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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/03/2015 TO 25/03/2015

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
2015/03/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	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
2015/03/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2025	07/05/2015			Bond Future	118.5908	118.5908	118.5278	118.5278	(0.053)	0.0000	0.0000	16
2015/03/25	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2025	07/05/2015	120.99	Put	Bond Future	2,399.1900	2.3992	2,462.2300	2.4622	2.628	0	0	0
2015/03/25	2025	07/05/2015	121.01	Put	Bond Future	2,419.1900	2.4192	2,482.2300	2.4822	2.606	0	0	0
2015/03/25	2025	07/05/2015	121.00	Put	Bond Future	2,409.1900	2.4092	2,472.2300	2.4722	2.617	0	0	0
2015/03/25	2025	06/08/2015	120.99	Put	Bond Future	1,643.7300	1.6437	1,709.5400	1.7095	4.004	0	0	0
2015/03/25	2025	06/08/2015			Bond Future	119.3463	119.3463	119.2805	119.2805	(0.055)	0.0000	0.0000	0
2015/03/25	2025	06/08/2015	121.01	Put	Bond Future	1,663.7300	1.6637	1,729.5400	1.7295	3.956	0	0	0
2015/03/25	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2025	06/08/2015	121.00	Put	Bond Future	1,653.7300	1.6537	1,719.5400	1.7195	3.979	0	0	0
2015/03/25	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2030	07/05/2015			Bond Future	8.0837	101.4996	8.0615	101.6877	(0.274)	0.0000	0.0000	5,805
2015/03/25	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2030	07/05/2015	8.74	Call	Bond Future	5,352.1600	5.3522	5,540.2800	5.5403	3.515	0	0	0
2015/03/25	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2030	07/05/2015	8.75	Call	Bond Future	5,430.5300	5.4305	5,618.6500	5.6187	3.464	0	0	0
2015/03/25	2030	07/05/2015	8.76	Call	Bond Future	5,508.8000	5.5088	5,696.9200	5.6969	3.415	0	0	0
2015/03/25	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2030	06/08/2015			Bond Future	8.1341	99.1273	8.1115	99.3167	(0.279)	0.0000	0.0000	0
2015/03/25	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2030	06/08/2015	7.74	Put	Bond Future	3,368.4700	3.3685	3,179.0300	3.1790	(5.624)	0	0	0
2015/03/25	2030	06/08/2015	7.76	Put	Bond Future	3,193.7300	3.1937	3,004.2900	3.0043	(5.932)	0	0	0
2015/03/25	2030	06/08/2015	7.75	Put	Bond Future	3,281.0500	3.2811	3,091.6100	3.0916	(5.774)	0	0	0
2015/03/25	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2032	07/05/2015			Bond Future	8.2174	101.2270	8.1902	101.4736	(0.331)	0.0000	0.0000	18
2015/03/25	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2032	07/05/2015	8.50	Call	Bond Future	2,515.3000	2.5153	2,761.9800	2.7620	9.807	0	0	0
2015/03/25	2032	07/05/2015	8.51	Call	Bond Future	2,602.6100	2.6026	2,849.2900	2.8493	9.478	0	0	0
2015/03/25	2032	07/05/2015	8.49	Call	Bond Future	2,427.8700	2.4279	2,674.5500	2.6745	10.160	0	0	0
2015/03/25	2032	06/08/2015	8.50	Call	Bond Future	2,059.5600	2.0596	2,308.5100	2.3085	12.088	0	0	0
2015/03/25	2032	06/08/2015			Bond Future	8.2663	102.8585	8.2385	103.1074	(0.336)	0.0000	0.0000	0
2015/03/25	2032	06/08/2015	8.51	Call	Bond Future	2,146.2900	2.1463	2,395.2400	2.3952	11.599	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
2015/03/25	2032	06/08/2015	8.49	Call	Bond Future	1,972.7200	1.9727	2,221.6700	2.2217	12.620	0	0	0
2015/03/25	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2032	05/11/2015			Bond Future	8.3066	100.4076	8.2782	100.6592	(0.342)	0.0000	0.0000	0
2015/03/25	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2032	05/11/2015	7.99	Put	Bond Future	2,855.4300	2.8554	2,603.8500	2.6038	(8.811)	0	0	0
2015/03/25	2032	05/11/2015	8.01	Put	Bond Future	2,671.5900	2.6716	2,420.0100	2.4200	(9.417)	0	0	0
2015/03/25	2032	05/11/2015	8.00	Put	Bond Future	2,763.4500	2.7635	2,511.8700	2.5119	(9.104)	0	0	0
2015/03/25	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2037	07/05/2015			Bond Future	8.3328	104.0157	8.3108	104.2390	(0.265)	0.0000	0.0000	32,365
2015/03/25	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2037	07/05/2015	9.01	Call	Bond Future	6,493.0200	6.4930	6,716.2900	6.7163	3.439	0	0	0
2015/03/25	2037	07/05/2015	8.99	Call	Bond Future	6,310.6900	6.3107	6,533.9600	6.5340	3.538	0	0	0
2015/03/25	2037	07/05/2015	9.00	Call	Bond Future	6,401.9200	6.4019	6,625.1900	6.6252	3.488	0	0	0
2015/03/25	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2037	06/08/2015			Bond Future	8.3825	101.4334	8.3599	101.6585	(0.269)	0.0000	0.0000	1,954
2015/03/25	2037	06/08/2015	8.75	Call	Bond Future	3,564.4500	3.5644	3,789.5200	3.7895	6.314	0	0	0
2015/03/25	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2037	06/08/2015	8.76	Call	Bond Future	3,658.6800	3.6587	3,883.7500	3.8838	6.152	0	0	0
2015/03/25	2037	06/08/2015	8.74	Call	Bond Future	3,470.0800	3.4701	3,695.1500	3.6951	6.486	0	0	0
2015/03/25	2037	05/11/2015	7.99	Put	Bond Future	4,392.1800	4.3922	4,164.7600	4.1648	(5.178)	0	0	0
2015/03/25	2037	05/11/2015	8.01	Put	Bond Future	4,181.5900	4.1816	3,954.1700	3.9542	(5.439)	0	0	0
2015/03/25	2037	05/11/2015			Bond Future	8.4204	103.1158	8.3974	103.3433	(0.273)	0.0000	0.0000	0
2015/03/25	2037	05/11/2015	8.00	Put	Bond Future	4,286.8000	4.2868	4,059.3800	4.0594	(5.305)	0	0	0
2015/03/25	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2038	07/05/2015			Bond Future	128.3200	128.3200	128.2514	128.2514	(0.054)	0.0000	0.0000	2,657
2015/03/25	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2038	07/05/2015	126.99	Call	Bond Future	1,330.0300	1.3300	1,261.3700	1.2614	(5.162)	0	0	0
2015/03/25	2038	07/05/2015	127.00	Call	Bond Future	1,320.0300	1.3200	1,251.3700	1.2514	(5.201)	0	0	0
2015/03/25	2038	07/05/2015	127.01	Call	Bond Future	1,310.0300	1.3100	1,241.3700	1.2414	(5.241)	0	0	0
2015/03/25	2038	06/08/2015	128.01	Call	Bond Future	1,077.5700	1.0776	1,005.8200	1.0058	(6.659)	0	0	0
2015/03/25	2038	06/08/2015			Bond Future	129.0876	129.0876	129.0158	129.0158	(0.056)	0.0000	0.0000	0
2015/03/25	2038	06/08/2015	127.99	Call	Bond Future	1,097.5700	1.0976	1,025.8200	1.0258	(6.537)	0	0	0
2015/03/25	2038	06/08/2015	128.00	Call	Bond Future	1,087.5700	1.0876	1,015.8200	1.0158	(6.597)	0	0	0
2015/03/25	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	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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2015/03/25	2044	07/05/2015			Bond Future	8.3813	106.4019	8.3543	106.7045	(0.323)	0.0000	0.0000	9,494
2015/03/25	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2044	07/05/2015	9.01	Call	Bond Future	6,640.5300	6.6405	6,943.0800	6.9431	4.556	0	0	0
2015/03/25	2044	07/05/2015	8.99	Call	Bond Future	6,440.4500	6.4404	6,743.0000	6.7430	4.698	0	0	0
2015/03/25	2044	07/05/2015	9.00	Call	Bond Future	6,540.5700	6.5406	6,843.1200	6.8431	4.626	0	0	0
2015/03/25	2044	06/08/2015	8.76	Call	Bond Future	3,557.3600	3.5574	3,863.0500	3.8631	8.593	0	0	0
2015/03/25	2044	06/08/2015			Bond Future	8.4283	103.7328	8.4007	104.0385	(0.328)	0.0000	0.0000	0
2015/03/25	2044	06/08/2015	8.74	Call	Bond Future	3,348.7400	3.3487	3,654.4300	3.6544	9.129	0	0	0
2015/03/25	2044	06/08/2015	8.75	Call	Bond Future	3,453.1400	3.4531	3,758.8300	3.7588	8.853	0	0	0
2015/03/25	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2044	05/11/2015			Bond Future	8.4643	105.4534	8.4361	105.7627	(0.333)	0.0000	0.0000	0
2015/03/25	2044	05/11/2015	8.24	Put	Bond Future	2,505.6100	2.5056	2,196.3500	2.1963	(12.343)	0	0	0
2015/03/25	2044	05/11/2015	8.26	Put	Bond Future	2,278.0500	2.2781	1,968.7900	1.9688	(13.576)	0	0	0
2015/03/25	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2044	05/11/2015	8.25	Put	Bond Future	2,391.7200	2.3917	2,082.4600	2.0825	(12.930)	0	0	0
2015/03/25	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2046	07/05/2015			Bond Future	126.6883	126.6883	126.3394	126.3394	(0.275)	0.0000	0.0000	5,889
2015/03/25	2046	07/05/2015	126.99	Put	Bond Future	301.6600	0.3017	650.6000	0.6506	115.673	0	0	0
2015/03/25	2046	07/05/2015	127.01	Put	Bond Future	321.6600	0.3217	670.6000	0.6706	108.481	0	0	0
2015/03/25	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2046	07/05/2015	127.00	Put	Bond Future	311.6600	0.3117	660.6000	0.6606	111.962	0	0	0
2015/03/25	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2046	06/08/2015	129.01	Put	Bond Future	269.4800	0.2695	625.7500	0.6258	132.206	0	0	0
2015/03/25	2046	06/08/2015			Bond Future	128.7405	128.7405	128.3842	128.3842	(0.277)	0.0000	0.0000	0
2015/03/25	2046	06/08/2015	129.00	Put	Bond Future	259.4800	0.2595	615.7500	0.6158	137.302	0	0	0
2015/03/25	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2046	06/08/2015	128.99	Put	Bond Future	249.4800	0.2495	605.7500	0.6058	142.805	0	0	0
2015/03/25	2050	07/05/2015	135.01	Put	Bond Future	596.6700	0.5967	8.4500	0.0085	(98.584)	0	0	0
2015/03/25	2050	07/05/2015			Bond Future	134.4133	134.4133	135.0016	135.0016	0.438	0.0000	0.0000	2,753
2015/03/25	2050	07/05/2015	135.00	Put	Bond Future	586.6700	0.5867	0.0000	0.0000	(100.000)	0	0	0
2015/03/25	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	11.5500	0.0116	100.000	0	0	0
2015/03/25	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	1.5500	0.0016	100.000	0	0	0
2015/03/25	2050	07/05/2015	134.99	Put	Bond Future	576.6700	0.5767	0.0000	0.0000	(100.000)	0	0	0
2015/03/25	2050	06/08/2015			Bond Future	135.1313	135.1313	135.7273	135.7273	0.441	0.0000	0.0000	0
2015/03/25	2050	06/08/2015	136.99	Put	Bond Future	1,858.7000	1.8587	1,262.6800	1.2627	(32.066)	0	0	0
2015/03/25	2050	06/08/2015	137.01	Put	Bond Future	1,878.7000	1.8787	1,282.6800	1.2827	(31.725)	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
2015/03/25	2050	06/08/2015	137.00	Put	Bond Future	1,868.7000	1.8687	1,272.6800	1.2727	(31.895)	0	0	0
2015/03/25	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	AL12	07/05/2015			Index Future	563.3440	563.3440	564.7880	564.7880	0.256	0.0000	0.0000	0
2015/03/25	AL37	07/05/2015			Index Future	460.7900	460.7900	461.4020	461.4020	0.133	0.0000	0.0000	122
2015/03/25	AL37	06/08/2015			Index Future	468.1340	468.1340	468.7520	468.7520	0.132	0.0000	0.0000	0
2015/03/25	AL7T	07/05/2015			Index Future	551.1010	551.1010	552.3630	552.3630	0.229	0.0000	0.0000	3
2015/03/25	AL7T	06/08/2015			Index Future	559.8840	559.8840	561.1620	561.1620	0.228	0.0000	0.0000	0
2015/03/25	ALBI	07/05/2015			Index Future	502.7020	502.7020	503.6890	503.6890	0.196	0.0000	0.0000	586
2015/03/25	ALBI	06/08/2015			Index Future	510.7140	510.7140	511.7120	511.7120	0.195	0.0000	0.0000	10
2015/03/25	ALBI	05/11/2015			Index Future	519.2610	519.2610	520.2720	520.2720	0.195	0.0000	0.0000	0
2015/03/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	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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2015/03/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/03/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/25	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	EL28	07/05/2015			Bond Future	122.3747	122.3747	122.3133	122.3133	(0.050)	0.0000	0.0000	0
2015/03/25	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	EL28	07/05/2015	124.99	Put	Bond Future	2,615.3300	2.6153	2,676.7300	2.6767	2.348	0	0	0
2015/03/25	EL28	07/05/2015	125.01	Put	Bond Future	2,635.3300	2.6353	2,696.7300	2.6967	2.330	0	0	0
2015/03/25	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	EL28	07/05/2015	125.00	Put	Bond Future	2,625.3300	2.6253	2,686.7300	2.6867	2.339	0	0	0
2015/03/25	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	EL28	06/08/2015			Bond Future	124.3573	124.3573	124.2930	124.2930	(0.052)	0.0000	0.0000	0
2015/03/25	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	EL28	06/08/2015	124.99	Put	Bond Future	632.7300	0.6327	697.0500	0.6970	10.165	0	0	0
2015/03/25	EL28	06/08/2015	125.01	Put	Bond Future	652.7300	0.6527	717.0500	0.7170	9.854	0	0	0
2015/03/25	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	EL28	06/08/2015	125.00	Put	Bond Future	642.7300	0.6427	707.0500	0.7070	10.007	0	0	0
2015/03/25	ES33	07/05/2015			Bond Future	9.2095	86.1608	9.1765	86.4179	(0.358)	0.0000	0.0000	6,576
2015/03/25	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	ES33	07/05/2015	9.76	Call	Bond Future	4,121.4600	4.1215	4,378.4800	4.3785	6.236	0	0	0
2015/03/25	ES33	07/05/2015	9.74	Call	Bond Future	3,977.0700	3.9771	4,234.0900	4.2341	6.463	0	0	0
2015/03/25	ES33	07/05/2015	9.75	Call	Bond Future	4,049.3100	4.0493	4,306.3300	4.3063	6.347	0	0	0
2015/03/25	ES33	06/08/2015			Bond Future	9.2839	87.5495	9.2501	87.8093	(0.364)	0.0000	0.0000	0
2015/03/25	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	ES33	06/08/2015	9.61	Call	Bond Future	2,443.7900	2.4438	2,703.5700	2.7036	10.630	0	0	0
2015/03/25	ES33	06/08/2015	9.59	Call	Bond Future	2,296.9900	2.2970	2,556.7700	2.5568	11.310	0	0	0
2015/03/25	ES33	06/08/2015	9.60	Call	Bond Future	2,370.4400	2.3704	2,630.2200	2.6302	10.959	0	0	0
2015/03/25	ES33	05/11/2015	9.00	Put	Bond Future	2,720.7800	2.7208	2,457.9000	2.4579	(9.662)	0	0	0
2015/03/25	ES33	05/11/2015			Bond Future	9.3514	85.2126	9.3167	85.4755	(0.371)	0.0000	0.0000	0
2015/03/25	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	ES33	05/11/2015	8.99	Put	Bond Future	2,800.1100	2.8001	2,537.2300	2.5372	(9.388)	0	0	0
2015/03/25	ES33	05/11/2015	9.01	Put	Bond Future	2,641.5500	2.6415	2,378.6700	2.3787	(9.952)	0	0	0
2015/03/25	GOVI	07/05/2015	449.99	Call	GOVI	487,500.0000	48.7500	497,440.0000	49.7440	2.039	0	0	0
2015/03/25	GOVI	07/05/2015			GOVI	498.7400	498.7400	499.7340	499.7340	0.199	0.0000	0.0000	488
2015/03/25	GOVI	07/05/2015	450.00	Call	GOVI	487,400.0000	48.7400	497,340.0000	49.7340	2.039	0	0	0
2015/03/25	GOVI	07/05/2015	450.01	Call	GOVI	487,300.0000	48.7300	497,240.0000	49.7240	2.040	0	0	0
2015/03/25	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	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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2015/03/25	GOVI	06/08/2015			GOVI	506.6890	506.6890	507.6940	507.6940	0.198	0.0000	0.0000	29
2015/03/25	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	GOVI	06/08/2015	499.99	Call	GOVI	66,990.0000	6.6990	77,040.0000	7.7040	15.002	0	0	0
2015/03/25	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	GOVI	06/08/2015	500.00	Call	GOVI	66,890.0000	6.6890	76,940.0000	7.6940	15.025	0	0	0
2015/03/25	GOVI	06/08/2015	500.01	Call	GOVI	66,790.0000	6.6790	76,840.0000	7.6840	15.047	0	0	0
2015/03/25	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	GOVI	05/11/2015			GOVI	515.1690	515.1690	516.1870	516.1870	0.198	0.0000	0.0000	0
2015/03/25	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	GOVI	05/11/2015	529.99	Put	GOVI	148,210.0000	14.8210	138,030.0000	13.8030	(6.869)	0	0	0
2015/03/25	GOVI	05/11/2015	530.01	Put	GOVI	148,410.0000	14.8410	138,230.0000	13.8230	(6.859)	0	0	0
2015/03/25	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	GOVI	05/11/2015	530.00	Put	GOVI	148,310.0000	14.8310	138,130.0000	13.8130	(6.864)	0	0	0
2015/03/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/25	IGOV	07/05/2015			Index Future	225.3600	225.3600	225.3790	225.3790	0.008	0.0000	0.0000	1,013
2015/03/25	IGOV	06/08/2015			Index Future	228.9700	228.9700	228.9870	228.9870	0.007	0.0000	0.0000	100
2015/03/25	IGOV	05/11/2015			Index Future	232.8200	232.8200	232.8360	232.8360	0.007	0.0000	0.0000	0
2015/03/25	ILBI	07/05/2015			Index Future	610.3030	610.3030	610.1360	610.1360	(0.027)	0.0000	0.0000	0
2015/03/25	ILBI	06/08/2015			Index Future	620.2350	620.2350	620.0630	620.0630	(0.028)	0.0000	0.0000	159
2015/03/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/25	JBAF	15/04/2015			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	1,000
2015/03/25	JBAF	20/05/2015			Jibar Tradeable Future	6.1300	93.8700	6.1400	93.8600	0.163	0.0000	0.0000	0
2015/03/25	JBAF	17/06/2015			Jibar Tradeable Future	6.2000	93.8000	6.1900	93.8100	(0.161)	0.0000	0.0000	5,000
2015/03/25	JBAF	15/07/2015			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2015/03/25	JBAF	19/08/2015			Jibar Tradeable Future	6.2900	93.7100	6.3000	93.7000	0.159	0.0000	0.0000	0
2015/03/25	JBAF	16/09/2015			Jibar Tradeable Future	6.3100	93.6900	6.3200	93.6800	0.158	0.0000	0.0000	0
2015/03/25	JBAF	15/12/2015			Jibar Tradeable Future	6.5300	93.4700	6.5100	93.4900	(0.306)	0.0000	0.0000	0
2015/03/25	JBAF	16/03/2016			Jibar Tradeable Future	6.6900	93.3100	6.6600	93.3400	(0.448)	0.0000	0.0000	0
2015/03/25	JBAF	15/06/2016			Jibar Tradeable Future	6.8500	93.1500	6.8100	93.1900	(0.584)	0.0000	0.0000	0
2015/03/25	JBAF	21/09/2016			Jibar Tradeable Future	7.0100	92.9900	6.9600	93.0400	(0.713)	0.0000	0.0000	0
2015/03/25	JBAF	21/12/2016			Jibar Tradeable Future	7.1500	92.8500	7.0900	92.9100	(0.839)	0.0000	0.0000	0
2015/03/25	JBAF	15/03/2017			Jibar Tradeable Future	7.2700	92.7300	7.2100	92.7900	(0.825)	0.0000	0.0000	0



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2015/03/25	R023	07/05/2015	8.14	Call	Bond Future	4,124.8000	4.1248	4,308.5400	4.3085	4.455	0	0	0
2015/03/25	R023	07/05/2015	8.15	Put	Bond Future	34.1400	0.0341	27.3600	0.0274	(19.859)	0	0	0
2015/03/25	R023	07/05/2015			Bond Future	7.4304	103.3874	7.3981	103.5783	(0.434)	0.0000	0.0000	15,264
2015/03/25	R023	07/05/2015	8.15	Call	Bond Future	4,178.8900	4.1789	4,362.9800	4.3630	4.405	0	0	0
2015/03/25	R023	07/05/2015	8.16	Call	Bond Future	4,233.0400	4.2330	4,417.4800	4.4175	4.357	0	0	0
2015/03/25	R023	07/05/2015	8.14	Put	Bond Future	36.1700	0.0362	29.0400	0.0290	(19.712)	0	0	0
2015/03/25	R023	07/05/2015	8.16	Put	Bond Future	32.2000	0.0322	25.7700	0.0258	(19.969)	0	0	0
2015/03/25	R023	06/08/2015	9.07	Put	Bond Future	22.8600	0.0229	17.7200	0.0177	(22.485)	0	0	911
2015/03/25	R023	06/08/2015	8.24	Call	Bond Future	4,592.3600	4.5924	4,755.9100	4.7559	3.561	0	0	0
2015/03/25	R023	06/08/2015			Bond Future	7.4715	105.0537	7.4381	105.2459	(0.447)	0.0000	0.0000	0
2015/03/25	R023	06/08/2015	9.07	Call	Bond Future	8,715.0000	8.7150	8,902.0700	8.9021	2.147	0	0	0
2015/03/25	R023	06/08/2015	8.26	Put	Bond Future	276.9100	0.2769	249.4100	0.2494	(9.931)	0	0	0
2015/03/25	R023	06/08/2015	8.25	Put	Bond Future	284.0900	0.2841	256.0100	0.2560	(9.884)	0	0	0
2015/03/25	R023	06/08/2015	8.24	Put	Bond Future	291.4200	0.2914	262.7600	0.2628	(9.835)	0	0	0
2015/03/25	R023	06/08/2015	8.25	Call	Bond Future	4,639.4800	4.6395	4,803.6100	4.8036	3.538	0	0	0
2015/03/25	R023	06/08/2015	8.26	Call	Bond Future	4,686.7000	4.6867	4,851.4100	4.8514	3.514	0	0	0
2015/03/25	R186	07/05/2015	7.40	Call	Bond Future	523.6100	0.5236	609.1700	0.6092	16.340	0	0	0
2015/03/25	R186	07/05/2015	8.10	Put	Bond Future	255.0100	0.2550	216.8800	0.2169	(14.952)	0	0	4,229
2015/03/25	R186	07/05/2015			Bond Future	7.6615	125.6511	7.6242	125.9759	(0.487)	7.6510	7.6204	38,798
2015/03/25	R186	07/05/2015	7.50	Put	Bond Future	2,201.4200	2.2014	1,991.3900	1.9914	(9.541)	0	0	4,229
2015/03/25	R186	07/05/2015	8.25	Call	Bond Future	5,094.0500	5.0940	5,398.4400	5.3984	5.975	0	0	0
2015/03/25	R186	07/05/2015	7.30	Call	Bond Future	331.0100	0.3310	391.4400	0.3914	18.256	0	0	0
2015/03/25	R186	07/05/2015	7.80	Put	Bond Future	868.6400	0.8686	755.9500	0.7559	(12.973)	0	0	300
2015/03/25	R186	07/05/2015	7.45	Put	Bond Future	2,502.2400	2.5022	2,277.1800	2.2772	(8.994)	0	0	4,229
2015/03/25	R186	07/05/2015	8.00	Put	Bond Future	394.4900	0.3945	339.2400	0.3392	(14.005)	0	0	4,229
2015/03/25	R186	07/05/2015	8.24	Put	Bond Future	131.3200	0.1313	110.0600	0.1101	(16.189)	0	0	0
2015/03/25	R186	07/05/2015	8.05	Put	Bond Future	318.4300	0.3184	272.3100	0.2723	(14.484)	0	0	4,229
2015/03/25	R186	07/05/2015	8.26	Put	Bond Future	118.8700	0.1189	99.3600	0.0994	(16.413)	0	0	0
2015/03/25	R186	07/05/2015	7.40	Put	Bond Future	2,824.2700	2.8243	2,585.0400	2.5850	(8.471)	0	0	4,229
2015/03/25	R186	07/05/2015	7.50	Call	Bond Future	787.5600	0.7876	902.3200	0.9023	14.572	0	0	0
2015/03/25	R186	07/05/2015	8.25	Put	Bond Future	124.9900	0.1250	104.5900	0.1046	(16.321)	0	0	0
2015/03/25	R186	07/05/2015	8.10	Call	Bond Future	3,984.3700	3.9844	4,271.0300	4.2710	7.195	0	0	0
2015/03/25	R186	07/05/2015	8.26	Call	Bond Future	5,169.9400	5.1699	5,475.2200	5.4752	5.905	0	0	0
2015/03/25	R186	07/05/2015	7.30	Put	Bond Future	3,527.1800	3.5272	3,262.8200	3.2628	(7.495)	0	0	0
2015/03/25	R186	07/05/2015	7.45	Call	Bond Future	646.0600	0.6461	745.7900	0.7458	15.437	0	0	0
2015/03/25	R186	07/05/2015	7.80	Call	Bond Future	2,063.8800	2.0639	2,275.9800	2.2760	10.277	0	0	0
2015/03/25	R186	07/05/2015	8.00	Call	Bond Future	3,287.3200	3.2873	3,556.8600	3.5569	8.199	0	0	0
2015/03/25	R186	07/05/2015	8.24	Call	Bond Future	5,018.2900	5.0183	5,321.8200	5.3218	6.048	0	0	0
2015/03/25	R186	07/05/2015	8.05	Call	Bond Future	3,630.5400	3.6305	3,909.2100	3.9092	7.676	0	0	0
2015/03/25	R186	06/08/2015	8.90	Put	Bond Future	155.8900	0.1559	137.3600	0.1374	(11.887)	0	0	5,350
2015/03/25	R186	06/08/2015	8.00	Put	Bond Future	1,364.9400	1.3649	1,277.7500	1.2778	(6.388)	0	0	0
2015/03/25	R186	06/08/2015			Bond Future	7.7047	122.3790	7.6663	122.7070	(0.499)	0.0000	0.0000	340
2015/03/25	R186	06/08/2015	8.00	Call	Bond Future	3,844.0700	3.8441	4,084.8600	4.0849	6.264	0	0	0
2015/03/25	R186	06/08/2015	8.01	Call	Bond Future	3,899.4400	3.8994	4,141.4400	4.1414	6.206	0	0	0
2015/03/25	R186	06/08/2015	7.99	Call	Bond Future	3,789.6000	3.7896	4,028.3700	4.0284	6.301	0	0	0
2015/03/25	R186	06/08/2015	7.75	Call	Bond Future	2,598.3500	2.5983	2,786.2100	2.7862	7.230	0	0	1,000
2015/03/25	R186	06/08/2015	8.90	Call	Bond Future	9,775.3900	9.7754	10,084.8400	10.0848	3.166	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
2015/03/25	R186	06/08/2015	7.99	Put	Bond Future	1,393.2800	1.3933	1,304.0700	1.3041	(6.403)	0	0	0
2015/03/25	R186	06/08/2015	7.75	Put	Bond Future	2,213.4900	2.2135	2,073.3700	2.0734	(6.330)	0	0	0
2015/03/25	R186	06/08/2015	8.01	Put	Bond Future	1,337.5700	1.3376	1,251.5900	1.2516	(6.428)	0	0	0
2015/03/25	R186	05/11/2015	8.24	Call	Bond Future	5,574.2500	5.5742	5,833.5200	5.8335	4.651	0	0	0
2015/03/25	R186	05/11/2015	8.25	Put	Bond Future	1,444.0500	1.4441	1,372.3100	1.3723	(4.968)	0	0	0
2015/03/25	R186	05/11/2015			Bond Future	7.7366	124.4083	7.6970	124.7400	(0.512)	0.0000	0.0000	0
2015/03/25	R186	05/11/2015	9.00	Put	Bond Future	390.8900	0.3909	351.7500	0.3517	(10.013)	0	0	2,600
2015/03/25	R186	05/11/2015	8.24	Put	Bond Future	1,466.9000	1.4669	1,394.4900	1.3945	(4.936)	0	0	0
2015/03/25	R186	05/11/2015	8.26	Put	Bond Future	1,421.1700	1.4212	1,350.7500	1.3507	(4.955)	0	0	0
2015/03/25	R186	05/11/2015	9.00	Call	Bond Future	10,345.1500	10.3452	10,637.6900	10.6377	2.828	0	0	0
2015/03/25	R186	05/11/2015	8.25	Call	Bond Future	5,631.0500	5.6311	5,890.9900	5.8910	4.616	0	0	0
2015/03/25	R186	05/11/2015	8.26	Call	Bond Future	5,687.7500	5.6877	5,949.0100	5.9490	4.593	0	0	0
2015/03/25	R186	04/02/2016	7.50	Call	Bond Future	2,599.0500	2.5990	2,759.5300	2.7595	6.175	0	0	0
2015/03/25	R186	04/02/2016			Bond Future	7.7562	121.3133	7.7153	121.6494	(0.527)	0.0000	0.0000	5,592
2015/03/25	R186	04/02/2016	7.51	Call	Bond Future	2,633.8600	2.6339	2,795.6100	2.7956	6.141	0	0	0
2015/03/25	R186	04/02/2016	7.50	Put	Bond Future	4,725.2000	4.7252	4,549.5200	4.5495	(3.718)	0	0	0
2015/03/25	R186	04/02/2016	7.49	Call	Bond Future	2,564.9600	2.5650	2,724.1700	2.7242	6.207	0	0	0
2015/03/25	R186	04/02/2016	7.49	Put	Bond Future	4,775.1300	4.7751	4,598.1800	4.5982	(3.706)	0	0	0
2015/03/25	R186	04/02/2016	7.51	Put	Bond Future	4,676.0700	4.6761	4,501.6600	4.5017	(3.730)	0	0	0
2015/03/25	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R197	07/05/2015			Bond Future	287.2124	287.2124	287.0599	287.0599	(0.053)	0.0000	0.0000	1,046
2015/03/25	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R197	07/05/2015	293.99	Put	Bond Future	6,777.6200	6.7776	6,930.1200	6.9301	2.250	0	0	0
2015/03/25	R197	07/05/2015	294.01	Put	Bond Future	6,797.6200	6.7976	6,950.1200	6.9501	2.243	0	0	0
2015/03/25	R197	07/05/2015	294.00	Put	Bond Future	6,787.6200	6.7876	6,940.1200	6.9401	2.247	0	0	0
2015/03/25	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R197	06/08/2015			Bond Future	285.8135	285.8135	285.6540	285.6540	(0.056)	0.0000	0.0000	0
2015/03/25	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R197	06/08/2015	287.99	Put	Bond Future	2,176.4900	2.1765	2,335.9700	2.3360	7.327	0	0	0
2015/03/25	R197	06/08/2015	288.01	Put	Bond Future	2,196.4900	2.1965	2,355.9700	2.3560	7.261	0	0	0
2015/03/25	R197	06/08/2015	288.00	Put	Bond Future	2,186.4900	2.1865	2,345.9700	2.3460	7.294	0	0	0
2015/03/25	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R202	07/05/2015			Bond Future	237.8219	237.8219	237.6945	237.6945	(0.054)	0.0000	0.0000	51,206
2015/03/25	R202	07/05/2015	238.49	Put	Bond Future	668.0800	0.6681	795.5300	0.7955	19.077	0	0	0
2015/03/25	R202	07/05/2015	238.50	Put	Bond Future	678.0800	0.6781	805.5300	0.8055	18.796	0	0	0
2015/03/25	R202	07/05/2015	238.51	Put	Bond Future	688.0800	0.6881	815.5300	0.8155	18.523	0	0	0
2015/03/25	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R202	06/08/2015			Bond Future	238.4601	238.4601	238.3272	238.3272	(0.056)	0.0000	0.0000	0
2015/03/25	R202	06/08/2015	239.99	Put	Bond Future	1,529.8800	1.5299	1,662.8000	1.6628	8.688	0	0	0
2015/03/25	R202	06/08/2015	240.00	Put	Bond Future	1,539.8800	1.5399	1,672.8000	1.6728	8.632	0	0	0
2015/03/25	R202	06/08/2015	240.01	Put	Bond Future	1,549.8800	1.5499	1,682.8000	1.6828	8.576	0	0	0
2015/03/25	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	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
2015/03/25	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R203	07/05/2015			Bond Future	6.6812	104.6360	6.6478	104.7087	(0.499)	0.0000	0.0000	7,710
2015/03/25	R203	07/05/2015	7.24	Put	Bond Future	18.5200	0.0185	13.9500	0.0140	(24.676)	0	0	0
2015/03/25	R203	07/05/2015	7.26	Put	Bond Future	16.3500	0.0164	12.2400	0.0122	(25.138)	0	0	0
2015/03/25	R203	07/05/2015	7.25	Put	Bond Future	17.4000	0.0174	13.0700	0.0131	(24.885)	0	0	0
2015/03/25	R203	07/05/2015	7.25	Call	Bond Future	1,249.6600	1.2497	1,318.0800	1.3181	5.475	0	0	0
2015/03/25	R203	07/05/2015	7.24	Call	Bond Future	1,229.2800	1.2293	1,297.4600	1.2975	5.546	0	0	0
2015/03/25	R203	07/05/2015	7.26	Call	Bond Future	1,270.1000	1.2701	1,338.7400	1.3387	5.404	0	0	0
2015/03/25	R203	06/08/2015	6.74	Call	Bond Future	524.7000	0.5247	559.0400	0.5590	6.545	0	0	0
2015/03/25	R203	06/08/2015	6.75	Put	Bond Future	447.1600	0.4472	409.7900	0.4098	(8.357)	0	0	0
2015/03/25	R203	06/08/2015			Bond Future	6.7051	106.3225	6.6683	106.3946	(0.549)	0.0000	0.0000	0
2015/03/25	R203	06/08/2015	6.75	Call	Bond Future	535.2000	0.5352	570.0100	0.5700	6.504	0	0	0
2015/03/25	R203	06/08/2015	6.76	Call	Bond Future	545.8200	0.5458	581.1000	0.5811	6.464	0	0	0
2015/03/25	R203	06/08/2015	6.74	Put	Bond Future	456.2500	0.4563	418.4100	0.4184	(8.294)	0	0	0
2015/03/25	R203	06/08/2015	6.76	Put	Bond Future	438.2000	0.4382	401.3000	0.4013	(8.421)	0	0	0
2015/03/25	R203	05/11/2015	5.99	Call	Bond Future	138.4800	0.1385	146.7700	0.1468	5.986	0	0	0
2015/03/25	R203	05/11/2015	6.00	Put	Bond Future	1,357.5000	1.3575	1,294.3000	1.2943	(4.656)	0	0	0
2015/03/25	R203	05/11/2015			Bond Future	6.6926	103.9178	6.6513	103.9897	(0.617)	0.0000	0.0000	0
2015/03/25	R203	05/11/2015	6.00	Call	Bond Future	141.7500	0.1418	150.4500	0.1504	6.138	0	0	0
2015/03/25	R203	05/11/2015	6.01	Call	Bond Future	145.3000	0.1453	154.2100	0.1542	6.132	0	0	0
2015/03/25	R203	05/11/2015	5.99	Put	Bond Future	1,371.9200	1.3719	1,308.3100	1.3083	(4.637)	0	0	0
2015/03/25	R203	05/11/2015	6.01	Put	Bond Future	1,343.3600	1.3434	1,280.3700	1.2804	(4.689)	0	0	0
2015/03/25	R204	07/05/2015	7.51	Put	Bond Future	33.0500	0.0331	26.1300	0.0261	(20.938)	0	0	0
2015/03/25	R204	07/05/2015			Bond Future	6.9518	106.4055	6.9186	106.5120	(0.477)	0.0000	0.0000	12,556
2015/03/25	R204	07/05/2015	7.50	Put	Bond Future	35.0700	0.0351	27.7800	0.0278	(20.787)	0	0	0
2015/03/25	R204	07/05/2015	7.49	Call	Bond Future	1,746.9500	1.7469	1,845.8900	1.8459	5.664	0	0	0
2015/03/25	R204	07/05/2015	7.50	Call	Bond Future	1,776.3200	1.7763	1,875.6200	1.8756	5.590	0	0	0
2015/03/25	R204	07/05/2015	7.51	Call	Bond Future	1,805.7200	1.8057	1,905.3900	1.9054	5.520	0	0	0
2015/03/25	R204	07/05/2015	7.49	Put	Bond Future	37.1400	0.0371	29.4900	0.0295	(20.598)	0	0	0
2015/03/25	R204	06/08/2015	7.74	Call	Bond Future	2,341.2600	2.3413	2,439.2700	2.4393	4.186	0	0	0
2015/03/25	R204	06/08/2015	7.75	Put	Bond Future	130.5100	0.1305	122.1800	0.1222	(6.383)	0	0	0
2015/03/25	R204	06/08/2015			Bond Future	6.9951	104.0844	6.9596	104.1910	(0.507)	0.0000	0.0000	100
2015/03/25	R204	06/08/2015	8.41	Call	Bond Future	4,159.5200	4.1595	4,262.5000	4.2625	2.476	0	0	0
2015/03/25	R204	06/08/2015	7.74	Put	Bond Future	134.1700	0.1342	125.6100	0.1256	(6.380)	0	0	0
2015/03/25	R204	06/08/2015	7.76	Put	Bond Future	126.9400	0.1269	118.8300	0.1188	(6.389)	0	0	0
2015/03/25	R204	06/08/2015	8.41	Put	Bond Future	16.8900	0.0169	13.3000	0.0133	(21.255)	0	0	699
2015/03/25	R204	06/08/2015	7.75	Call	Bond Future	2,366.8300	2.3668	2,465.0700	2.4651	4.151	0	0	0
2015/03/25	R204	06/08/2015	7.76	Call	Bond Future	2,392.4800	2.3925	2,490.9400	2.4909	4.115	0	0	0
2015/03/25	R204	05/11/2015			Bond Future	7.0125	105.8102	6.9744	105.9171	(0.544)	0.0000	0.0000	0
2015/03/25	R204	05/11/2015	6.25	Call	Bond Future	230.7500	0.2307	242.6800	0.2427	5.170	0	0	0
2015/03/25	R204	05/11/2015	6.24	Put	Bond Future	2,417.7800	2.4178	2,322.1200	2.3221	(3.957)	0	0	0
2015/03/25	R204	05/11/2015	6.26	Put	Bond Future	2,370.4800	2.3705	2,276.2500	2.2763	(3.975)	0	0	0
2015/03/25	R204	05/11/2015	6.25	Put	Bond Future	2,394.0800	2.3941	2,299.1300	2.2991	(3.966)	0	0	0
2015/03/25	R204	05/11/2015	6.26	Call	Bond Future	235.8900	0.2359	248.5400	0.2485	5.363	0	0	0
2015/03/25	R204	05/11/2015	6.24	Call	Bond Future	225.7100	0.2257	236.9300	0.2369	4.971	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
2015/03/25	R207	07/05/2015			Bond Future	7.1166	102.8515	7.0785	103.0016	(0.536)	0.0000	0.0000	34,939
2015/03/25	R207	07/05/2015	8.25	Call	Bond Future	4,342.1700	4.3422	4,491.9200	4.4919	3.449	0	0	0
2015/03/25	R207	07/05/2015	7.73	Call	Bond Future	2,411.7800	2.4118	2,554.1300	2.5541	5.902	0	0	66
2015/03/25	R207	07/05/2015	8.24	Put	Bond Future	1.0400	0.0010	0.7100	0.0007	(31.731)	0	0	0
2015/03/25	R207	07/05/2015	7.73	Put	Bond Future	33.4400	0.0334	25.7300	0.0257	(23.056)	0	0	0
2015/03/25	R207	07/05/2015	8.26	Put	Bond Future	0.8900	0.0009	0.6000	0.0006	(32.584)	0	0	0
2015/03/25	R207	07/05/2015	8.25	Put	Bond Future	0.9600	0.0010	0.6500	0.0007	(32.292)	0	0	0
2015/03/25	R207	07/05/2015	8.26	Call	Bond Future	4,379.3800	4.3794	4,529.1500	4.5292	3.420	0	0	0
2015/03/25	R207	07/05/2015	8.24	Call	Bond Future	4,304.9600	4.3050	4,454.6900	4.4547	3.478	0	0	0
2015/03/25	R207	06/08/2015	7.76	Call	Bond Future	2,473.1300	2.4731	2,594.2700	2.5943	4.898	0	0	0
2015/03/25	R207	06/08/2015			Bond Future	7.1635	100.8667	7.1232	101.0174	(0.562)	0.0000	0.0000	100
2015/03/25	R207	06/08/2015	7.74	Call	Bond Future	2,413.9600	2.4140	2,533.7600	2.5338	4.963	0	0	0
2015/03/25	R207	06/08/2015	7.75	Call	Bond Future	2,443.5700	2.4436	2,563.9700	2.5640	4.927	0	0	0
2015/03/25	R207	06/08/2015	7.46	Call	Bond Future	1,645.0300	1.6450	1,744.6800	1.7447	6.058	0	0	70
2015/03/25	R207	06/08/2015	7.74	Put	Bond Future	283.6700	0.2837	252.7000	0.2527	(10.918)	0	0	0
2015/03/25	R207	06/08/2015	7.76	Put	Bond Future	269.9300	0.2699	240.3000	0.2403	(10.977)	0	0	0
2015/03/25	R207	06/08/2015	7.46	Put	Bond Future	542.3900	0.5424	491.2700	0.4913	(9.425)	0	0	0
2015/03/25	R207	06/08/2015	7.75	Put	Bond Future	276.8100	0.2768	246.4400	0.2464	(10.971)	0	0	0
2015/03/25	R207	05/11/2015	7.76	Call	Bond Future	2,535.6300	2.5356	2,642.2500	2.6423	4.205	0	0	0
2015/03/25	R207	05/11/2015			Bond Future	7.1855	102.5393	7.1429	102.6911	(0.593)	0.0000	0.0000	0
2015/03/25	R207	05/11/2015	7.74	Call	Bond Future	2,483.7500	2.4838	2,589.2300	2.5892	4.247	0	0	0
2015/03/25	R207	05/11/2015	7.75	Call	Bond Future	2,509.7700	2.5098	2,615.5600	2.6156	4.215	0	0	0
2015/03/25	R207	05/11/2015	7.43	Call	Bond Future	1,738.7600	1.7388	1,826.8000	1.8268	5.063	0	0	53
2015/03/25	R207	05/11/2015	7.74	Put	Bond Future	531.7100	0.5317	485.3500	0.4853	(8.719)	0	0	0
2015/03/25	R207	05/11/2015	7.76	Put	Bond Future	514.0500	0.5141	468.8300	0.4688	(8.797)	0	0	0
2015/03/25	R207	05/11/2015	7.43	Put	Bond Future	872.3000	0.8723	808.5000	0.8085	(7.314)	0	0	0
2015/03/25	R207	05/11/2015	7.75	Put	Bond Future	522.9500	0.5230	476.9000	0.4769	(8.806)	0	0	0
2015/03/25	R207	04/02/2016	7.27	Put	Bond Future	1,274.0400	1.2740	1,191.7900	1.1918	(6.456)	0	0	0
2015/03/25	R207	04/02/2016	7.49	Put	Bond Future	970.4300	0.9704	904.2100	0.9042	(6.824)	0	0	0
2015/03/25	R207	04/02/2016			Bond Future	7.1837	100.7139	7.1384	100.8673	(0.631)	0.0000	0.0000	0
2015/03/25	R207	04/02/2016	7.51	Put	Bond Future	945.8300	0.9458	880.7400	0.8807	(6.882)	0	0	0
2015/03/25	R207	04/02/2016	7.27	Call	Bond Future	1,564.9900	1.5650	1,636.1200	1.6361	4.545	0	0	43
2015/03/25	R207	04/02/2016	7.50	Call	Bond Future	2,019.6800	2.0197	2,107.4000	2.1074	4.343	0	0	0
2015/03/25	R207	04/02/2016	7.51	Call	Bond Future	2,040.7800	2.0408	2,129.0700	2.1291	4.326	0	0	0
2015/03/25	R207	04/02/2016	7.50	Put	Bond Future	958.0700	0.9581	892.4100	0.8924	(6.853)	0	0	0
2015/03/25	R207	04/02/2016	7.49	Call	Bond Future	1,998.6800	1.9987	2,085.8400	2.0858	4.361	0	0	0
2015/03/25	R208	07/05/2015	8.01	Call	Bond Future	3,587.8500	3.5879	3,759.3600	3.7594	4.780	0	0	0
2015/03/25	R208	07/05/2015			Bond Future	7.2265	98.5120	7.1889	98.6876	(0.521)	0.0000	0.0000	58,893
2015/03/25	R208	07/05/2015	7.99	Call	Bond Future	3,500.8600	3.5009	3,671.9100	3.6719	4.886	0	0	0
2015/03/25	R208	07/05/2015	8.00	Call	Bond Future	3,544.3500	3.5444	3,715.6200	3.7156	4.832	0	0	0
2015/03/25	R208	07/05/2015	7.99	Put	Bond Future	18.9600	0.0190	14.3800	0.0144	(24.156)	0	0	0
2015/03/25	R208	07/05/2015	8.00	Put	Bond Future	17.8500	0.0178	13.4900	0.0135	(24.426)	0	0	0
2015/03/25	R208	07/05/2015	8.01	Put	Bond Future	16.7800	0.0168	12.6600	0.0127	(24.553)	0	0	0
2015/03/25	R208	06/08/2015			Bond Future	7.2679	100.0998	7.2286	100.2766	(0.541)	0.0000	0.0000	0
2015/03/25	R208	06/08/2015	8.00	Call	Bond Future	3,454.4000	3.4544	3,616.2700	3.6163	4.686	0	0	0
2015/03/25	R208	06/08/2015	8.85	Call	Bond Future	6,821.1900	6.8212	6,993.8400	6.9938	2.531	0	0	0
2015/03/25	R208	06/08/2015	8.01	Call	Bond Future	3,491.5100	3.4915	3,653.7600	3.6538	4.647	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
2015/03/25	R208	06/08/2015	7.99	Call	Bond Future	3,417.3800	3.4174	3,578.8600	3.5789	4.725	0	0	0
2015/03/25	R208	06/08/2015	8.01	Put	Bond Future	225.6000	0.2256	211.0100	0.2110	(6.467)	0	0	0
2015/03/25	R208	06/08/2015	8.00	Put	Bond Future	231.6000	0.2316	216.6300	0.2166	(6.464)	0	0	0
2015/03/25	R208	06/08/2015	8.85	Put	Bond Future	17.2700	0.0173	13.0800	0.0131	(24.262)	0	0	198
2015/03/25	R208	06/08/2015	7.99	Put	Bond Future	237.7300	0.2377	222.3700	0.2224	(6.461)	0	0	0
2015/03/25	R208	05/11/2015			Bond Future	7.2937	98.3587	7.2525	98.5370	(0.564)	0.0000	0.0000	0
2015/03/25	R208	05/11/2015	8.48	Call	Bond Future	5,168.6500	5.1687	5,329.1700	5.3292	3.106	0	0	0
2015/03/25	R208	05/11/2015	7.74	Put	Bond Future	759.6500	0.7597	722.4400	0.7224	(4.898)	0	0	0
2015/03/25	R208	05/11/2015	7.75	Call	Bond Future	2,697.8200	2.6978	2,839.7800	2.8398	5.262	0	0	0
2015/03/25	R208	05/11/2015	7.76	Call	Bond Future	2,727.7400	2.7277	2,870.2700	2.8703	5.225	0	0	0
2015/03/25	R208	05/11/2015	8.48	Put	Bond Future	194.0900	0.1941	176.2700	0.1763	(9.181)	0	0	2,200
2015/03/25	R208	05/11/2015	7.74	Call	Bond Future	2,668.3100	2.6683	2,809.4400	2.8094	5.289	0	0	0
2015/03/25	R208	05/11/2015	7.76	Put	Bond Future	734.6200	0.7346	698.8100	0.6988	(4.875)	0	0	0
2015/03/25	R208	05/11/2015	7.75	Put	Bond Future	746.9200	0.7469	710.5400	0.7105	(4.871)	0	0	0
2015/03/25	R209	07/05/2015			Bond Future	8.2744	80.7394	8.2424	81.0073	(0.387)	0.0000	0.0000	21,968
2015/03/25	R209	07/05/2015	8.99	Put	Bond Future	87.2400	0.0872	81.1500	0.0812	(6.981)	0	0	0
2015/03/25	R209	07/05/2015	7.30	Call	Bond Future	8.9700	0.0090	11.7500	0.0118	30.992	0	0	0
2015/03/25	R209	07/05/2015	8.30	Put	Bond Future	1,312.6700	1.3127	1,210.6900	1.2107	(7.769)	0	0	700
2015/03/25	R209	07/05/2015	9.01	Put	Bond Future	79.2200	0.0792	73.7600	0.0738	(6.892)	0	0	0
2015/03/25	R209	07/05/2015	8.99	Call	Bond Future	5,742.9500	5.7429	6,004.7600	6.0048	4.559	0	0	0
2015/03/25	R209	07/05/2015	9.00	Put	Bond Future	83.1400	0.0831	77.3600	0.0774	(6.952)	0	0	0
2015/03/25	R209	07/05/2015	9.00	Call	Bond Future	5,813.5200	5.8135	6,075.6400	6.0756	4.509	0	0	0
2015/03/25	R209	07/05/2015	7.30	Put	Bond Future	8,810.8800	8.8109	8,545.7600	8.5458	(3.009)	0	0	0
2015/03/25	R209	07/05/2015	8.30	Call	Bond Future	1,525.9300	1.5259	1,691.8500	1.6919	10.873	0	0	0
2015/03/25	R209	07/05/2015	9.01	Call	Bond Future	5,884.1600	5.8842	6,146.6000	6.1466	4.460	0	0	0
2015/03/25	R209	06/08/2015	8.99	Put	Bond Future	686.2000	0.6862	676.3000	0.6763	(1.443)	0	0	0
2015/03/25	R209	06/08/2015			Bond Future	8.3179	82.0408	8.2853	82.3116	(0.393)	0.0000	0.0000	0
2015/03/25	R209	06/08/2015	9.01	Put	Bond Future	657.4100	0.6574	648.3400	0.6483	(1.380)	0	0	0
2015/03/25	R209	06/08/2015	9.90	Call	Bond Future	11,683.7400	11.6837	11,951.8400	11.9518	2.295	0	0	0
2015/03/25	R209	06/08/2015	9.00	Call	Bond Future	6,025.0100	6.0250	6,286.4100	6.2864	4.339	0	0	0
2015/03/25	R209	06/08/2015	9.01	Call	Bond Future	6,085.1300	6.0851	6,346.9400	6.3469	4.302	0	0	0
2015/03/25	R209	06/08/2015	9.00	Put	Bond Future	671.6700	0.6717	662.1900	0.6622	(1.411)	0	0	0
2015/03/25	R209	06/08/2015	8.99	Call	Bond Future	5,965.0500	5.9650	6,226.0300	6.2260	4.375	0	0	0
2015/03/25	R209	06/08/2015	9.90	Put	Bond Future	68.3300	0.0683	65.5500	0.0655	(4.068)	0	0	2,914
2015/03/25	R209	05/11/2015	7.99	Put	Bond Future	4,985.9100	4.9859	4,849.4500	4.8494	(2.737)	0	0	0
2015/03/25	R209	05/11/2015			Bond Future	8.3539	80.2523	8.3205	80.5264	(0.399)	0.0000	0.0000	0
2015/03/25	R209	05/11/2015	8.01	Put	Bond Future	4,873.6000	4.8736	4,739.5800	4.7396	(2.750)	0	0	0
2015/03/25	R209	05/11/2015	7.99	Call	Bond Future	1,917.2300	1.9172	2,054.9500	2.0550	7.183	0	0	0
2015/03/25	R209	05/11/2015	8.00	Put	Bond Future	4,929.5400	4.9295	4,794.3000	4.7943	(2.743)	0	0	0
2015/03/25	R209	05/11/2015	8.00	Call	Bond Future	1,947.5300	1.9475	2,086.4700	2.0865	7.134	0	0	0
2015/03/25	R209	05/11/2015	8.01	Call	Bond Future	1,978.1200	1.9781	2,118.2800	2.1183	7.086	0	0	0
2015/03/25	R210	07/05/2015			Bond Future	174.8786	174.8786	174.7854	174.7854	(0.053)	0.0000	0.0000	831
2015/03/25	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R210	07/05/2015	176.99	Put	Bond Future	2,111.3900	2.1114	2,204.6400	2.2046	4.417	0	0	0
2015/03/25	R210	07/05/2015	177.01	Put	Bond Future	2,131.3900	2.1314	2,224.6400	2.2246	4.375	0	0	0
2015/03/25	R210	07/05/2015	177.00	Put	Bond Future	2,121.3900	2.1214	2,214.6400	2.2146	4.396	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
2015/03/25	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R210	06/08/2015			Bond Future	177.7115	177.7115	177.6140	177.6140	(0.055)	0.0000	0.0000	0
2015/03/25	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R210	06/08/2015	178.99	Put	Bond Future	1,278.4600	1.2785	1,376.0100	1.3760	7.630	0	0	0
2015/03/25	R210	06/08/2015	179.01	Put	Bond Future	1,298.4600	1.2985	1,396.0100	1.3960	7.513	0	0	0
2015/03/25	R210	06/08/2015	179.00	Put	Bond Future	1,288.4600	1.2885	1,386.0100	1.3860	7.571	0	0	0
2015/03/25	R211	07/05/2015	134.99	Put	Bond Future	3,893.8900	3.8939	3,965.7400	3.9657	1.845	0	0	0
2015/03/25	R211	07/05/2015			Bond Future	131.0961	131.0961	131.0243	131.0243	(0.055)	0.0000	0.0000	1,120
2015/03/25	R211	07/05/2015	135.01	Put	Bond Future	3,913.8900	3.9139	3,985.7400	3.9857	1.836	0	0	0
2015/03/25	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R211	07/05/2015	135.00	Put	Bond Future	3,903.8900	3.9039	3,975.7400	3.9757	1.840	0	0	0
2015/03/25	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R211	06/08/2015			Bond Future	131.6018	131.6018	131.5268	131.5268	(0.057)	0.0000	0.0000	0
2015/03/25	R211	06/08/2015	134.99	Put	Bond Future	3,388.2100	3.3882	3,463.2400	3.4632	2.214	0	0	0
2015/03/25	R211	06/08/2015	135.01	Put	Bond Future	3,408.2100	3.4082	3,483.2400	3.4832	2.201	0	0	0
2015/03/25	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R211	06/08/2015	135.00	Put	Bond Future	3,398.2100	3.3982	3,473.2400	3.4732	2.208	0	0	0
2015/03/25	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R212	07/05/2015			Bond Future	137.4899	137.4899	137.4161	137.4161	(0.054)	0.0000	0.0000	1,145
2015/03/25	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R212	07/05/2015	140.99	Put	Bond Future	3,500.0700	3.5001	3,573.8500	3.5738	2.108	0	0	0
2015/03/25	R212	07/05/2015	141.01	Put	Bond Future	3,520.0700	3.5201	3,593.8500	3.5938	2.096	0	0	0
2015/03/25	R212	07/05/2015	141.00	Put	Bond Future	3,510.0700	3.5101	3,583.8500	3.5838	2.102	0	0	0
2015/03/25	R212	06/08/2015	141.01	Put	Bond Future	3,068.7800	3.0688	3,145.8000	3.1458	2.510	0	0	0
2015/03/25	R212	06/08/2015			Bond Future	137.9412	137.9412	137.8642	137.8642	(0.056)	0.0000	0.0000	0
2015/03/25	R212	06/08/2015	141.00	Put	Bond Future	3,058.7800	3.0588	3,135.8000	3.1358	2.518	0	0	0
2015/03/25	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R212	06/08/2015	140.99	Put	Bond Future	3,048.7800	3.0488	3,125.8000	3.1258	2.526	0	0	0
2015/03/25	R213	07/05/2015	8.74	Call	Bond Future	4,886.7800	4.8868	5,060.3700	5.0604	3.552	0	0	0
2015/03/25	R213	07/05/2015	8.75	Put	Bond Future	123.3200	0.1233	117.5100	0.1175	(4.711)	0	0	0
2015/03/25	R213	07/05/2015			Bond Future	8.1357	91.3718	8.1137	91.5515	(0.270)	0.0000	0.0000	16,829
2015/03/25	R213	07/05/2015	8.75	Call	Bond Future	4,956.4900	4.9565	5,130.3900	5.1304	3.509	0	0	0
2015/03/25	R213	07/05/2015	8.76	Call	Bond Future	5,026.3500	5.0263	5,200.5500	5.2005	3.466	0	0	0
2015/03/25	R213	07/05/2015	8.74	Put	Bond Future	129.3100	0.1293	123.1900	0.1232	(4.733)	0	0	0
2015/03/25	R213	07/05/2015	8.76	Put	Bond Future	117.5800	0.1176	112.0700	0.1121	(4.686)	0	0	0
2015/03/25	R213	06/08/2015			Bond Future	8.1810	92.8445	8.1586	93.0256	(0.274)	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
2015/03/25	R213	06/08/2015	8.49	Put	Bond Future	1,349.3700		1.3494	1,330.7200	1.3307	(1.382)	0	0	0
2015/03/25	R213	06/08/2015	8.51	Put	Bond Future	1,297.4600		1.2975	1,280.3900	1.2804	(1.316)	0	0	0
2015/03/25	R213	06/08/2015	8.49	Call	Bond Future	3,795.9700		3.7960	3,958.4300	3.9584	4.280	0	0	0
2015/03/25	R213	06/08/2015	8.50	Put	Bond Future	1,323.0100		1.3230	1,305.3600	1.3054	(1.334)	0	0	0
2015/03/25	R213	06/08/2015	8.50	Call	Bond Future	3,847.2200		3.8472	4,010.6800	4.0107	4.249	0	0	0
2015/03/25	R213	06/08/2015	8.51	Call	Bond Future	3,899.1800		3.8992	4,063.2200	4.0632	4.207	0	0	0
2015/03/25	R213	05/11/2015	7.76	Call	Bond Future	1,544.0700		1.5441	1,648.0300	1.6480	6.733	0	0	0
2015/03/25	R213	05/11/2015			Bond Future	8.2202		90.8384	8.1974	91.0212	(0.278)	0.0000	0.0000	0
2015/03/25	R213	05/11/2015	7.74	Call	Bond Future	1,492.1000		1.4921	1,594.4700	1.5945	6.861	0	0	0
2015/03/25	R213	05/11/2015	7.75	Call	Bond Future	1,518.0700		1.5181	1,621.1100	1.6211	6.788	0	0	0
2015/03/25	R213	05/11/2015	7.74	Put	Bond Future	5,440.6900		5.4407	5,360.2700	5.3603	(1.478)	0	0	0
2015/03/25	R213	05/11/2015	7.76	Put	Bond Future	5,323.4300		5.3234	5,244.6000	5.2446	(1.481)	0	0	0
2015/03/25	R213	05/11/2015	7.75	Put	Bond Future	5,381.9900		5.3820	5,302.2400	5.3022	(1.482)	0	0	0
2015/03/25	R214	07/05/2015			Bond Future	8.3081		82.1748	8.2813	82.4146	(0.323)	0.0000	0.0000	15,271
2015/03/25	R214	07/05/2015	9.15	Call	Bond Future	7,039.0300		7.0390	7,278.1300	7.2781	3.397	0	0	0
2015/03/25	R214	07/05/2015	9.16	Call	Bond Future	7,113.4200		7.1134	7,352.6000	7.3526	3.362	0	0	0
2015/03/25	R214	07/05/2015	9.14	Put	Bond Future	56.4800		0.0565	55.7100	0.0557	(1.363)	0	0	0
2015/03/25	R214	07/05/2015	9.16	Put	Bond Future	51.1800		0.0512	50.5700	0.0506	(1.192)	0	0	0
2015/03/25	R214	07/05/2015	9.15	Put	Bond Future	53.7700		0.0538	53.0800	0.0531	(1.283)	0	0	0
2015/03/25	R214	07/05/2015	9.14	Call	Bond Future	6,964.6300		6.9646	7,203.6500	7.2037	3.432	0	0	0
2015/03/25	R214	06/08/2015	8.76	Put	Bond Future	1,273.6100		1.2736	1,236.2200	1.2362	(2.936)	0	0	0
2015/03/25	R214	06/08/2015			Bond Future	8.3492		83.4993	8.3219	83.7416	(0.327)	0.0000	0.0000	0
2015/03/25	R214	06/08/2015	8.75	Put	Bond Future	1,298.4800		1.2985	1,260.3100	1.2603	(2.940)	0	0	0
2015/03/25	R214	06/08/2015	8.74	Call	Bond Future	4,663.9500		4.6639	4,867.2700	4.8673	4.359	0	0	0
2015/03/25	R214	06/08/2015	8.75	Call	Bond Future	4,721.1800		4.7212	4,925.3000	4.9253	4.323	0	0	0
2015/03/25	R214	06/08/2015	8.76	Call	Bond Future	4,778.6900		4.7787	4,983.5900	4.9836	4.288	0	0	0
2015/03/25	R214	06/08/2015	8.74	Put	Bond Future	1,323.7600		1.3238	1,284.7900	1.2848	(2.944)	0	0	0
2015/03/25	R214	05/11/2015			Bond Future	8.3850		81.5915	8.3571	81.8367	(0.332)	0.0000	0.0000	0
2015/03/25	R214	05/11/2015	7.99	Put	Bond Future	5,562.4700		5.5625	5,455.8100	5.4558	(1.917)	0	0	0
2015/03/25	R214	05/11/2015	8.00	Put	Bond Future	5,500.3200		5.5003	5,394.5800	5.3946	(1.922)	0	0	0
2015/03/25	R214	05/11/2015	8.01	Put	Bond Future	5,438.4100		5.4384	5,333.8200	5.3338	(1.923)	0	0	0
2015/03/25	R214	05/11/2015	7.99	Call	Bond Future	1,974.1400		1.9741	2,112.5900	2.1126	7.013	0	0	0
2015/03/25	R214	05/11/2015	8.00	Call	Bond Future	2,005.9700		2.0060	2,145.3400	2.1453	6.948	0	0	0
2015/03/25	R214	05/11/2015	8.01	Call	Bond Future	2,037.8700		2.0379	2,178.3900	2.1784	6.895	0	0	0
2015/03/25	R214	04/02/2016			Bond Future	8.4143		83.0376	8.3858	83.2862	(0.338)	0.0000	0.0000	4,320
2015/03/25	R214	04/02/2016	7.99	Put	Bond Future	6,298.6700		6.2987	6,207.4900	6.2075	(1.448)	0	0	0
2015/03/25	R214	04/02/2016	8.00	Call	Bond Future	2,495.2100		2.4952	2,653.3700	2.6534	6.339	0	0	0
2015/03/25	R214	04/02/2016	8.01	Call	Bond Future	2,528.2400		2.5282	2,687.4100	2.6874	6.296	0	0	0
2015/03/25	R214	04/02/2016	7.99	Call	Bond Future	2,462.1400		2.4621	2,619.5800	2.6196	6.394	0	0	0
2015/03/25	R214	04/02/2016	8.01	Put	Bond Future	6,177.4400		6.1774	6,087.9900	6.0880	(1.448)	0	0	0
2015/03/25	R214	04/02/2016	8.00	Put	Bond Future	6,237.9900		6.2380	6,147.5300	6.1475	(1.450)	0	0	0
2015/03/25	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R248	07/05/2015			Bond Future	8.3636		106.0200	8.3317	106.3899	(0.381)	0.0000	0.0000	37,506
2015/03/25	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R248	07/05/2015	9.26	Call	Bond Future	9,532.6800		9.5327	9,902.6200	9.9026	3.881	0	0	0

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2015/03/25	R248	07/05/2015	9.24	Call	Bond Future	9,336.8800	9.3369	9,706.8200	9.7068	3.962	0	0	0
2015/03/25	R248	07/05/2015	9.25	Call	Bond Future	9,434.8700	9.4349	9,804.8100	9.8048	3.921	0	0	0
2015/03/25	R248	06/08/2015	8.76	Call	Bond Future	3,921.3900	3.9214	4,295.5300	4.2955	9.541	0	0	0
2015/03/25	R248	06/08/2015			Bond Future	8.4058	107.7287	8.3732	108.1029	(0.388)	0.0000	0.0000	745
2015/03/25	R248	06/08/2015	8.74	Call	Bond Future	3,706.8700	3.7069	4,081.0100	4.0810	10.093	0	0	0
2015/03/25	R248	06/08/2015	8.75	Call	Bond Future	3,814.2300	3.8142	4,188.3700	4.1884	9.809	0	0	0
2015/03/25	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R248	05/11/2015	8.01	Put	Bond Future	5,120.2400	5.1202	4,741.3900	4.7414	(7.399)	0	0	0
2015/03/25	R248	05/11/2015			Bond Future	8.4427	105.0832	8.4094	105.4620	(0.394)	0.0000	0.0000	0
2015/03/25	R248	05/11/2015	8.00	Put	Bond Future	5,243.7000	5.2437	4,864.8500	4.8649	(7.225)	0	0	0
2015/03/25	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/25	R248	05/11/2015	7.99	Put	Bond Future	5,367.4100	5.3674	4,988.5600	4.9886	(7.058)	0	0	0

**Total**

**444794**