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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/03/2015 TO 02/03/2015

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
2015/03/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	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
2015/03/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2025	07/05/2015			Bond Future	118.9198	118.9198	118.8971	118.8971	(0.019)	0.0000	0.0000	16
2015/03/02	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2025	07/05/2015	120.99	Put	Bond Future	2,070.1600	2.0702	2,092.8800	2.0929	1.097	0	0	0
2015/03/02	2025	07/05/2015	121.01	Put	Bond Future	2,090.1600	2.0902	2,112.8800	2.1129	1.087	0	0	0
2015/03/02	2025	07/05/2015	121.00	Put	Bond Future	2,080.1600	2.0802	2,102.8800	2.1029	1.092	0	0	0
2015/03/02	2025	06/08/2015	120.99	Put	Bond Future	1,283.9200	1.2839	1,303.4900	1.3035	1.524	0	0	0
2015/03/02	2025	06/08/2015			Bond Future	119.7061	119.7061	119.6865	119.6865	(0.016)	0.0000	0.0000	0
2015/03/02	2025	06/08/2015	121.01	Put	Bond Future	1,303.9200	1.3039	1,323.4900	1.3235	1.501	0	0	0
2015/03/02	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2025	06/08/2015	121.00	Put	Bond Future	1,293.9200	1.2939	1,313.4900	1.3135	1.512	0	0	0
2015/03/02	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2030	07/05/2015			Bond Future	8.0668	101.6429	8.0408	101.8641	(0.322)	0.0000	0.0000	5,775
2015/03/02	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2030	07/05/2015	8.74	Call	Bond Future	5,495.4100	5.4954	5,716.6300	5.7166	4.026	0	0	0
2015/03/02	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2030	07/05/2015	8.75	Call	Bond Future	5,573.7800	5.5738	5,795.0000	5.7950	3.969	0	0	0
2015/03/02	2030	07/05/2015	8.76	Call	Bond Future	5,652.0500	5.6521	5,873.2700	5.8733	3.914	0	0	0
2015/03/02	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2030	06/08/2015			Bond Future	8.1131	99.3028	8.0870	99.5223	(0.323)	0.0000	0.0000	0
2015/03/02	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2030	06/08/2015	7.74	Put	Bond Future	3,192.9300	3.1929	2,973.4700	2.9735	(6.873)	0	0	0
2015/03/02	2030	06/08/2015	7.76	Put	Bond Future	3,018.1900	3.0182	2,798.7300	2.7987	(7.271)	0	0	0
2015/03/02	2030	06/08/2015	7.75	Put	Bond Future	3,105.5100	3.1055	2,886.0500	2.8861	(7.067)	0	0	0
2015/03/02	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2032	07/05/2015			Bond Future	8.1958	101.4231	8.1749	101.6133	(0.255)	0.0000	0.0000	18
2015/03/02	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2032	07/05/2015	8.50	Call	Bond Future	2,711.4100	2.7114	2,901.6000	2.9016	7.014	0	0	0
2015/03/02	2032	07/05/2015	8.51	Call	Bond Future	2,798.7200	2.7987	2,988.9100	2.9889	6.796	0	0	0
2015/03/02	2032	07/05/2015	8.49	Call	Bond Future	2,623.9800	2.6240	2,814.1700	2.8142	7.248	0	0	0
2015/03/02	2032	06/08/2015	8.50	Call	Bond Future	2,289.4800	2.2895	2,477.2300	2.4772	8.201	0	0	0
2015/03/02	2032	06/08/2015			Bond Future	8.2406	103.0884	8.2197	103.2762	(0.254)	0.0000	0.0000	0
2015/03/02	2032	06/08/2015	8.51	Call	Bond Future	2,376.2100	2.3762	2,563.9600	2.5640	7.901	0	0	0

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2015/03/02	2032	06/08/2015	8.49	Call	Bond Future	2,202.6400	2.2026	2,390.3900	2.3904	8.524	0	0	0
2015/03/02	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2032	05/11/2015			Bond Future	8.2794	100.6489	8.2578	100.8405	(0.261)	0.0000	0.0000	0
2015/03/02	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2032	05/11/2015	7.99	Put	Bond Future	2,614.1300	2.6141	2,422.5100	2.4225	(7.330)	0	0	0
2015/03/02	2032	05/11/2015	8.01	Put	Bond Future	2,430.2900	2.4303	2,238.6700	2.2387	(7.885)	0	0	0
2015/03/02	2032	05/11/2015	8.00	Put	Bond Future	2,522.1500	2.5222	2,330.5300	2.3305	(7.597)	0	0	0
2015/03/02	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2037	07/05/2015			Bond Future	8.2646	104.7080	8.2336	105.0254	(0.376)	0.0000	0.0000	32,860
2015/03/02	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2037	07/05/2015	9.01	Call	Bond Future	7,185.3200	7.1853	7,502.7400	7.5027	4.418	0	0	0
2015/03/02	2037	07/05/2015	8.99	Call	Bond Future	7,002.9900	7.0030	7,320.4100	7.3204	4.533	0	0	0
2015/03/02	2037	07/05/2015	9.00	Call	Bond Future	7,094.2200	7.0942	7,411.6400	7.4116	4.474	0	0	0
2015/03/02	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2037	06/08/2015			Bond Future	8.3092	102.1678	8.2779	102.4849	(0.377)	0.0000	0.0000	1,954
2015/03/02	2037	06/08/2015	8.75	Call	Bond Future	4,298.8500	4.2988	4,615.8800	4.6159	7.375	0	0	0
2015/03/02	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2037	06/08/2015	8.76	Call	Bond Future	4,393.0800	4.3931	4,710.1100	4.7101	7.217	0	0	0
2015/03/02	2037	06/08/2015	8.74	Call	Bond Future	4,204.4800	4.2045	4,521.5100	4.5215	7.540	0	0	0
2015/03/02	2037	05/11/2015	7.99	Put	Bond Future	3,638.2300	3.6382	3,315.1800	3.3152	(8.879)	0	0	0
2015/03/02	2037	05/11/2015	8.01	Put	Bond Future	3,427.6400	3.4276	3,104.5900	3.1046	(9.425)	0	0	0
2015/03/02	2037	05/11/2015			Bond Future	8.3445	103.8698	8.3122	104.1928	(0.387)	0.0000	0.0000	0
2015/03/02	2037	05/11/2015	8.00	Put	Bond Future	3,532.8500	3.5329	3,209.8000	3.2098	(9.144)	0	0	0
2015/03/02	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2038	07/05/2015	126.99	Put	Bond Future	789.8700	0.7899	813.8100	0.8138	3.031	0	0	0
2015/03/02	2038	07/05/2015			Bond Future	126.2001	126.2001	126.1762	126.1762	(0.019)	0.0000	0.0000	2,476
2015/03/02	2038	07/05/2015	127.00	Put	Bond Future	799.8700	0.7999	823.8100	0.8238	2.993	0	0	0
2015/03/02	2038	07/05/2015	127.01	Put	Bond Future	809.8700	0.8099	833.8100	0.8338	2.956	0	0	0
2015/03/02	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2038	06/08/2015			Bond Future	126.9596	126.9596	126.9397	126.9397	(0.016)	0.0000	0.0000	0
2015/03/02	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2038	06/08/2015	127.99	Put	Bond Future	1,030.3600	1.0304	1,050.2600	1.0503	1.931	0	0	0
2015/03/02	2038	06/08/2015	128.01	Put	Bond Future	1,050.3600	1.0504	1,070.2600	1.0703	1.895	0	0	0
2015/03/02	2038	06/08/2015	128.00	Put	Bond Future	1,040.3600	1.0404	1,060.2600	1.0603	1.913	0	0	0

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2015/03/02	2044	07/05/2015			Bond Future	8.3124	107.1757	8.2814	107.5272	(0.373)	0.0000	0.0000	9,494
2015/03/02	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2044	07/05/2015	9.01	Call	Bond Future	7,414.3100	7.4143	7,765.7500	7.7658	4.740	0	0	0
2015/03/02	2044	07/05/2015	8.99	Call	Bond Future	7,214.2300	7.2142	7,565.6700	7.5657	4.871	0	0	0
2015/03/02	2044	07/05/2015	9.00	Call	Bond Future	7,314.3500	7.3143	7,665.7900	7.6658	4.805	0	0	0
2015/03/02	2044	06/08/2015	8.76	Call	Bond Future	4,375.2600	4.3753	4,726.7500	4.7268	8.034	0	0	0
2015/03/02	2044	06/08/2015			Bond Future	8.3547	104.5507	8.3234	104.9022	(0.375)	0.0000	0.0000	0
2015/03/02	2044	06/08/2015	8.74	Call	Bond Future	4,166.6400	4.1666	4,518.1300	4.5181	8.436	0	0	0
2015/03/02	2044	06/08/2015	8.75	Call	Bond Future	4,271.0400	4.2710	4,622.5300	4.6225	8.230	0	0	0
2015/03/02	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2044	05/11/2015			Bond Future	8.3882	106.2924	8.3560	106.6506	(0.384)	0.0000	0.0000	0
2015/03/02	2044	05/11/2015	8.24	Put	Bond Future	1,666.5800	1.6666	1,308.4600	1.3085	(21.488)	0	0	0
2015/03/02	2044	05/11/2015	8.26	Put	Bond Future	1,439.0200	1.4390	1,080.9000	1.0809	(24.886)	0	0	0
2015/03/02	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2044	05/11/2015	8.25	Put	Bond Future	1,552.6900	1.5527	1,194.5700	1.1946	(23.064)	0	0	0
2015/03/02	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2046	07/05/2015			Bond Future	125.7984	125.7984	125.7743	125.7743	(0.019)	0.0000	0.0000	5,889
2015/03/02	2046	07/05/2015	126.99	Put	Bond Future	1,191.6100	1.1916	1,215.7400	1.2157	2.025	0	0	0
2015/03/02	2046	07/05/2015	127.01	Put	Bond Future	1,211.6100	1.2116	1,235.7400	1.2357	1.992	0	0	0
2015/03/02	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2046	07/05/2015	127.00	Put	Bond Future	1,201.6100	1.2016	1,225.7400	1.2257	2.008	0	0	0
2015/03/02	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2046	06/08/2015	129.01	Put	Bond Future	1,136.1800	1.1362	1,167.3800	1.1674	2.746	0	0	0
2015/03/02	2046	06/08/2015			Bond Future	127.8738	127.8738	127.8426	127.8426	(0.024)	0.0000	0.0000	0
2015/03/02	2046	06/08/2015	129.00	Put	Bond Future	1,126.1800	1.1262	1,157.3800	1.1574	2.770	0	0	0
2015/03/02	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2046	06/08/2015	128.99	Put	Bond Future	1,116.1800	1.1162	1,147.3800	1.1474	2.795	0	0	0
2015/03/02	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2050	07/05/2015			Bond Future	135.2860	135.2860	135.2608	135.2608	(0.019)	0.0000	0.0000	2,753
2015/03/02	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2050	07/05/2015	135.01	Call	Bond Future	275.9900	0.2760	250.7800	0.2508	(9.134)	0	0	0
2015/03/02	2050	07/05/2015	134.99	Call	Bond Future	295.9900	0.2960	270.7800	0.2708	(8.517)	0	0	0
2015/03/02	2050	07/05/2015	135.00	Call	Bond Future	285.9900	0.2860	260.7800	0.2608	(8.815)	0	0	0
2015/03/02	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2050	06/08/2015			Bond Future	136.0461	136.0461	136.0256	136.0256	(0.015)	0.0000	0.0000	0
2015/03/02	2050	06/08/2015	136.99	Put	Bond Future	943.8700	0.9439	964.4100	0.9644	2.176	0	0	0
2015/03/02	2050	06/08/2015	137.01	Put	Bond Future	963.8700	0.9639	984.4100	0.9844	2.131	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
2015/03/02	2050	06/08/2015	137.00	Put	Bond Future	953.8700	0.9539	974.4100	0.9744	2.153	0	0	0
2015/03/02	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	AL12	07/05/2015			Index Future	566.0190	566.0190	567.6540	567.6540	0.289	0.0000	0.0000	0
2015/03/02	AL37	07/05/2015			Index Future	461.2980	461.2980	461.4010	461.4010	0.022	0.0000	0.0000	119
2015/03/02	AL37	06/08/2015			Index Future	468.7900	468.7900	468.8660	468.8660	0.016	0.0000	0.0000	0
2015/03/02	AL7T	07/05/2015			Index Future	550.8610	550.8610	551.5690	551.5690	0.129	0.0000	0.0000	3
2015/03/02	AL7T	06/08/2015			Index Future	559.8070	559.8070	560.4930	560.4930	0.123	0.0000	0.0000	0
2015/03/02	ALBI	07/05/2015			Index Future	503.6670	503.6670	504.4400	504.4400	0.153	0.0000	0.0000	577
2015/03/02	ALBI	06/08/2015			Index Future	511.8470	511.8470	512.6020	512.6020	0.148	0.0000	0.0000	10
2015/03/02	ALBI	05/11/2015			Index Future	520.4550	520.4550	521.2220	521.2220	0.147	0.0000	0.0000	0
2015/03/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	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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2015/03/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	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
2015/03/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/02	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	EL28	07/05/2015			Bond Future	122.3577	122.3577	122.3483	122.3483	(0.008)	0.0000	0.0000	0
2015/03/02	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	EL28	07/05/2015	124.99	Put	Bond Future	2,632.3200	2.6323	2,641.7100	2.6417	0.357	0	0	0
2015/03/02	EL28	07/05/2015	125.01	Put	Bond Future	2,652.3200	2.6523	2,661.7100	2.6617	0.354	0	0	0
2015/03/02	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	EL28	07/05/2015	125.00	Put	Bond Future	2,642.3200	2.6423	2,651.7100	2.6517	0.355	0	0	0
2015/03/02	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	EL28	06/08/2015			Bond Future	124.3767	124.3767	124.3605	124.3605	(0.013)	0.0000	0.0000	0
2015/03/02	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	EL28	06/08/2015	124.99	Put	Bond Future	613.2800	0.6133	629.5000	0.6295	2.645	0	0	0
2015/03/02	EL28	06/08/2015	125.01	Put	Bond Future	633.2800	0.6333	649.5000	0.6495	2.561	0	0	0
2015/03/02	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	EL28	06/08/2015	125.00	Put	Bond Future	623.2800	0.6233	639.5000	0.6395	2.602	0	0	0
2015/03/02	ES33	07/05/2015			Bond Future	9.1479	86.6416	9.1162	86.8914	(0.348)	0.0000	0.0000	6,576
2015/03/02	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	ES33	07/05/2015	9.76	Call	Bond Future	4,602.2400	4.6022	4,852.0000	4.8520	5.427	0	0	0
2015/03/02	ES33	07/05/2015	9.74	Call	Bond Future	4,457.8500	4.4579	4,707.6100	4.7076	5.603	0	0	0
2015/03/02	ES33	07/05/2015	9.75	Call	Bond Future	4,530.0900	4.5301	4,779.8500	4.7799	5.513	0	0	0
2015/03/02	ES33	06/08/2015			Bond Future	9.2171	88.0640	9.1849	88.3131	(0.349)	0.0000	0.0000	0
2015/03/02	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	ES33	06/08/2015	9.61	Call	Bond Future	2,958.2200	2.9582	3,207.3300	3.2073	8.421	0	0	0
2015/03/02	ES33	06/08/2015	9.59	Call	Bond Future	2,811.4200	2.8114	3,060.5300	3.0605	8.861	0	0	0
2015/03/02	ES33	06/08/2015	9.60	Call	Bond Future	2,884.8700	2.8849	3,133.9800	3.1340	8.635	0	0	0
2015/03/02	ES33	05/11/2015	9.00	Put	Bond Future	2,191.4900	2.1915	1,937.7800	1.9378	(11.577)	0	0	0
2015/03/02	ES33	05/11/2015			Bond Future	9.2817	85.7419	9.2486	85.9956	(0.357)	0.0000	0.0000	0
2015/03/02	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	ES33	05/11/2015	8.99	Put	Bond Future	2,270.8200	2.2708	2,017.1100	2.0171	(11.173)	0	0	0
2015/03/02	ES33	05/11/2015	9.01	Put	Bond Future	2,112.2600	2.1123	1,858.5500	1.8585	(12.011)	0	0	0
2015/03/02	GOVI	07/05/2015	449.99	Call	GOVI	496,260.0000	49.6260	503,350.0000	50.3350	1.429	0	0	0
2015/03/02	GOVI	07/05/2015			GOVI	499.6160	499.6160	500.3250	500.3250	0.142	0.0000	0.0000	459
2015/03/02	GOVI	07/05/2015	450.00	Call	GOVI	496,160.0000	49.6160	503,250.0000	50.3250	1.429	0	0	0
2015/03/02	GOVI	07/05/2015	450.01	Call	GOVI	496,060.0000	49.6060	503,150.0000	50.3150	1.429	0	0	0
2015/03/02	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	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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2015/03/02	GOVI	06/08/2015			GOVI	507.7300	507.7300	508.4200	508.4200	0.136	0.0000	0.0000	29
2015/03/02	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	GOVI	06/08/2015	499.99	Call	GOVI	77,400.0000	7.7400	84,300.0000	8.4300	8.915	0	0	0
2015/03/02	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	GOVI	06/08/2015	500.00	Call	GOVI	77,300.0000	7.7300	84,200.0000	8.4200	8.926	0	0	0
2015/03/02	GOVI	06/08/2015	500.01	Call	GOVI	77,200.0000	7.7200	84,100.0000	8.4100	8.938	0	0	0
2015/03/02	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	GOVI	05/11/2015			GOVI	516.2680	516.2680	516.9700	516.9700	0.136	0.0000	0.0000	0
2015/03/02	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	GOVI	05/11/2015	529.99	Put	GOVI	137,220.0000	13.7220	130,200.0000	13.0200	(5.116)	0	0	0
2015/03/02	GOVI	05/11/2015	530.01	Put	GOVI	137,420.0000	13.7420	130,400.0000	13.0400	(5.108)	0	0	0
2015/03/02	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	GOVI	05/11/2015	530.00	Put	GOVI	137,320.0000	13.7320	130,300.0000	13.0300	(5.112)	0	0	0
2015/03/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/02	IGOV	07/05/2015			Index Future	225.1070	225.1070	225.0110	225.0110	(0.043)	0.0000	0.0000	1,081
2015/03/02	IGOV	06/08/2015			Index Future	228.7820	228.7820	228.6700	228.6700	(0.049)	0.0000	0.0000	100
2015/03/02	IGOV	05/11/2015			Index Future	232.6470	232.6470	232.5330	232.5330	(0.049)	0.0000	0.0000	0
2015/03/02	ILBI	07/05/2015			Index Future	609.4730	609.4730	609.3610	609.3610	(0.018)	0.0000	0.0000	0
2015/03/02	ILBI	06/08/2015			Index Future	619.4530	619.4530	619.3310	619.3310	(0.020)	0.0000	0.0000	159
2015/03/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/02	JBAF	18/03/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	2,850
2015/03/02	JBAF	15/04/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2015/03/02	JBAF	20/05/2015			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2015/03/02	JBAF	17/06/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	5,000
2015/03/02	JBAF	15/07/2015			Jibar Tradeable Future	6.3000	93.7000	6.3000	93.7000	0.000	0.0000	0.0000	0
2015/03/02	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/03/02	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/03/02	JBAF	15/12/2015			Jibar Tradeable Future	6.4900	93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2015/03/02	JBAF	16/03/2016			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/03/02	JBAF	15/06/2016			Jibar Tradeable Future	6.8100	93.1900	6.8100	93.1900	0.000	0.0000	0.0000	0
2015/03/02	JBAF	21/09/2016			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2015/03/02	JBAF	21/12/2016			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0

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2015/03/02	R023	07/05/2015	8.15	Put	Bond Future	88.0000		0.0880	75.8800	0.0759	(13.773)	0	0	0
2015/03/02	R023	07/05/2015	8.14	Call	Bond Future	4,140.4800		4.1405	4,190.6300	4.1906	1.211	0	0	0
2015/03/02	R023	07/05/2015			Bond Future	7.4372		103.3474	7.4265	103.4100	(0.143)	0.0000	0.0000	14,434
2015/03/02	R023	07/05/2015	8.15	Call	Bond Future	4,192.7400		4.1927	4,243.2800	4.2433	1.205	0	0	0
2015/03/02	R023	07/05/2015	8.16	Call	Bond Future	4,245.1100		4.2451	4,296.0300	4.2960	1.199	0	0	0
2015/03/02	R023	07/05/2015	8.14	Put	Bond Future	91.8600		0.0919	79.3500	0.0793	(13.619)	0	0	0
2015/03/02	R023	07/05/2015	8.16	Put	Bond Future	84.2800		0.0843	72.5400	0.0725	(13.930)	0	0	0
2015/03/02	R023	06/08/2015	9.07	Put	Bond Future	27.1800		0.0272	24.5400	0.0245	(9.713)	0	0	911
2015/03/02	R023	06/08/2015	8.24	Call	Bond Future	4,620.2100		4.6202	4,660.8100	4.6608	0.879	0	0	0
2015/03/02	R023	06/08/2015			Bond Future	7.4732		105.0437	7.4631	105.1019	(0.135)	0.0000	0.0000	0
2015/03/02	R023	06/08/2015	9.07	Call	Bond Future	8,709.3200		8.7093	8,764.8200	8.7648	0.637	0	0	0
2015/03/02	R023	06/08/2015	8.26	Put	Bond Future	313.8000		0.3138	296.8300	0.2968	(5.408)	0	0	0
2015/03/02	R023	06/08/2015	8.25	Put	Bond Future	321.4500		0.3215	304.2000	0.3042	(5.366)	0	0	0
2015/03/02	R023	06/08/2015	8.24	Put	Bond Future	329.2700		0.3293	311.7300	0.3117	(5.327)	0	0	0
2015/03/02	R023	06/08/2015	8.25	Call	Bond Future	4,666.8400		4.6668	4,707.7300	4.7077	0.876	0	0	0
2015/03/02	R023	06/08/2015	8.26	Call	Bond Future	4,713.5900		4.7136	4,754.7600	4.7548	0.873	0	0	0
2015/03/02	R186	07/05/2015	7.40	Call	Bond Future	757.9900		0.7580	780.3200	0.7803	2.946	0	0	0
2015/03/02	R186	07/05/2015			Bond Future	7.6690		125.5862	7.6481	125.7678	(0.273)	0.0000	0.0000	33,016
2015/03/02	R186	07/05/2015	7.50	Put	Bond Future	2,526.5700		2.5266	2,378.2200	2.3782	(5.872)	0	0	4,229
2015/03/02	R186	07/05/2015	8.25	Call	Bond Future	5,191.7100		5.1917	5,331.7200	5.3317	2.697	0	0	0
2015/03/02	R186	07/05/2015	7.80	Put	Bond Future	1,203.1600		1.2032	1,098.0700	1.0981	(8.734)	0	0	300
2015/03/02	R186	07/05/2015	7.45	Put	Bond Future	2,815.9400		2.8159	2,661.8400	2.6618	(5.472)	0	0	4,229
2015/03/02	R186	07/05/2015	8.24	Put	Bond Future	298.1500		0.2982	255.4500	0.2555	(14.322)	0	0	0
2015/03/02	R186	07/05/2015	8.26	Put	Bond Future	277.3800		0.2774	236.8500	0.2368	(14.612)	0	0	0
2015/03/02	R186	07/05/2015	7.40	Put	Bond Future	3,123.6000		3.1236	2,964.3200	2.9643	(5.099)	0	0	4,229
2015/03/02	R186	07/05/2015	7.50	Call	Bond Future	1,047.7600		1.0478	1,081.0200	1.0810	3.174	0	0	0
2015/03/02	R186	07/05/2015	8.25	Put	Bond Future	287.6000		0.2876	246.0000	0.2460	(14.465)	0	0	0
2015/03/02	R186	07/05/2015	8.26	Call	Bond Future	5,263.5000		5.2635	5,404.5800	5.4046	2.680	0	0	0
2015/03/02	R186	07/05/2015	7.45	Call	Bond Future	894.8100		0.8948	922.3200	0.9223	3.074	0	0	0
2015/03/02	R186	07/05/2015	7.80	Call	Bond Future	2,333.4500		2.3334	2,409.9700	2.4100	3.279	0	0	0
2015/03/02	R186	07/05/2015	8.24	Call	Bond Future	5,120.1700		5.1202	5,259.0800	5.2591	2.713	0	0	0
2015/03/02	R186	06/08/2015	8.90	Put	Bond Future	191.4100		0.1914	172.7300	0.1727	(9.759)	0	0	2,500
2015/03/02	R186	06/08/2015	8.00	Put	Bond Future	1,491.7700		1.4918	1,410.3200	1.4103	(5.460)	0	0	0
2015/03/02	R186	06/08/2015			Bond Future	7.7081		122.3498	7.6873	122.5277	(0.271)	0.0000	0.0000	540
2015/03/02	R186	06/08/2015	8.01	Call	Bond Future	3,996.3900		3.9964	4,093.7800	4.0938	2.437	0	0	0
2015/03/02	R186	06/08/2015	8.00	Call	Bond Future	3,941.7000		3.9417	4,038.1500	4.0381	2.447	0	0	0
2015/03/02	R186	06/08/2015	7.99	Call	Bond Future	3,887.3700		3.8874	3,982.8600	3.9829	2.456	0	0	0
2015/03/02	R186	06/08/2015	8.90	Call	Bond Future	9,781.7100		9.7817	9,940.9300	9.9409	1.628	0	0	0
2015/03/02	R186	06/08/2015	7.99	Put	Bond Future	1,520.2500		1.5203	1,437.8400	1.4378	(5.421)	0	0	0
2015/03/02	R186	06/08/2015	8.01	Put	Bond Future	1,463.7200		1.4637	1,383.2100	1.3832	(5.500)	0	0	0
2015/03/02	R186	05/11/2015	8.25	Put	Bond Future	1,496.4100		1.4964	1,428.5800	1.4286	(4.533)	0	0	0
2015/03/02	R186	05/11/2015	8.24	Call	Bond Future	5,606.5700		5.6066	5,719.7100	5.7197	2.018	0	0	0
2015/03/02	R186	05/11/2015			Bond Future	7.7391		124.3876	7.7174	124.5693	(0.281)	0.0000	0.0000	0
2015/03/02	R186	05/11/2015	9.00	Put	Bond Future	400.0600		0.4001	373.9400	0.3739	(6.529)	0	0	2,600
2015/03/02	R186	05/11/2015	8.24	Put	Bond Future	1,519.8500		1.5199	1,451.3200	1.4513	(4.509)	0	0	0
2015/03/02	R186	05/11/2015	8.26	Put	Bond Future	1,473.6100		1.4736	1,406.4800	1.4065	(4.555)	0	0	0
2015/03/02	R186	05/11/2015	9.00	Call	Bond Future	10,333.6900		10.3337	10,489.2400	10.4892	1.505	0	0	0

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2015/03/02	R186	05/11/2015	8.25	Call	Bond Future	5,662.7800	5.6628	5,776.6200	5.7766	2.010	0	0	0
2015/03/02	R186	05/11/2015	8.26	Call	Bond Future	5,719.5600	5.7196	5,834.1000	5.8341	2.003	0	0	0
2015/03/02	R186	04/02/2016	7.50	Call	Bond Future	2,590.8100	2.5908	2,653.7800	2.6538	2.431	0	0	0
2015/03/02	R186	04/02/2016			Bond Future	7.7548	121.3247	7.7323	121.5090	(0.289)	0.0000	0.0000	5,660
2015/03/02	R186	04/02/2016	7.51	Call	Bond Future	2,625.7000	2.6257	2,689.3300	2.6893	2.423	0	0	0
2015/03/02	R186	04/02/2016	7.49	Call	Bond Future	2,556.6500	2.5566	2,618.9700	2.6190	2.438	0	0	0
2015/03/02	R186	04/02/2016	7.50	Put	Bond Future	4,705.5600	4.7056	4,584.1900	4.5842	(2.579)	0	0	0
2015/03/02	R186	04/02/2016	7.49	Put	Bond Future	4,755.4200	4.7554	4,633.4000	4.6334	(2.566)	0	0	0
2015/03/02	R186	04/02/2016	7.51	Put	Bond Future	4,656.5100	4.6565	4,535.8000	4.5358	(2.592)	0	0	0
2015/03/02	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R197	07/05/2015			Bond Future	288.1905	288.1905	288.1355	288.1355	(0.019)	0.0000	0.0000	1,044
2015/03/02	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R197	07/05/2015	293.99	Put	Bond Future	5,799.4900	5.7995	5,854.4700	5.8545	0.948	0	0	0
2015/03/02	R197	07/05/2015	294.01	Put	Bond Future	5,819.4900	5.8195	5,874.4700	5.8745	0.945	0	0	0
2015/03/02	R197	07/05/2015	294.00	Put	Bond Future	5,809.4900	5.8095	5,864.4700	5.8645	0.946	0	0	0
2015/03/02	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R197	06/08/2015			Bond Future	286.8406	286.8406	286.8211	286.8211	(0.007)	0.0000	0.0000	0
2015/03/02	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R197	06/08/2015	287.99	Put	Bond Future	1,149.4300	1.1494	1,168.9300	1.1689	1.696	0	0	0
2015/03/02	R197	06/08/2015	288.01	Put	Bond Future	1,169.4300	1.1694	1,188.9300	1.1889	1.667	0	0	0
2015/03/02	R197	06/08/2015	288.00	Put	Bond Future	1,159.4300	1.1594	1,178.9300	1.1789	1.682	0	0	0
2015/03/02	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R202	07/05/2015			Bond Future	236.2488	236.2488	236.2037	236.2037	(0.019)	0.0000	0.0000	50,916
2015/03/02	R202	07/05/2015	238.49	Put	Bond Future	2,241.2200	2.2412	2,286.2900	2.2863	2.011	0	0	0
2015/03/02	R202	07/05/2015	238.50	Put	Bond Future	2,251.2200	2.2512	2,296.2900	2.2963	2.002	0	0	0
2015/03/02	R202	07/05/2015	238.51	Put	Bond Future	2,261.2200	2.2612	2,306.2900	2.3063	1.993	0	0	0
2015/03/02	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R202	06/08/2015			Bond Future	236.9040	236.9040	236.8733	236.8733	(0.013)	0.0000	0.0000	0
2015/03/02	R202	06/08/2015	239.99	Put	Bond Future	3,086.0200	3.0860	3,116.6800	3.1167	0.994	0	0	0
2015/03/02	R202	06/08/2015	240.00	Put	Bond Future	3,096.0200	3.0960	3,126.6800	3.1267	0.990	0	0	0
2015/03/02	R202	06/08/2015	240.01	Put	Bond Future	3,106.0200	3.1060	3,136.6800	3.1367	0.987	0	0	0
2015/03/02	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R203	07/05/2015			Bond Future	6.6777	104.6435	6.6557	104.6916	(0.329)	0.0000	0.0000	7,710
2015/03/02	R203	07/05/2015	7.24	Put	Bond Future	42.3600	0.0424	34.7600	0.0348	(17.941)	0	0	0
2015/03/02	R203	07/05/2015	7.26	Put	Bond Future	38.6500	0.0387	31.5600	0.0316	(18.344)	0	0	0
2015/03/02	R203	07/05/2015	7.25	Put	Bond Future	40.4700	0.0405	33.1300	0.0331	(18.137)	0	0	0
2015/03/02	R203	07/05/2015	7.25	Call	Bond Future	1,280.3100	1.2803	1,320.9700	1.3210	3.176	0	0	0
2015/03/02	R203	07/05/2015	7.24	Call	Bond Future	1,260.7000	1.2607	1,301.1000	1.3011	3.205	0	0	0
2015/03/02	R203	07/05/2015	7.26	Call	Bond Future	1,299.9800	1.3000	1,340.8900	1.3409	3.147	0	0	0
2015/03/02	R203	06/08/2015	6.74	Call	Bond Future	566.2600	0.5663	584.7800	0.5848	3.271	0	0	0

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2015/03/02	R203	06/08/2015	6.75	Put	Bond Future	450.0100	0.4500	425.8400	0.4258	(5.371)	0	0	0
2015/03/02	R203	06/08/2015			Bond Future	6.6852	106.3614	6.6633	106.4044	(0.328)	0.0000	0.0000	0
2015/03/02	R203	06/08/2015	6.75	Call	Bond Future	577.0000	0.5770	595.7900	0.5958	3.256	0	0	0
2015/03/02	R203	06/08/2015	6.76	Call	Bond Future	588.1300	0.5881	607.1900	0.6072	3.241	0	0	0
2015/03/02	R203	06/08/2015	6.74	Put	Bond Future	458.8600	0.4589	434.4200	0.4344	(5.326)	0	0	0
2015/03/02	R203	06/08/2015	6.76	Put	Bond Future	441.5600	0.4416	417.6600	0.4177	(5.413)	0	0	0
2015/03/02	R203	05/11/2015	5.99	Call	Bond Future	146.1600	0.1462	152.6800	0.1527	4.461	0	0	0
2015/03/02	R203	05/11/2015	6.00	Put	Bond Future	1,318.3400	1.3183	1,280.7300	1.2807	(2.853)	0	0	0
2015/03/02	R203	05/11/2015			Bond Future	6.6655	103.9651	6.6401	104.0093	(0.381)	0.0000	0.0000	0
2015/03/02	R203	05/11/2015	6.00	Call	Bond Future	149.8200	0.1498	156.4800	0.1565	4.445	0	0	0
2015/03/02	R203	05/11/2015	6.01	Call	Bond Future	153.5400	0.1535	160.3400	0.1603	4.429	0	0	0
2015/03/02	R203	05/11/2015	5.99	Put	Bond Future	1,332.3700	1.3324	1,294.6200	1.2946	(2.833)	0	0	0
2015/03/02	R203	05/11/2015	6.01	Put	Bond Future	1,304.3700	1.3044	1,266.9000	1.2669	(2.873)	0	0	0
2015/03/02	R204	07/05/2015	7.51	Put	Bond Future	59.8400	0.0598	50.6200	0.0506	(15.408)	0	0	0
2015/03/02	R204	07/05/2015			Bond Future	6.9079	106.5464	6.8919	106.5980	(0.232)	0.0000	0.0000	14,609
2015/03/02	R204	07/05/2015	7.50	Put	Bond Future	62.5400	0.0625	53.0100	0.0530	(15.238)	0	0	0
2015/03/02	R204	07/05/2015	7.49	Call	Bond Future	1,916.1500	1.9162	1,957.8800	1.9579	2.178	0	0	0
2015/03/02	R204	07/05/2015	7.50	Call	Bond Future	1,944.7800	1.9448	1,986.8300	1.9868	2.162	0	0	0
2015/03/02	R204	07/05/2015	7.51	Call	Bond Future	1,973.5000	1.9735	2,015.8600	2.0159	2.146	0	0	0
2015/03/02	R204	07/05/2015	7.49	Put	Bond Future	65.3500	0.0654	55.5000	0.0555	(15.073)	0	0	0
2015/03/02	R204	06/08/2015	7.74	Call	Bond Future	2,522.1100	2.5221	2,558.8200	2.5588	1.456	0	0	0
2015/03/02	R204	06/08/2015	7.75	Put	Bond Future	136.9000	0.1369	127.0000	0.1270	(7.232)	0	0	0
2015/03/02	R204	06/08/2015			Bond Future	6.9370	104.2589	6.9215	104.3057	(0.224)	0.0000	0.0000	0
2015/03/02	R204	06/08/2015	8.41	Call	Bond Future	4,332.9300	4.3329	4,377.9100	4.3779	1.038	0	0	0
2015/03/02	R204	06/08/2015	7.74	Put	Bond Future	140.4800	0.1405	130.3900	0.1304	(7.183)	0	0	0
2015/03/02	R204	06/08/2015	7.76	Put	Bond Future	133.1200	0.1331	123.4200	0.1234	(7.287)	0	0	0
2015/03/02	R204	06/08/2015	8.41	Put	Bond Future	15.7600	0.0158	13.9400	0.0139	(11.548)	0	0	699
2015/03/02	R204	06/08/2015	7.75	Call	Bond Future	2,547.7600	2.5478	2,584.6600	2.5847	1.448	0	0	0
2015/03/02	R204	06/08/2015	7.76	Call	Bond Future	2,573.2000	2.5732	2,610.3000	2.6103	1.442	0	0	0
2015/03/02	R204	05/11/2015			Bond Future	6.9465	105.9953	6.9293	106.0435	(0.247)	0.0000	0.0000	0
2015/03/02	R204	05/11/2015	6.25	Call	Bond Future	265.0100	0.2650	270.9600	0.2710	2.245	0	0	0
2015/03/02	R204	05/11/2015	6.24	Put	Bond Future	2,265.8400	2.2658	2,223.4100	2.2234	(1.873)	0	0	0
2015/03/02	R204	05/11/2015	6.26	Put	Bond Future	2,220.7300	2.2207	2,178.5600	2.1786	(1.899)	0	0	0
2015/03/02	R204	05/11/2015	6.25	Put	Bond Future	2,243.2400	2.2432	2,200.9300	2.2009	(1.886)	0	0	0
2015/03/02	R204	05/11/2015	6.26	Call	Bond Future	271.2400	0.2712	277.3300	0.2773	2.245	0	0	0
2015/03/02	R204	05/11/2015	6.24	Call	Bond Future	258.8700	0.2589	264.7000	0.2647	2.252	0	0	0
2015/03/02	R207	07/05/2015			Bond Future	7.0841	102.9795	7.0838	102.9806	(0.004)	0.0000	0.0000	35,323
2015/03/02	R207	07/05/2015	8.25	Call	Bond Future	4,473.5100	4.4735	4,473.7800	4.4738	0.006	0	0	0
2015/03/02	R207	07/05/2015	7.73	Call	Bond Future	2,574.3200	2.5743	2,569.3600	2.5694	(0.193)	0	0	66
2015/03/02	R207	07/05/2015	8.24	Put	Bond Future	4.5900	0.0046	3.7900	0.0038	(17.429)	0	0	0
2015/03/02	R207	07/05/2015	7.73	Put	Bond Future	67.9900	0.0680	62.0000	0.0620	(8.810)	0	0	0
2015/03/02	R207	07/05/2015	8.26	Put	Bond Future	4.0400	0.0040	3.3200	0.0033	(17.822)	0	0	0
2015/03/02	R207	07/05/2015	8.25	Put	Bond Future	4.3100	0.0043	3.5500	0.0036	(17.633)	0	0	0
2015/03/02	R207	07/05/2015	8.26	Call	Bond Future	4,510.5200	4.5105	4,510.8300	4.5108	0.007	0	0	0
2015/03/02	R207	07/05/2015	8.24	Call	Bond Future	4,436.5000	4.4365	4,436.7300	4.4367	0.005	0	0	0
2015/03/02	R207	06/08/2015	7.76	Call	Bond Future	2,637.8300	2.6378	2,627.4400	2.6274	(0.394)	0	0	0

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2015/03/02	R207	06/08/2015			Bond Future	7.1206	101.0271	7.1218	101.0226	0.017	0.0000	0.0000	0
2015/03/02	R207	06/08/2015	7.74	Call	Bond Future	2,578.2200	2.5782	2,567.7200	2.5677	(0.407)	0	0	0
2015/03/02	R207	06/08/2015	7.75	Call	Bond Future	2,608.0600	2.6081	2,597.6200	2.5976	(0.400)	0	0	0
2015/03/02	R207	06/08/2015	7.46	Call	Bond Future	1,797.6500	1.7976	1,785.7900	1.7858	(0.660)	0	0	70
2015/03/02	R207	06/08/2015	7.74	Put	Bond Future	287.4800	0.2875	281.4400	0.2814	(2.101)	0	0	0
2015/03/02	R207	06/08/2015	7.76	Put	Bond Future	274.1800	0.2742	268.2500	0.2682	(2.163)	0	0	0
2015/03/02	R207	06/08/2015	7.46	Put	Bond Future	534.5600	0.5346	527.1600	0.5272	(1.384)	0	0	0
2015/03/02	R207	06/08/2015	7.75	Put	Bond Future	280.8500	0.2809	274.8700	0.2749	(2.129)	0	0	0
2015/03/02	R207	05/11/2015	7.76	Call	Bond Future	2,675.4400	2.6754	2,666.3500	2.6663	(0.340)	0	0	0
2015/03/02	R207	05/11/2015			Bond Future	7.1377	102.7098	7.1388	102.7059	0.015	0.0000	0.0000	0
2015/03/02	R207	05/11/2015	7.74	Call	Bond Future	2,622.5100	2.6225	2,613.3600	2.6134	(0.349)	0	0	0
2015/03/02	R207	05/11/2015	7.75	Call	Bond Future	2,649.0600	2.6491	2,639.9400	2.6399	(0.344)	0	0	0
2015/03/02	R207	05/11/2015	7.43	Call	Bond Future	1,857.2800	1.8573	1,847.6100	1.8476	(0.521)	0	0	53
2015/03/02	R207	05/11/2015	7.74	Put	Bond Future	499.9600	0.5000	494.6700	0.4947	(1.058)	0	0	0
2015/03/02	R207	05/11/2015	7.76	Put	Bond Future	483.3500	0.4834	478.1200	0.4781	(1.082)	0	0	0
2015/03/02	R207	05/11/2015	7.43	Put	Bond Future	820.3100	0.8203	814.5000	0.8145	(0.708)	0	0	0
2015/03/02	R207	05/11/2015	7.75	Put	Bond Future	491.7300	0.4917	486.4700	0.4865	(1.070)	0	0	0
2015/03/02	R208	07/05/2015	8.01	Call	Bond Future	3,696.0100	3.6960	3,692.6900	3.6927	(0.090)	0	0	0
2015/03/02	R208	07/05/2015			Bond Future	7.2088	98.5950	7.2085	98.5963	(0.004)	0.0000	0.0000	60,921
2015/03/02	R208	07/05/2015	7.99	Call	Bond Future	3,610.9300	3.6109	3,607.3100	3.6073	(0.100)	0	0	0
2015/03/02	R208	07/05/2015	8.00	Call	Bond Future	3,653.4400	3.6534	3,649.9700	3.6500	(0.095)	0	0	0
2015/03/02	R208	07/05/2015	7.99	Put	Bond Future	46.0000	0.0460	41.1200	0.0411	(10.609)	0	0	0
2015/03/02	R208	07/05/2015	8.01	Put	Bond Future	41.9100	0.0419	37.3300	0.0373	(10.928)	0	0	0
2015/03/02	R208	07/05/2015	8.00	Put	Bond Future	43.9100	0.0439	39.1800	0.0392	(10.772)	0	0	0
2015/03/02	R208	06/08/2015			Bond Future	7.2425	100.2138	7.2434	100.2098	0.012	0.0000	0.0000	0
2015/03/02	R208	06/08/2015	8.00	Call	Bond Future	3,589.2400	3.5892	3,578.7100	3.5787	(0.293)	0	0	0
2015/03/02	R208	06/08/2015	8.01	Call	Bond Future	3,626.2100	3.6262	3,615.7500	3.6157	(0.288)	0	0	0
2015/03/02	R208	06/08/2015	8.85	Call	Bond Future	6,935.9500	6.9360	6,930.8000	6.9308	(0.074)	0	0	0
2015/03/02	R208	06/08/2015	7.99	Call	Bond Future	3,552.3700	3.5524	3,541.7500	3.5418	(0.299)	0	0	0
2015/03/02	R208	06/08/2015	8.01	Put	Bond Future	246.2500	0.2463	239.8300	0.2398	(2.607)	0	0	0
2015/03/02	R208	06/08/2015	8.00	Put	Bond Future	252.3900	0.2524	245.9000	0.2459	(2.571)	0	0	0
2015/03/02	R208	06/08/2015	7.99	Put	Bond Future	258.6700	0.2587	252.0900	0.2521	(2.544)	0	0	0
2015/03/02	R208	06/08/2015	8.85	Put	Bond Future	17.9800	0.0180	16.8700	0.0169	(6.174)	0	0	198
2015/03/02	R208	05/11/2015			Bond Future	7.2652	98.4820	7.2660	98.4786	0.011	0.0000	0.0000	0
2015/03/02	R208	05/11/2015	8.48	Call	Bond Future	5,280.4500	5.2804	5,273.2300	5.2732	(0.137)	0	0	0
2015/03/02	R208	05/11/2015	7.74	Put	Bond Future	741.1300	0.7411	734.0500	0.7341	(0.955)	0	0	0
2015/03/02	R208	05/11/2015	7.75	Call	Bond Future	2,803.3200	2.8033	2,792.8000	2.7928	(0.375)	0	0	0
2015/03/02	R208	05/11/2015	7.76	Call	Bond Future	2,833.6300	2.8336	2,823.1400	2.8231	(0.370)	0	0	0
2015/03/02	R208	05/11/2015	8.48	Put	Bond Future	182.5300	0.1825	178.7800	0.1788	(2.054)	0	0	2,200
2015/03/02	R208	05/11/2015	7.74	Call	Bond Future	2,773.1500	2.7731	2,762.6000	2.7626	(0.380)	0	0	0
2015/03/02	R208	05/11/2015	7.76	Put	Bond Future	717.1500	0.7172	710.1300	0.7101	(0.979)	0	0	0
2015/03/02	R208	05/11/2015	7.75	Put	Bond Future	729.0600	0.7291	722.0100	0.7220	(0.967)	0	0	0
2015/03/02	R209	07/05/2015			Bond Future	8.2207	81.1898	8.1898	81.4513	(0.377)	0.0000	0.0000	14,484
2015/03/02	R209	07/05/2015	8.99	Put	Bond Future	172.5500	0.1725	138.8800	0.1389	(19.513)	0	0	0
2015/03/02	R209	07/05/2015	7.30	Call	Bond Future	49.6300	0.0496	51.3300	0.0513	3.425	0	0	700
2015/03/02	R209	07/05/2015	8.30	Put	Bond Future	1,432.5000	1.4325	1,285.8100	1.2858	(10.240)	0	0	700

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
2015/03/02	R209	07/05/2015	9.01	Put	Bond Future	160.5900	0.1606	128.7700	0.1288	(19.814)	0	0	0
2015/03/02	R209	07/05/2015	8.99	Call	Bond Future	6,278.5700	6.2786	6,506.4400	6.5064	3.629	0	0	0
2015/03/02	R209	07/05/2015	9.00	Put	Bond Future	166.5000	0.1665	133.7600	0.1338	(19.664)	0	0	0
2015/03/02	R209	07/05/2015	9.00	Call	Bond Future	6,347.1900	6.3472	6,575.9900	6.5760	3.605	0	0	0
2015/03/02	R209	07/05/2015	7.30	Put	Bond Future	8,401.2300	8.4012	8,141.3900	8.1414	(3.093)	0	0	0
2015/03/02	R209	07/05/2015	8.30	Call	Bond Future	2,096.0700	2.0961	2,210.9200	2.2109	5.479	0	0	0
2015/03/02	R209	07/05/2015	9.01	Call	Bond Future	6,415.8400	6.4158	6,645.5600	6.6456	3.581	0	0	0
2015/03/02	R209	06/08/2015	8.99	Put	Bond Future	719.1600	0.7192	655.8900	0.6559	(8.798)	0	0	0
2015/03/02	R209	06/08/2015			Bond Future	8.2599	82.5228	8.2287	82.7842	(0.378)	0.0000	0.0000	0
2015/03/02	R209	06/08/2015	9.01	Put	Bond Future	690.9400	0.6909	629.5000	0.6295	(8.892)	0	0	0
2015/03/02	R209	06/08/2015	9.90	Call	Bond Future	12,176.5700	12.1766	12,426.9200	12.4269	2.056	0	0	0
2015/03/02	R209	06/08/2015	9.00	Call	Bond Future	6,540.2900	6.5403	6,739.3600	6.7394	3.044	0	0	0
2015/03/02	R209	06/08/2015	9.01	Call	Bond Future	6,600.6800	6.6007	6,800.6700	6.8007	3.030	0	0	0
2015/03/02	R209	06/08/2015	9.00	Put	Bond Future	704.9300	0.7049	642.5700	0.6426	(8.846)	0	0	0
2015/03/02	R209	06/08/2015	8.99	Call	Bond Future	6,480.0300	6.4800	6,678.1900	6.6782	3.058	0	0	0
2015/03/02	R209	06/08/2015	9.90	Put	Bond Future	79.1400	0.0791	68.0600	0.0681	(14.001)	0	0	2,914
2015/03/02	R209	05/11/2015	7.99	Put	Bond Future	4,772.8800	4.7729	4,595.0600	4.5951	(3.726)	0	0	0
2015/03/02	R209	05/11/2015			Bond Future	8.2937	80.7483	8.2615	81.0148	(0.387)	0.0000	0.0000	0
2015/03/02	R209	05/11/2015	8.01	Put	Bond Future	4,665.2500	4.6652	4,489.4800	4.4895	(3.768)	0	0	0
2015/03/02	R209	05/11/2015	7.99	Call	Bond Future	2,200.2600	2.2003	2,288.8800	2.2889	4.028	0	0	0
2015/03/02	R209	05/11/2015	8.00	Put	Bond Future	4,718.8500	4.7188	4,542.0500	4.5420	(3.747)	0	0	0
2015/03/02	R209	05/11/2015	8.00	Call	Bond Future	2,232.9000	2.2329	2,322.5400	2.3225	4.015	0	0	0
2015/03/02	R209	05/11/2015	8.01	Call	Bond Future	2,265.8300	2.2658	2,356.5000	2.3565	4.002	0	0	0
2015/03/02	R210	07/05/2015			Bond Future	174.9258	174.9258	174.8921	174.8921	(0.019)	0.0000	0.0000	829
2015/03/02	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R210	07/05/2015	176.99	Put	Bond Future	2,064.2100	2.0642	2,097.9000	2.0979	1.632	0	0	0
2015/03/02	R210	07/05/2015	177.01	Put	Bond Future	2,084.2100	2.0842	2,117.9000	2.1179	1.616	0	0	0
2015/03/02	R210	07/05/2015	177.00	Put	Bond Future	2,074.2100	2.0742	2,107.9000	2.1079	1.624	0	0	0
2015/03/02	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R210	06/08/2015			Bond Future	177.8119	177.8119	177.7680	177.7680	(0.025)	0.0000	0.0000	0
2015/03/02	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R210	06/08/2015	178.99	Put	Bond Future	1,178.1000	1.1781	1,222.0000	1.2220	3.726	0	0	0
2015/03/02	R210	06/08/2015	179.01	Put	Bond Future	1,198.1000	1.1981	1,242.0000	1.2420	3.664	0	0	0
2015/03/02	R210	06/08/2015	179.00	Put	Bond Future	1,188.1000	1.1881	1,232.0000	1.2320	3.695	0	0	0
2015/03/02	R211	07/05/2015	134.99	Put	Bond Future	3,250.1500	3.2501	3,276.2400	3.2762	0.803	0	0	0
2015/03/02	R211	07/05/2015			Bond Future	131.7399	131.7399	131.7138	131.7138	(0.020)	0.0000	0.0000	1,120
2015/03/02	R211	07/05/2015	135.01	Put	Bond Future	3,270.1500	3.2701	3,296.2400	3.2962	0.798	0	0	0
2015/03/02	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R211	07/05/2015	135.00	Put	Bond Future	3,260.1500	3.2601	3,286.2400	3.2862	0.800	0	0	0
2015/03/02	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R211	06/08/2015			Bond Future	132.2812	132.2812	132.2615	132.2615	(0.015)	0.0000	0.0000	0
2015/03/02	R211	06/08/2015	134.99	Put	Bond Future	2,708.7700	2.7088	2,728.5200	2.7285	0.729	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/02	R211	06/08/2015	135.01	Put	Bond Future	2,728.7700		2.7288	2,748.5200	2.7485	0.724	0	0	0
2015/03/02	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R211	06/08/2015	135.00	Put	Bond Future	2,718.7700		2.7188	2,738.5200	2.7385	0.726	0	0	0
2015/03/02	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R212	07/05/2015			Bond Future	137.4125		137.4125	137.3863	137.3863	(0.019)	0.0000	0.0000	1,145
2015/03/02	R212	07/05/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R212	07/05/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R212	07/05/2015	140.99	Put	Bond Future	3,577.5300		3.5775	3,603.7500	3.6038	0.733	0	0	0
2015/03/02	R212	07/05/2015	141.01	Put	Bond Future	3,597.5300		3.5975	3,623.7500	3.6238	0.729	0	0	0
2015/03/02	R212	07/05/2015	141.00	Put	Bond Future	3,587.5300		3.5875	3,613.7500	3.6138	0.731	0	0	0
2015/03/02	R212	06/08/2015	141.01	Put	Bond Future	3,121.8300		3.1218	3,140.7300	3.1407	0.605	0	0	0
2015/03/02	R212	06/08/2015			Bond Future	137.8882		137.8882	137.8693	137.8693	(0.014)	0.0000	0.0000	0
2015/03/02	R212	06/08/2015	141.00	Put	Bond Future	3,111.8300		3.1118	3,130.7300	3.1307	0.607	0	0	0
2015/03/02	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R212	06/08/2015	140.99	Put	Bond Future	3,101.8300		3.1018	3,120.7300	3.1207	0.609	0	0	0
2015/03/02	R213	07/05/2015	8.74	Call	Bond Future	5,254.6000		5.2546	5,387.7400	5.3877	2.534	0	0	0
2015/03/02	R213	07/05/2015	8.75	Put	Bond Future	254.7000		0.2547	217.7900	0.2178	(14.492)	0	0	0
2015/03/02	R213	07/05/2015			Bond Future	8.1072		91.6054	8.0864	91.7763	(0.257)	0.0000	0.0000	16,646
2015/03/02	R213	07/05/2015	8.75	Call	Bond Future	5,321.4100		5.3214	5,455.4800	5.4555	2.519	0	0	0
2015/03/02	R213	07/05/2015	8.76	Call	Bond Future	5,388.3100		5.3883	5,523.3000	5.5233	2.505	0	0	0
2015/03/02	R213	07/05/2015	8.74	Put	Bond Future	263.5900		0.2636	225.7500	0.2257	(14.356)	0	0	0
2015/03/02	R213	07/05/2015	8.76	Put	Bond Future	246.0000		0.2460	210.0100	0.2100	(14.630)	0	0	0
2015/03/02	R213	06/08/2015			Bond Future	8.1483		93.1090	8.1275	93.2778	(0.255)	0.0000	0.0000	0
2015/03/02	R213	06/08/2015	8.49	Put	Bond Future	1,435.7800		1.4358	1,359.9800	1.3600	(5.279)	0	0	0
2015/03/02	R213	06/08/2015	8.51	Put	Bond Future	1,384.8700		1.3849	1,310.7400	1.3107	(5.353)	0	0	0
2015/03/02	R213	06/08/2015	8.49	Call	Bond Future	4,146.8600		4.1469	4,239.9100	4.2399	2.244	0	0	0
2015/03/02	R213	06/08/2015	8.50	Put	Bond Future	1,410.1400		1.4101	1,335.1800	1.3352	(5.316)	0	0	0
2015/03/02	R213	06/08/2015	8.50	Call	Bond Future	4,198.8300		4.1988	4,292.7200	4.2927	2.236	0	0	0
2015/03/02	R213	06/08/2015	8.51	Call	Bond Future	4,251.0700		4.2511	4,345.7900	4.3458	2.228	0	0	0
2015/03/02	R213	05/11/2015	7.76	Call	Bond Future	1,702.2700		1.7023	1,744.9800	1.7450	2.509	0	0	0
2015/03/02	R213	05/11/2015			Bond Future	8.1858		91.1139	8.1643	91.2861	(0.262)	0.0000	0.0000	0
2015/03/02	R213	05/11/2015	7.74	Call	Bond Future	1,647.6600		1.6477	1,689.1700	1.6892	2.519	0	0	0
2015/03/02	R213	05/11/2015	7.75	Call	Bond Future	1,674.8200		1.6748	1,716.9300	1.7169	2.514	0	0	0
2015/03/02	R213	05/11/2015	7.74	Put	Bond Future	5,320.8200		5.3208	5,190.0800	5.1901	(2.457)	0	0	0
2015/03/02	R213	05/11/2015	7.76	Put	Bond Future	5,206.2000		5.2062	5,076.6600	5.0767	(2.488)	0	0	0
2015/03/02	R213	05/11/2015	7.75	Put	Bond Future	5,263.3100		5.2633	5,133.1700	5.1332	(2.473)	0	0	0
2015/03/02	R214	07/05/2015			Bond Future	8.2479		82.7148	8.2170	82.9942	(0.375)	0.0000	0.0000	15,271
2015/03/02	R214	07/05/2015	9.15	Call	Bond Future	7,649.3500		7.6493	7,902.7200	7.9027	3.312	0	0	0
2015/03/02	R214	07/05/2015	9.16	Call	Bond Future	7,721.9200		7.7219	7,976.0400	7.9760	3.291	0	0	0
2015/03/02	R214	07/05/2015	9.14	Put	Bond Future	128.6900		0.1287	101.8300	0.1018	(20.872)	0	0	0
2015/03/02	R214	07/05/2015	9.16	Put	Bond Future	119.7200		0.1197	94.3800	0.0944	(21.166)	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
2015/03/02	R214	07/05/2015	9.15	Put	Bond Future	124.1300	0.1241	98.0400	0.0980	(21.018)	0	0	0
2015/03/02	R214	07/05/2015	9.14	Call	Bond Future	7,576.8000	7.5768	7,829.4000	7.8294	3.334	0	0	0
2015/03/02	R214	06/08/2015	8.76	Put	Bond Future	1,294.0200	1.2940	1,197.0800	1.1971	(7.491)	0	0	0
2015/03/02	R214	06/08/2015			Bond Future	8.2848	84.0724	8.2536	84.3521	(0.376)	0.0000	0.0000	0
2015/03/02	R214	06/08/2015	8.75	Put	Bond Future	1,317.5600	1.3176	1,219.4200	1.2194	(7.449)	0	0	0
2015/03/02	R214	06/08/2015	8.74	Call	Bond Future	5,254.9800	5.2550	5,435.3100	5.4353	3.432	0	0	0
2015/03/02	R214	06/08/2015	8.75	Call	Bond Future	5,313.4100	5.3134	5,494.9400	5.4949	3.416	0	0	0
2015/03/02	R214	06/08/2015	8.76	Call	Bond Future	5,372.2500	5.3723	5,554.9800	5.5550	3.401	0	0	0
2015/03/02	R214	06/08/2015	8.74	Put	Bond Future	1,341.6400	1.3416	1,242.3000	1.2423	(7.404)	0	0	0
2015/03/02	R214	05/11/2015			Bond Future	8.3183	82.1801	8.2863	82.4650	(0.385)	0.0000	0.0000	0
2015/03/02	R214	05/11/2015	7.99	Put	Bond Future	5,318.5200	5.3185	5,126.0500	5.1261	(3.619)	0	0	0
2015/03/02	R214	05/11/2015	8.00	Put	Bond Future	5,259.2100	5.2592	5,067.8200	5.0678	(3.639)	0	0	0
2015/03/02	R214	05/11/2015	8.01	Put	Bond Future	5,200.1100	5.2001	5,009.8000	5.0098	(3.660)	0	0	0
2015/03/02	R214	05/11/2015	7.99	Call	Bond Future	2,318.7100	2.3187	2,411.1800	2.4112	3.988	0	0	0
2015/03/02	R214	05/11/2015	8.00	Call	Bond Future	2,353.3800	2.3534	2,446.9300	2.4469	3.975	0	0	0
2015/03/02	R214	05/11/2015	8.01	Call	Bond Future	2,388.0900	2.3881	2,482.7200	2.4827	3.963	0	0	0
2015/03/02	R214	04/02/2016			Bond Future	8.3435	83.6582	8.3107	83.9478	(0.393)	0.0000	0.0000	4,420
2015/03/02	R214	04/02/2016	7.99	Put	Bond Future	6,008.3200	6.0083	5,819.4700	5.8195	(3.143)	0	0	0
2015/03/02	R214	04/02/2016	8.00	Call	Bond Future	2,827.9200	2.8279	2,929.6800	2.9297	3.598	0	0	0
2015/03/02	R214	04/02/2016	8.01	Call	Bond Future	2,863.6700	2.8637	2,966.3900	2.9664	3.587	0	0	0
2015/03/02	R214	04/02/2016	7.99	Call	Bond Future	2,792.4200	2.7924	2,893.2200	2.8932	3.610	0	0	0
2015/03/02	R214	04/02/2016	8.01	Put	Bond Future	5,892.2400	5.8922	5,705.3100	5.7053	(3.172)	0	0	0
2015/03/02	R214	04/02/2016	8.00	Put	Bond Future	5,950.0700	5.9501	5,762.1800	5.7622	(3.158)	0	0	0
2015/03/02	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R248	07/05/2015			Bond Future	8.2986	106.7765	8.2676	107.1396	(0.373)	0.0000	0.0000	35,926
2015/03/02	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R248	07/05/2015	9.26	Call	Bond Future	10,289.2300	10.2892	10,652.2900	10.6523	3.529	0	0	0
2015/03/02	R248	07/05/2015	9.24	Call	Bond Future	10,093.4300	10.0934	10,456.4900	10.4565	3.597	0	0	0
2015/03/02	R248	07/05/2015	9.25	Call	Bond Future	10,191.4200	10.1914	10,554.4800	10.5545	3.562	0	0	0
2015/03/02	R248	06/08/2015	8.76	Call	Bond Future	4,721.8800	4.7219	5,085.1600	5.0852	7.694	0	0	0
2015/03/02	R248	06/08/2015			Bond Future	8.3364	108.5292	8.3051	108.8925	(0.375)	0.0000	0.0000	745
2015/03/02	R248	06/08/2015	8.74	Call	Bond Future	4,507.3600	4.5074	4,870.6400	4.8706	8.060	0	0	0
2015/03/02	R248	06/08/2015	8.75	Call	Bond Future	4,614.7200	4.6147	4,978.0000	4.9780	7.872	0	0	0
2015/03/02	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R248	05/11/2015	8.01	Put	Bond Future	4,298.9400	4.2989	3,928.8800	3.9289	(8.608)	0	0	0
2015/03/02	R248	05/11/2015			Bond Future	8.3708	105.9045	8.3387	106.2745	(0.383)	0.0000	0.0000	0
2015/03/02	R248	05/11/2015	8.00	Put	Bond Future	4,422.4000	4.4224	4,052.3400	4.0523	(8.368)	0	0	0
2015/03/02	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/02	R248	05/11/2015	7.99	Put	Bond Future	4,546.1100	4.5461	4,176.0500	4.1761	(8.140)	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
Total											419555	