727	1,001.2400	1.0012	(14.618)	0	0	0
2015/03/23	R207	04/02/2016	7.49	Call	Bond Future	1,705.5600	1.7056	1,934.9400	1.9349	13.449	0	0	0
2015/03/23	R208	07/05/2015	8.01	Call	Bond Future	3,016.3900	3.0164	3,446.9900	3.4470	14.275	0	0	0
2015/03/23	R208	07/05/2015			Bond Future	7.3561	97.9104	7.2579	98.3659	(1.334)	0.0000	0.0000	60,821
2015/03/23	R208	07/05/2015	7.99	Call	Bond Future	2,932.3700	2.9324	3,360.5700	3.3606	14.603	0	0	0
2015/03/23	R208	07/05/2015	8.00	Call	Bond Future	2,974.3600	2.9744	3,403.7700	3.4038	14.437	0	0	0
2015/03/23	R208	07/05/2015	7.99	Put	Bond Future	52.0900	0.0521	24.7800	0.0248	(52.428)	0	0	0
2015/03/23	R208	07/05/2015	8.00	Put	Bond Future	49.4800	0.0495	23.3800	0.0234	(52.749)	0	0	0
2015/03/23	R208	07/05/2015	8.01	Put	Bond Future	46.9400	0.0469	22.0300	0.0220	(53.068)	0	0	0
2015/03/23	R208	06/08/2015			Bond Future	7.4040	99.4907	7.3009	99.9515	(1.392)	0.0000	0.0000	0
2015/03/23	R208	06/08/2015	8.00	Call	Bond Future	2,959.4000	2.9594	3,330.9100	3.3309	12.554	0	0	0
2015/03/23	R208	06/08/2015	8.85	Call	Bond Future	6,226.2900	6.2263	6,675.7600	6.6758	7.219	0	0	0
2015/03/23	R208	06/08/2015	8.01	Call	Bond Future	2,994.3000	2.9943	3,367.5100	3.3675	12.464	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
2015/03/23	R208	06/08/2015	7.99	Call	Bond Future	2,924.6400	2.9246	3,294.4000	3.2944	12.643	0	0	0
2015/03/23	R208	06/08/2015	8.01	Put	Bond Future	337.4500	0.3374	249.8500	0.2498	(25.959)	0	0	0
2015/03/23	R208	06/08/2015	8.00	Put	Bond Future	345.6600	0.3457	256.3600	0.2564	(25.835)	0	0	0
2015/03/23	R208	06/08/2015	8.85	Put	Bond Future	31.4300	0.0314	20.0900	0.0201	(36.080)	0	0	198
2015/03/23	R208	06/08/2015	7.99	Put	Bond Future	354.0500	0.3541	263.0000	0.2630	(25.717)	0	0	0
2015/03/23	R208	05/11/2015			Bond Future	7.4369	97.7413	7.3283	98.2092	(1.461)	0.0000	0.0000	0
2015/03/23	R208	05/11/2015	8.48	Call	Bond Future	4,629.1300	4.6291	5,036.1800	5.0362	8.793	0	0	0
2015/03/23	R208	05/11/2015	7.74	Put	Bond Future	976.6200	0.9766	808.9000	0.8089	(17.174)	0	0	0
2015/03/23	R208	05/11/2015	7.75	Call	Bond Future	2,294.8700	2.2949	2,596.9500	2.5969	13.163	0	0	0
2015/03/23	R208	05/11/2015	7.76	Call	Bond Future	2,322.3400	2.3223	2,626.2900	2.6263	13.088	0	0	0
2015/03/23	R208	05/11/2015	8.48	Put	Bond Future	271.9900	0.2720	211.1400	0.2111	(22.372)	0	0	2,200
2015/03/23	R208	05/11/2015	7.74	Call	Bond Future	2,267.8600	2.2679	2,568.0400	2.5680	13.236	0	0	0
2015/03/23	R208	05/11/2015	7.76	Put	Bond Future	946.6400	0.9466	782.6900	0.7827	(17.319)	0	0	0
2015/03/23	R208	05/11/2015	7.75	Put	Bond Future	961.3900	0.9614	795.5700	0.7956	(17.248)	0	0	0
2015/03/23	R209	07/05/2015			Bond Future	8.3718	79.9324	8.2952	80.5661	(0.915)	0.0000	0.0000	21,968
2015/03/23	R209	07/05/2015	8.99	Put	Bond Future	168.1600	0.1682	102.1900	0.1022	(39.230)	0	0	0
2015/03/23	R209	07/05/2015	7.30	Call	Bond Future	6.3800	0.0064	8.4500	0.0085	32.445	0	0	0
2015/03/23	R209	07/05/2015	8.30	Put	Bond Future	1,788.2100	1.7882	1,411.3700	1.4114	(21.074)	0	0	700
2015/03/23	R209	07/05/2015	9.01	Put	Bond Future	154.5300	0.1545	93.0700	0.0931	(39.772)	0	0	0
2015/03/23	R209	07/05/2015	8.99	Call	Bond Future	5,016.8400	5.0168	5,584.5100	5.5845	11.315	0	0	0
2015/03/23	R209	07/05/2015	9.00	Put	Bond Future	161.2200	0.1612	97.5400	0.0975	(39.499)	0	0	0
2015/03/23	R209	07/05/2015	9.00	Call	Bond Future	5,084.5700	5.0846	5,654.5300	5.6545	11.210	0	0	0
2015/03/23	R209	07/05/2015	7.30	Put	Bond Future	9,615.3200	9.6153	8,983.7500	8.9838	(6.568)	0	0	0
2015/03/23	R209	07/05/2015	8.30	Call	Bond Future	1,194.4400	1.1944	1,451.2400	1.4512	21.500	0	0	0
2015/03/23	R209	07/05/2015	9.01	Call	Bond Future	5,152.4400	5.1524	5,724.6200	5.7246	11.105	0	0	0
2015/03/23	R209	06/08/2015	8.99	Put	Bond Future	882.2300	0.8822	726.3900	0.7264	(17.664)	0	0	0
2015/03/23	R209	06/08/2015			Bond Future	8.4176	81.2226	8.3392	81.8647	(0.931)	0.0000	0.0000	0
2015/03/23	R209	06/08/2015	9.01	Put	Bond Future	847.4600	0.8475	696.3400	0.6963	(17.832)	0	0	0
2015/03/23	R209	06/08/2015	9.90	Call	Bond Future	10,898.1500	10.8982	11,514.0900	11.5141	5.652	0	0	0
2015/03/23	R209	06/08/2015	9.00	Call	Bond Future	5,399.8500	5.3999	5,888.5400	5.8885	9.050	0	0	0
2015/03/23	R209	06/08/2015	9.01	Call	Bond Future	5,456.9900	5.4570	5,948.0300	5.9480	8.998	0	0	0
2015/03/23	R209	06/08/2015	9.00	Put	Bond Future	864.7000	0.8647	711.2300	0.7112	(17.748)	0	0	0
2015/03/23	R209	06/08/2015	8.99	Call	Bond Future	5,342.8900	5.3429	5,829.2100	5.8292	9.102	0	0	0
2015/03/23	R209	06/08/2015	9.90	Put	Bond Future	100.9300	0.1009	74.7100	0.0747	(25.978)	0	0	2,914
2015/03/23	R209	05/11/2015	7.99	Put	Bond Future	5,550.0000	5.5500	5,105.2700	5.1053	(8.013)	0	0	0
2015/03/23	R209	05/11/2015			Bond Future	8.4560	79.4219	8.3756	80.0742	(0.950)	0.0000	0.0000	0
2015/03/23	R209	05/11/2015	8.01	Put	Bond Future	5,431.3200	5.4313	4,991.5800	4.9916	(8.096)	0	0	0
2015/03/23	R209	05/11/2015	7.99	Call	Bond Future	1,650.9400	1.6509	1,858.5800	1.8586	12.577	0	0	0
2015/03/23	R209	05/11/2015	8.00	Put	Bond Future	5,490.4400	5.4904	5,048.2100	5.0482	(8.055)	0	0	0
2015/03/23	R209	05/11/2015	8.00	Call	Bond Future	1,678.0500	1.6781	1,888.1900	1.8882	12.523	0	0	0
2015/03/23	R209	05/11/2015	8.01	Call	Bond Future	1,705.4600	1.7055	1,918.0900	1.9181	12.468	0	0	0
2015/03/23	R210	07/05/2015			Bond Future	174.0667	174.0667	174.2295	174.2295	0.094	0.0000	0.0000	829
2015/03/23	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R210	07/05/2015	176.99	Put	Bond Future	2,923.3300	2.9233	2,760.4800	2.7605	(5.571)	0	0	0
2015/03/23	R210	07/05/2015	177.01	Put	Bond Future	2,943.3300	2.9433	2,780.4800	2.7805	(5.533)	0	0	0
2015/03/23	R210	07/05/2015	177.00	Put	Bond Future	2,933.3300	2.9333	2,770.4800	2.7705	(5.552)	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
2015/03/23	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R210	06/08/2015			Bond Future	176.8902	176.8902	177.0522	177.0522	0.092	0.0000	0.0000	0
2015/03/23	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R210	06/08/2015	178.99	Put	Bond Future	2,099.8100	2.0998	1,937.7600	1.9378	(7.717)	0	0	0
2015/03/23	R210	06/08/2015	179.01	Put	Bond Future	2,119.8100	2.1198	1,957.7600	1.9578	(7.645)	0	0	0
2015/03/23	R210	06/08/2015	179.00	Put	Bond Future	2,109.8100	2.1098	1,947.7600	1.9478	(7.681)	0	0	0
2015/03/23	R211	07/05/2015	134.99	Put	Bond Future	3,762.6900	3.7627	3,786.9800	3.7870	0.646	0	0	0
2015/03/23	R211	07/05/2015			Bond Future	131.2273	131.2273	131.2030	131.2030	(0.019)	0.0000	0.0000	1,120
2015/03/23	R211	07/05/2015	135.01	Put	Bond Future	3,782.6900	3.7827	3,806.9800	3.8070	0.642	0	0	0
2015/03/23	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R211	07/05/2015	135.00	Put	Bond Future	3,772.6900	3.7727	3,796.9800	3.7970	0.644	0	0	0
2015/03/23	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R211	06/08/2015			Bond Future	131.7380	131.7380	131.7106	131.7106	(0.021)	0.0000	0.0000	0
2015/03/23	R211	06/08/2015	134.99	Put	Bond Future	3,252.0400	3.2520	3,279.4300	3.2794	0.842	0	0	0
2015/03/23	R211	06/08/2015	135.01	Put	Bond Future	3,272.0400	3.2720	3,299.4300	3.2994	0.837	0	0	0
2015/03/23	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R211	06/08/2015	135.00	Put	Bond Future	3,262.0400	3.2620	3,289.4300	3.2894	0.840	0	0	0
2015/03/23	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R212	07/05/2015			Bond Future	137.5396	137.5396	137.5148	137.5148	(0.018)	0.0000	0.0000	1,145
2015/03/23	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R212	07/05/2015	140.99	Put	Bond Future	3,450.3800	3.4504	3,475.1900	3.4752	0.719	0	0	0
2015/03/23	R212	07/05/2015	141.01	Put	Bond Future	3,470.3800	3.4704	3,495.1900	3.4952	0.715	0	0	0
2015/03/23	R212	07/05/2015	141.00	Put	Bond Future	3,460.3800	3.4604	3,485.1900	3.4852	0.717	0	0	0
2015/03/23	R212	06/08/2015	141.01	Put	Bond Future	3,015.2200	3.0152	3,043.3100	3.0433	0.932	0	0	0
2015/03/23	R212	06/08/2015			Bond Future	137.9948	137.9948	137.9667	137.9667	(0.020)	0.0000	0.0000	0
2015/03/23	R212	06/08/2015	141.00	Put	Bond Future	3,005.2200	3.0052	3,033.3100	3.0333	0.935	0	0	0
2015/03/23	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R212	06/08/2015	140.99	Put	Bond Future	2,995.2200	2.9952	3,023.3100	3.0233	0.938	0	0	0
2015/03/23	R213	07/05/2015	8.74	Call	Bond Future	4,097.1800	4.0972	4,662.0100	4.6620	13.786	0	0	0
2015/03/23	R213	07/05/2015	8.75	Put	Bond Future	245.0900	0.2451	150.4300	0.1504	(38.623)	0	0	0
2015/03/23	R213	07/05/2015			Bond Future	8.2484	90.4562	8.1667	91.1189	(0.991)	0.0000	0.0000	16,829
2015/03/23	R213	07/05/2015	8.75	Call	Bond Future	4,162.6400	4.1626	4,730.7000	4.7307	13.647	0	0	0
2015/03/23	R213	07/05/2015	8.76	Call	Bond Future	4,228.3600	4.2284	4,799.5600	4.7996	13.509	0	0	0
2015/03/23	R213	07/05/2015	8.74	Put	Bond Future	255.3300	0.2553	157.4400	0.1574	(38.339)	0	0	0
2015/03/23	R213	07/05/2015	8.76	Put	Bond Future	235.2100	0.2352	143.6900	0.1437	(38.910)	0	0	0
2015/03/23	R213	06/08/2015			Bond Future	8.2968	91.9162	8.2129	92.5876	(1.012)	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
2015/03/23	R213	06/08/2015	8.49	Put	Bond Future	1,714.6100		1.7146	1,443.9900	1.4440	(15.783)	0	0	0
2015/03/23	R213	06/08/2015	8.51	Put	Bond Future	1,653.4800		1.6535	1,389.5700	1.3896	(15.961)	0	0	0
2015/03/23	R213	06/08/2015	8.49	Call	Bond Future	3,232.9100		3.2329	3,633.7200	3.6337	12.398	0	0	0
2015/03/23	R213	06/08/2015	8.50	Put	Bond Future	1,683.6200		1.6836	1,416.3700	1.4164	(15.874)	0	0	0
2015/03/23	R213	06/08/2015	8.50	Call	Bond Future	3,279.5300		3.2795	3,683.7100	3.6837	12.324	0	0	0
2015/03/23	R213	06/08/2015	8.51	Call	Bond Future	3,326.9000		3.3269	3,734.4200	3.7344	12.249	0	0	0
2015/03/23	R213	05/11/2015	7.76	Call	Bond Future	1,279.5400		1.2795	1,466.6800	1.4667	14.626	0	0	0
2015/03/23	R213	05/11/2015			Bond Future	8.3392		89.8964	8.2529	90.5785	(1.035)	0.0000	0.0000	0
2015/03/23	R213	05/11/2015	7.74	Call	Bond Future	1,234.4900		1.2345	1,416.6800	1.4167	14.758	0	0	0
2015/03/23	R213	05/11/2015	7.75	Call	Bond Future	1,257.0000		1.2570	1,441.6600	1.4417	14.691	0	0	0
2015/03/23	R213	05/11/2015	7.74	Put	Bond Future	6,125.1400		6.1251	5,625.2300	5.6252	(8.162)	0	0	0
2015/03/23	R213	05/11/2015	7.76	Put	Bond Future	6,000.9600		6.0010	5,506.0000	5.5060	(8.248)	0	0	0
2015/03/23	R213	05/11/2015	7.75	Put	Bond Future	6,062.9800		6.0630	5,565.5400	5.5655	(8.205)	0	0	0
2015/03/23	R214	07/05/2015			Bond Future	8.4003		81.3588	8.3238	82.0351	(0.911)	0.0000	0.0000	15,271
2015/03/23	R214	07/05/2015	9.15	Call	Bond Future	6,276.9800		6.2770	6,907.7700	6.9078	10.049	0	0	0
2015/03/23	R214	07/05/2015	9.16	Call	Bond Future	6,349.3700		6.3494	6,981.8300	6.9818	9.961	0	0	0
2015/03/23	R214	07/05/2015	9.14	Put	Bond Future	112.5100		0.1125	65.3300	0.0653	(41.934)	0	0	0
2015/03/23	R214	07/05/2015	9.16	Put	Bond Future	103.1500		0.1031	59.3500	0.0593	(42.462)	0	0	0
2015/03/23	R214	07/05/2015	9.15	Put	Bond Future	107.7400		0.1077	62.2700	0.0623	(42.203)	0	0	0
2015/03/23	R214	07/05/2015	9.14	Call	Bond Future	6,204.6400		6.2046	6,833.7200	6.8337	10.139	0	0	0
2015/03/23	R214	06/08/2015	8.76	Put	Bond Future	1,563.7700		1.5638	1,323.3600	1.3234	(15.374)	0	0	0
2015/03/23	R214	06/08/2015			Bond Future	8.4435		82.6719	8.3653	83.3574	(0.927)	0.0000	0.0000	0
2015/03/23	R214	06/08/2015	8.75	Put	Bond Future	1,592.4300		1.5924	1,348.8900	1.3489	(15.294)	0	0	0
2015/03/23	R214	06/08/2015	8.74	Call	Bond Future	4,134.3500		4.1344	4,573.1900	4.5732	10.614	0	0	0
2015/03/23	R214	06/08/2015	8.75	Call	Bond Future	4,187.7900		4.1878	4,629.7600	4.6298	10.554	0	0	0
2015/03/23	R214	06/08/2015	8.76	Call	Bond Future	4,241.5100		4.2415	4,686.6100	4.6866	10.494	0	0	0
2015/03/23	R214	06/08/2015	8.74	Put	Bond Future	1,621.5000		1.6215	1,374.8300	1.3748	(15.212)	0	0	0
2015/03/23	R214	05/11/2015			Bond Future	8.4815		80.7519	8.4013	81.4483	(0.945)	0.0000	0.0000	0
2015/03/23	R214	05/11/2015	7.99	Put	Bond Future	6,142.1000		6.1421	5,661.6300	5.6616	(7.823)	0	0	0
2015/03/23	R214	05/11/2015	8.00	Put	Bond Future	6,076.7600		6.0768	5,598.9400	5.5989	(7.863)	0	0	0
2015/03/23	R214	05/11/2015	8.01	Put	Bond Future	6,011.6700		6.0117	5,536.4800	5.5365	(7.904)	0	0	0
2015/03/23	R214	05/11/2015	7.99	Call	Bond Future	1,714.1700		1.7142	1,930.0600	1.9301	12.594	0	0	0
2015/03/23	R214	05/11/2015	8.00	Call	Bond Future	1,742.8100		1.7428	1,961.3500	1.9613	12.540	0	0	0
2015/03/23	R214	05/11/2015	8.01	Call	Bond Future	1,771.5300		1.7715	1,992.7000	1.9927	12.485	0	0	0
2015/03/23	R214	04/02/2016			Bond Future	8.5129		82.1856	8.4310	82.8923	(0.963)	0.0000	0.0000	4,320
2015/03/23	R214	04/02/2016	7.99	Put	Bond Future	6,865.9800		6.8660	6,395.5100	6.3955	(6.852)	0	0	0
2015/03/23	R214	04/02/2016	8.00	Call	Bond Future	2,207.7000		2.2077	2,446.3100	2.4463	10.808	0	0	0
2015/03/23	R214	04/02/2016	8.01	Call	Bond Future	2,237.9100		2.2379	2,478.8600	2.4789	10.767	0	0	0
2015/03/23	R214	04/02/2016	7.99	Call	Bond Future	2,177.4600		2.1775	2,413.7300	2.4137	10.851	0	0	0
2015/03/23	R214	04/02/2016	8.01	Put	Bond Future	6,739.1000		6.7391	6,273.3100	6.2733	(6.912)	0	0	0
2015/03/23	R214	04/02/2016	8.00	Put	Bond Future	6,802.4700		6.8025	6,334.3400	6.3343	(6.882)	0	0	0
2015/03/23	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R248	07/05/2015			Bond Future	8.4457		105.0783	8.3742	105.8972	(0.846)	0.0000	0.0000	37,576
2015/03/23	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R248	07/05/2015	9.26	Call	Bond Future	8,591.0400		8.5910	9,409.9100	9.4099	9.532	0	0	0

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2015/03/23	R248	07/05/2015	9.24	Call	Bond Future	8,395.2400	8.3952	9,214.1100	9.2141	9.754	0	0	0
2015/03/23	R248	07/05/2015	9.25	Call	Bond Future	8,493.2300	8.4932	9,312.1000	9.3121	9.641	0	0	0
2015/03/23	R248	06/08/2015	8.76	Call	Bond Future	2,966.9600	2.9670	3,796.8500	3.7969	27.971	0	0	0
2015/03/23	R248	06/08/2015			Bond Future	8.4899	106.7743	8.4167	107.6042	(0.862)	0.0000	0.0000	745
2015/03/23	R248	06/08/2015	8.74	Call	Bond Future	2,752.4400	2.7524	3,582.3300	3.5823	30.151	0	0	0
2015/03/23	R248	06/08/2015	8.75	Call	Bond Future	2,859.8000	2.8598	3,689.6900	3.6897	29.019	0	0	0
2015/03/23	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R248	05/11/2015	8.01	Put	Bond Future	6,088.6400	6.0886	5,245.6500	5.2457	(13.845)	0	0	0
2015/03/23	R248	05/11/2015			Bond Future	8.5287	104.1148	8.4537	104.9578	(0.879)	0.0000	0.0000	0
2015/03/23	R248	05/11/2015	8.00	Put	Bond Future	6,212.1000	6.2121	5,369.1100	5.3691	(13.570)	0	0	0
2015/03/23	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/23	R248	05/11/2015	7.99	Put	Bond Future	6,335.8100	6.3358	5,492.8200	5.4928	(13.305)	0	0	0

Total

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