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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/03/2015 TO 26/03/2015

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
2015/03/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	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
2015/03/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2025	07/05/2015			Bond Future	118.5278	118.5278	118.5069	118.5069	(0.018)	0.0000	0.0000	16
2015/03/26	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2025	07/05/2015	120.99	Put	Bond Future	2,462.2300	2.4622	2,483.1400	2.4831	0.849	0	0	0
2015/03/26	2025	07/05/2015	121.01	Put	Bond Future	2,482.2300	2.4822	2,503.1400	2.5031	0.842	0	0	0
2015/03/26	2025	07/05/2015	121.00	Put	Bond Future	2,472.2300	2.4722	2,493.1400	2.4931	0.846	0	0	0
2015/03/26	2025	06/08/2015	120.99	Put	Bond Future	1,709.5400	1.7095	1,733.3400	1.7333	1.392	0	0	0
2015/03/26	2025	06/08/2015			Bond Future	119.2805	119.2805	119.2567	119.2567	(0.020)	0.0000	0.0000	0
2015/03/26	2025	06/08/2015	121.01	Put	Bond Future	1,729.5400	1.7295	1,753.3400	1.7533	1.376	0	0	0
2015/03/26	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2025	06/08/2015	121.00	Put	Bond Future	1,719.5400	1.7195	1,743.3400	1.7433	1.384	0	0	0
2015/03/26	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2030	07/05/2015			Bond Future	8.0615	101.6877	8.1877	100.6233	1.565	0.0000	0.0000	5,805
2015/03/26	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2030	07/05/2015	8.74	Call	Bond Future	5,540.2800	5.5403	4,475.8400	4.4758	(19.213)	0	0	0
2015/03/26	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2030	07/05/2015	8.75	Call	Bond Future	5,618.6500	5.6187	4,554.2100	4.5542	(18.945)	0	0	0
2015/03/26	2030	07/05/2015	8.76	Call	Bond Future	5,696.9200	5.6969	4,632.4800	4.6325	(18.684)	0	0	0
2015/03/26	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2030	06/08/2015			Bond Future	8.1115	99.3167	8.2420	98.2329	1.608	0.0000	0.0000	0
2015/03/26	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2030	06/08/2015	7.74	Put	Bond Future	3,179.0300	3.1790	4,262.8800	4.2629	34.094	0	0	0
2015/03/26	2030	06/08/2015	7.76	Put	Bond Future	3,004.2900	3.0043	4,088.1400	4.0881	36.077	0	0	0
2015/03/26	2030	06/08/2015	7.75	Put	Bond Future	3,091.6100	3.0916	4,175.4600	4.1755	35.058	0	0	0
2015/03/26	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2032	07/05/2015			Bond Future	8.1902	101.4736	8.3163	100.3360	1.539	0.0000	0.0000	18
2015/03/26	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2032	07/05/2015	8.50	Call	Bond Future	2,761.9800	2.7620	1,624.3400	1.6243	(41.189)	0	0	0
2015/03/26	2032	07/05/2015	8.51	Call	Bond Future	2,849.2900	2.8493	1,711.6500	1.7116	(39.927)	0	0	0
2015/03/26	2032	07/05/2015	8.49	Call	Bond Future	2,674.5500	2.6745	1,536.9100	1.5369	(42.536)	0	0	0
2015/03/26	2032	06/08/2015	8.50	Call	Bond Future	2,308.5100	2.3085	1,150.4000	1.1504	(50.167)	0	0	0
2015/03/26	2032	06/08/2015			Bond Future	8.2385	103.1074	8.3686	101.9493	1.579	0.0000	0.0000	0
2015/03/26	2032	06/08/2015	8.51	Call	Bond Future	2,395.2400	2.3952	1,237.1300	1.2371	(48.350)	0	0	0

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2015/03/26	2032	06/08/2015	8.49	Call	Bond Future	2,221.6700	2.2217	1,063.5600	1.0636	(52.128)	0	0	0
2015/03/26	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2032	05/11/2015			Bond Future	8.2782	100.6592	8.4120	99.4825	1.617	0.0000	0.0000	0
2015/03/26	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2032	05/11/2015	7.99	Put	Bond Future	2,603.8500	2.6038	3,780.5000	3.7805	45.189	0	0	0
2015/03/26	2032	05/11/2015	8.01	Put	Bond Future	2,420.0100	2.4200	3,596.6600	3.5967	48.622	0	0	0
2015/03/26	2032	05/11/2015	8.00	Put	Bond Future	2,511.8700	2.5119	3,688.5200	3.6885	46.844	0	0	0
2015/03/26	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2037	07/05/2015			Bond Future	8.3108	104.2390	8.4266	103.0755	1.394	0.0000	0.0000	32,365
2015/03/26	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2037	07/05/2015	9.01	Call	Bond Future	6,716.2900	6.7163	5,552.8500	5.5528	(17.323)	0	0	0
2015/03/26	2037	07/05/2015	8.99	Call	Bond Future	6,533.9600	6.5340	5,370.5200	5.3705	(17.806)	0	0	0
2015/03/26	2037	07/05/2015	9.00	Call	Bond Future	6,625.1900	6.6252	5,461.7500	5.4617	(17.561)	0	0	0
2015/03/26	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2037	06/08/2015			Bond Future	8.3599	101.6585	8.4794	100.4741	1.429	0.0000	0.0000	1,954
2015/03/26	2037	06/08/2015	8.75	Call	Bond Future	3,789.5200	3.7895	2,605.1300	2.6051	(31.254)	0	0	0
2015/03/26	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2037	06/08/2015	8.76	Call	Bond Future	3,883.7500	3.8838	2,699.3600	2.6994	(30.496)	0	0	0
2015/03/26	2037	06/08/2015	8.74	Call	Bond Future	3,695.1500	3.6951	2,510.7600	2.5108	(32.053)	0	0	0
2015/03/26	2037	05/11/2015	7.99	Put	Bond Future	4,164.7600	4.1648	5,368.1500	5.3682	28.895	0	0	0
2015/03/26	2037	05/11/2015	8.01	Put	Bond Future	3,954.1700	3.9542	5,157.5600	5.1576	30.433	0	0	0
2015/03/26	2037	05/11/2015			Bond Future	8.3974	103.3433	8.5199	102.1399	1.460	0.0000	0.0000	0
2015/03/26	2037	05/11/2015	8.00	Put	Bond Future	4,059.3800	4.0594	5,262.7700	5.2628	29.645	0	0	0
2015/03/26	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2038	07/05/2015			Bond Future	128.2514	128.2514	128.2286	128.2286	(0.018)	0.0000	0.0000	2,657
2015/03/26	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2038	07/05/2015	126.99	Call	Bond Future	1,261.3700	1.2614	1,238.5800	1.2386	(1.807)	0	0	0
2015/03/26	2038	07/05/2015	127.00	Call	Bond Future	1,251.3700	1.2514	1,228.5800	1.2286	(1.821)	0	0	0
2015/03/26	2038	07/05/2015	127.01	Call	Bond Future	1,241.3700	1.2414	1,218.5800	1.2186	(1.836)	0	0	0
2015/03/26	2038	06/08/2015	128.01	Call	Bond Future	1,005.8200	1.0058	979.7600	0.9798	(2.591)	0	0	0
2015/03/26	2038	06/08/2015			Bond Future	129.0158	129.0158	128.9898	128.9898	(0.020)	0.0000	0.0000	0
2015/03/26	2038	06/08/2015	127.99	Call	Bond Future	1,025.8200	1.0258	999.7600	0.9998	(2.540)	0	0	0
2015/03/26	2038	06/08/2015	128.00	Call	Bond Future	1,015.8200	1.0158	989.7600	0.9898	(2.565)	0	0	0
2015/03/26	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	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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2015/03/26	2044	07/05/2015			Bond Future	8.3543	106.7045	8.4701	105.4180	1.387	0.0000	0.0000	9,494
2015/03/26	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2044	07/05/2015	9.01	Call	Bond Future	6,943.0800	6.9431	5,656.5600	5.6566	(18.530)	0	0	0
2015/03/26	2044	07/05/2015	8.99	Call	Bond Future	6,743.0000	6.7430	5,456.4800	5.4565	(19.079)	0	0	0
2015/03/26	2044	07/05/2015	9.00	Call	Bond Future	6,843.1200	6.8431	5,556.6000	5.5566	(18.800)	0	0	0
2015/03/26	2044	06/08/2015	8.76	Call	Bond Future	3,863.0500	3.8631	2,553.5000	2.5535	(33.899)	0	0	0
2015/03/26	2044	06/08/2015			Bond Future	8.4007	104.0385	8.5199	102.7289	1.420	0.0000	0.0000	0
2015/03/26	2044	06/08/2015	8.74	Call	Bond Future	3,654.4300	3.6544	2,344.8800	2.3449	(35.835)	0	0	0
2015/03/26	2044	06/08/2015	8.75	Call	Bond Future	3,758.8300	3.7588	2,449.2800	2.4493	(34.839)	0	0	0
2015/03/26	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2044	05/11/2015			Bond Future	8.4361	105.7627	8.5583	104.4320	1.449	0.0000	0.0000	0
2015/03/26	2044	05/11/2015	8.24	Put	Bond Future	2,196.3500	2.1963	3,526.9900	3.5270	60.584	0	0	0
2015/03/26	2044	05/11/2015	8.26	Put	Bond Future	1,968.7900	1.9688	3,299.4300	3.2994	67.587	0	0	0
2015/03/26	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2044	05/11/2015	8.25	Put	Bond Future	2,082.4600	2.0825	3,413.1000	3.4131	63.898	0	0	0
2015/03/26	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2046	07/05/2015			Bond Future	126.3394	126.3394	126.8823	126.8823	0.430	0.0000	0.0000	5,889
2015/03/26	2046	07/05/2015	126.99	Put	Bond Future	650.6000	0.6506	107.7000	0.1077	(83.446)	0	0	0
2015/03/26	2046	07/05/2015	127.01	Put	Bond Future	670.6000	0.6706	127.7000	0.1277	(80.957)	0	0	0
2015/03/26	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2046	07/05/2015	127.00	Put	Bond Future	660.6000	0.6606	117.7000	0.1177	(82.183)	0	0	0
2015/03/26	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2046	06/08/2015	129.01	Put	Bond Future	625.7500	0.6258	76.7200	0.0767	(87.740)	0	0	0
2015/03/26	2046	06/08/2015			Bond Future	128.3842	128.3842	128.9333	128.9333	0.428	0.0000	0.0000	0
2015/03/26	2046	06/08/2015	129.00	Put	Bond Future	615.7500	0.6158	66.7200	0.0667	(89.164)	0	0	0
2015/03/26	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2046	06/08/2015	128.99	Put	Bond Future	605.7500	0.6058	56.7200	0.0567	(90.636)	0	0	0
2015/03/26	2050	07/05/2015	135.01	Put	Bond Future	8.4500	0.0085	31.8100	0.0318	276.450	0	0	0
2015/03/26	2050	07/05/2015			Bond Future	135.0016	135.0016	134.9782	134.9782	(0.017)	0.0000	0.0000	2,753
2015/03/26	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	21.8100	0.0218	100.000	0	0	0
2015/03/26	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2050	07/05/2015	134.99	Call	Bond Future	11.5500	0.0116	0.0000	0.0000	(100.000)	0	0	0
2015/03/26	2050	07/05/2015	135.00	Call	Bond Future	1.5500	0.0016	0.0000	0.0000	(100.000)	0	0	0
2015/03/26	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	11.8100	0.0118	100.000	0	0	0
2015/03/26	2050	06/08/2015			Bond Future	135.7273	135.7273	135.7006	135.7006	(0.020)	0.0000	0.0000	0
2015/03/26	2050	06/08/2015	136.99	Put	Bond Future	1,262.6800	1.2627	1,289.4500	1.2894	2.120	0	0	0
2015/03/26	2050	06/08/2015	137.01	Put	Bond Future	1,282.6800	1.2827	1,309.4500	1.3094	2.087	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
2015/03/26	2050	06/08/2015	137.00	Put	Bond Future	1,272.6800	1.2727	1,299.4500	1.2994	2.103	0	0	0
2015/03/26	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	AL12	07/05/2015			Index Future	564.7880	564.7880	558.1210	558.1210	(1.180)	0.0000	0.0000	0
2015/03/26	AL37	07/05/2015			Index Future	461.4020	461.4020	458.3160	458.3160	(0.669)	0.0000	0.0000	122
2015/03/26	AL37	06/08/2015			Index Future	468.7520	468.7520	465.6060	465.6060	(0.671)	0.0000	0.0000	0
2015/03/26	AL7T	07/05/2015			Index Future	552.3630	552.3630	546.5870	546.5870	(1.046)	0.0000	0.0000	3
2015/03/26	AL7T	06/08/2015			Index Future	561.1620	561.1620	555.2820	555.2820	(1.048)	0.0000	0.0000	0
2015/03/26	ALBI	07/05/2015			Index Future	503.6890	503.6890	499.0230	499.0230	(0.926)	0.0000	0.0000	586
2015/03/26	ALBI	06/08/2015			Index Future	511.7120	511.7120	506.9610	506.9610	(0.928)	0.0000	0.0000	10
2015/03/26	ALBI	05/11/2015			Index Future	520.2720	520.2720	515.4450	515.4450	(0.928)	0.0000	0.0000	0
2015/03/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	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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2015/03/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	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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2015/03/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/26	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	EL28	07/05/2015			Bond Future	122.3133	122.3133	122.2928	122.2928	(0.017)	0.0000	0.0000	0
2015/03/26	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	EL28	07/05/2015	124.99	Put	Bond Future	2,676.7300	2.6767	2,697.1500	2.6971	0.763	0	0	0
2015/03/26	EL28	07/05/2015	125.01	Put	Bond Future	2,696.7300	2.6967	2,717.1500	2.7171	0.757	0	0	0
2015/03/26	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	EL28	07/05/2015	125.00	Put	Bond Future	2,686.7300	2.6867	2,707.1500	2.7071	0.760	0	0	0
2015/03/26	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	EL28	06/08/2015			Bond Future	124.2930	124.2930	124.2695	124.2695	(0.019)	0.0000	0.0000	0
2015/03/26	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	EL28	06/08/2015	124.99	Put	Bond Future	697.0500	0.6970	720.5400	0.7205	3.370	0	0	0
2015/03/26	EL28	06/08/2015	125.01	Put	Bond Future	717.0500	0.7170	740.5400	0.7405	3.276	0	0	0
2015/03/26	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	EL28	06/08/2015	125.00	Put	Bond Future	707.0500	0.7070	730.5400	0.7305	3.322	0	0	0
2015/03/26	ES33	07/05/2015			Bond Future	9.1765	86.4179	9.3125	85.3657	1.482	0.0000	0.0000	6,576
2015/03/26	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	ES33	07/05/2015	9.76	Call	Bond Future	4,378.4800	4.3785	3,326.3200	3.3263	(24.030)	0	0	0
2015/03/26	ES33	07/05/2015	9.74	Call	Bond Future	4,234.0900	4.2341	3,181.9300	3.1819	(24.850)	0	0	0
2015/03/26	ES33	07/05/2015	9.75	Call	Bond Future	4,306.3300	4.3063	3,254.1700	3.2542	(24.433)	0	0	0
2015/03/26	ES33	06/08/2015			Bond Future	9.2501	87.8093	9.3906	86.7383	1.519	0.0000	0.0000	0
2015/03/26	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	ES33	06/08/2015	9.61	Call	Bond Future	2,703.5700	2.7036	1,632.6000	1.6326	(39.613)	0	0	0
2015/03/26	ES33	06/08/2015	9.59	Call	Bond Future	2,556.7700	2.5568	1,485.8000	1.4858	(41.888)	0	0	0
2015/03/26	ES33	06/08/2015	9.60	Call	Bond Future	2,630.2200	2.6302	1,559.2500	1.5593	(40.718)	0	0	0
2015/03/26	ES33	05/11/2015	9.00	Put	Bond Future	2,457.9000	2.4579	3,546.0700	3.5461	44.272	0	0	0
2015/03/26	ES33	05/11/2015			Bond Future	9.3167	85.4755	9.4614	84.3873	1.553	0.0000	0.0000	0
2015/03/26	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	ES33	05/11/2015	8.99	Put	Bond Future	2,537.2300	2.5372	3,625.4000	3.6254	42.888	0	0	0
2015/03/26	ES33	05/11/2015	9.01	Put	Bond Future	2,378.6700	2.3787	3,466.8400	3.4668	45.747	0	0	0
2015/03/26	GOVI	07/05/2015	449.99	Call	GOVI	497,440.0000	49.7440	451,330.0000	45.1330	(9.269)	0	0	0
2015/03/26	GOVI	07/05/2015			GOVI	499.7340	499.7340	495.1230	495.1230	(0.923)	0.0000	0.0000	488
2015/03/26	GOVI	07/05/2015	450.00	Call	GOVI	497,340.0000	49.7340	451,230.0000	45.1230	(9.271)	0	0	0
2015/03/26	GOVI	07/05/2015	450.01	Call	GOVI	497,240.0000	49.7240	451,130.0000	45.1130	(9.273)	0	0	0
2015/03/26	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	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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2015/03/26	GOVI	06/08/2015			GOVI	507.6940	507.6940	502.9990	502.9990	(0.925)	0.0000	0.0000	29
2015/03/26	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	GOVI	06/08/2015	499.99	Call	GOVI	77,040.0000	7.7040	30,090.0000	3.0090	(60.942)	0	0	0
2015/03/26	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	GOVI	06/08/2015	500.00	Call	GOVI	76,940.0000	7.6940	29,990.0000	2.9990	(61.022)	0	0	0
2015/03/26	GOVI	06/08/2015	500.01	Call	GOVI	76,840.0000	7.6840	29,890.0000	2.9890	(61.101)	0	0	0
2015/03/26	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	GOVI	05/11/2015			GOVI	516.1870	516.1870	511.4160	511.4160	(0.924)	0.0000	0.0000	0
2015/03/26	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	GOVI	05/11/2015	529.99	Put	GOVI	138,030.0000	13.8030	185,740.0000	18.5740	34.565	0	0	0
2015/03/26	GOVI	05/11/2015	530.01	Put	GOVI	138,230.0000	13.8230	185,940.0000	18.5940	34.515	0	0	0
2015/03/26	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	GOVI	05/11/2015	530.00	Put	GOVI	138,130.0000	13.8130	185,840.0000	18.5840	34.540	0	0	0
2015/03/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/26	IGOV	07/05/2015			Index Future	225.3790	225.3790	225.3820	225.3820	0.001	0.0000	0.0000	1,013
2015/03/26	IGOV	06/08/2015			Index Future	228.9870	228.9870	228.9850	228.9850	(0.001)	0.0000	0.0000	100
2015/03/26	IGOV	05/11/2015			Index Future	232.8360	232.8360	232.8360	232.8360	0.000	0.0000	0.0000	0
2015/03/26	ILBI	07/05/2015			Index Future	610.1360	610.1360	610.1390	610.1390	0.000	0.0000	0.0000	0
2015/03/26	ILBI	06/08/2015			Index Future	620.0630	620.0630	620.0640	620.0640	0.000	0.0000	0.0000	159
2015/03/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/26	JBAF	15/04/2015			Jibar Tradeable Future	6.1200	93.8800	6.1300	93.8700	0.163	0.0000	0.0000	1,000
2015/03/26	JBAF	20/05/2015			Jibar Tradeable Future	6.1400	93.8600	6.1600	93.8400	0.326	0.0000	0.0000	0
2015/03/26	JBAF	17/06/2015			Jibar Tradeable Future	6.1900	93.8100	6.2800	93.7200	1.454	0.0000	0.0000	5,000
2015/03/26	JBAF	15/07/2015			Jibar Tradeable Future	6.2100	93.7900	6.3100	93.6900	1.610	0.0000	0.0000	0
2015/03/26	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.4400	93.5600	2.222	0.0000	0.0000	0
2015/03/26	JBAF	16/09/2015			Jibar Tradeable Future	6.3200	93.6800	6.4700	93.5300	2.373	0.0000	0.0000	0
2015/03/26	JBAF	15/12/2015			Jibar Tradeable Future	6.5100	93.4900	6.7100	93.2900	3.072	0.0000	0.0000	0
2015/03/26	JBAF	16/03/2016			Jibar Tradeable Future	6.6600	93.3400	6.8800	93.1200	3.303	0.0000	0.0000	0
2015/03/26	JBAF	15/06/2016			Jibar Tradeable Future	6.8100	93.1900	7.0200	92.9800	3.084	0.0000	0.0000	0
2015/03/26	JBAF	21/09/2016			Jibar Tradeable Future	6.9600	93.0400	7.1600	92.8400	2.874	0.0000	0.0000	0
2015/03/26	JBAF	21/12/2016			Jibar Tradeable Future	7.0900	92.9100	7.2800	92.7200	2.680	0.0000	0.0000	0
2015/03/26	JBAF	15/03/2017			Jibar Tradeable Future	7.2100	92.7900	7.3900	92.6100	2.497	0.0000	0.0000	0





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2015/03/26	R186	06/08/2015	7.99	Put	Bond Future	1,304.0700	1.3041	1,792.8500	1.7928	37.481	0	0	0
2015/03/26	R186	06/08/2015	7.75	Put	Bond Future	2,073.3700	2.0734	2,740.6300	2.7406	32.182	0	0	0
2015/03/26	R186	06/08/2015	8.01	Put	Bond Future	1,251.5900	1.2516	1,726.4700	1.7265	37.942	0	0	0
2015/03/26	R186	05/11/2015	8.24	Call	Bond Future	5,833.5200	5.8335	4,850.6300	4.8506	(16.849)	0	0	0
2015/03/26	R186	05/11/2015	8.25	Put	Bond Future	1,372.3100	1.3723	1,789.9300	1.7899	30.432	0	0	0
2015/03/26	R186	05/11/2015			Bond Future	7.6970	124.7400	7.8659	123.3345	2.195	0.0000	0.0000	0
2015/03/26	R186	05/11/2015	9.00	Put	Bond Future	351.7500	0.3517	495.7400	0.4957	40.935	0	0	2,600
2015/03/26	R186	05/11/2015	8.24	Put	Bond Future	1,394.4900	1.3945	1,817.0500	1.8171	30.302	0	0	0
2015/03/26	R186	05/11/2015	8.26	Put	Bond Future	1,350.7500	1.3507	1,763.4800	1.7635	30.556	0	0	0
2015/03/26	R186	05/11/2015	9.00	Call	Bond Future	10,637.6900	10.6377	9,376.2300	9.3762	(11.858)	0	0	0
2015/03/26	R186	05/11/2015	8.25	Call	Bond Future	5,890.9900	5.8910	4,903.1600	4.9032	(16.768)	0	0	0
2015/03/26	R186	05/11/2015	8.26	Call	Bond Future	5,949.0100	5.9490	4,956.2900	4.9563	(16.687)	0	0	0
2015/03/26	R186	04/02/2016	7.50	Call	Bond Future	2,759.5300	2.7595	2,175.2200	2.1752	(21.174)	0	0	0
2015/03/26	R186	04/02/2016			Bond Future	7.7153	121.6494	7.8908	120.2162	2.275	0.0000	0.0000	5,592
2015/03/26	R186	04/02/2016	7.51	Call	Bond Future	2,795.6100	2.7956	2,206.0500	2.2060	(21.089)	0	0	0
2015/03/26	R186	04/02/2016	7.50	Put	Bond Future	4,549.5200	4.5495	5,398.4000	5.3984	18.659	0	0	0
2015/03/26	R186	04/02/2016	7.49	Call	Bond Future	2,724.1700	2.7242	2,145.0900	2.1451	(21.257)	0	0	0
2015/03/26	R186	04/02/2016	7.49	Put	Bond Future	4,598.1800	4.5982	5,452.2900	5.4523	18.575	0	0	0
2015/03/26	R186	04/02/2016	7.51	Put	Bond Future	4,501.6600	4.5017	5,345.2900	5.3453	18.740	0	0	0
2015/03/26	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R197	07/05/2015			Bond Future	287.0599	287.0599	287.0093	287.0093	(0.018)	0.0000	0.0000	1,046
2015/03/26	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R197	07/05/2015	293.99	Put	Bond Future	6,930.1200	6.9301	6,980.7400	6.9807	0.730	0	0	0
2015/03/26	R197	07/05/2015	294.01	Put	Bond Future	6,950.1200	6.9501	7,000.7400	7.0007	0.728	0	0	0
2015/03/26	R197	07/05/2015	294.00	Put	Bond Future	6,940.1200	6.9401	6,990.7400	6.9907	0.729	0	0	0
2015/03/26	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R197	06/08/2015			Bond Future	285.6540	285.6540	285.5964	285.5964	(0.020)	0.0000	0.0000	0
2015/03/26	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R197	06/08/2015	287.99	Put	Bond Future	2,335.9700	2.3360	2,393.6400	2.3936	2.469	0	0	0
2015/03/26	R197	06/08/2015	288.01	Put	Bond Future	2,355.9700	2.3560	2,413.6400	2.4136	2.448	0	0	0
2015/03/26	R197	06/08/2015	288.00	Put	Bond Future	2,345.9700	2.3460	2,403.6400	2.4036	2.458	0	0	0
2015/03/26	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R202	07/05/2015			Bond Future	237.6945	237.6945	237.6522	237.6522	(0.018)	0.0000	0.0000	51,206
2015/03/26	R202	07/05/2015	238.49	Put	Bond Future	795.5300	0.7955	837.7700	0.8378	5.310	0	0	0
2015/03/26	R202	07/05/2015	238.50	Put	Bond Future	805.5300	0.8055	847.7700	0.8478	5.244	0	0	0
2015/03/26	R202	07/05/2015	238.51	Put	Bond Future	815.5300	0.8155	857.7700	0.8578	5.179	0	0	0
2015/03/26	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R202	06/08/2015			Bond Future	238.3272	238.3272	238.2790	238.2790	(0.020)	0.0000	0.0000	0
2015/03/26	R202	06/08/2015	239.99	Put	Bond Future	1,662.8000	1.6628	1,711.0100	1.7110	2.899	0	0	0
2015/03/26	R202	06/08/2015	240.00	Put	Bond Future	1,672.8000	1.6728	1,721.0100	1.7210	2.882	0	0	0
2015/03/26	R202	06/08/2015	240.01	Put	Bond Future	1,682.8000	1.6828	1,731.0100	1.7310	2.865	0	0	0
2015/03/26	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	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
2015/03/26	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R203	07/05/2015			Bond Future	6.6478	104.7087	6.8368	104.2968	2.843	0.0000	0.0000	7,710
2015/03/26	R203	07/05/2015	7.24	Put	Bond Future	13.9500	0.0140	44.6800	0.0447	220.287	0	0	0
2015/03/26	R203	07/05/2015	7.26	Put	Bond Future	12.2400	0.0122	39.9400	0.0399	226.307	0	0	0
2015/03/26	R203	07/05/2015	7.25	Put	Bond Future	13.0700	0.0131	42.2500	0.0422	223.259	0	0	0
2015/03/26	R203	07/05/2015	7.25	Call	Bond Future	1,318.0800	1.3181	935.3800	0.9354	(29.035)	0	0	0
2015/03/26	R203	07/05/2015	7.24	Call	Bond Future	1,297.4600	1.2975	916.3100	0.9163	(29.377)	0	0	0
2015/03/26	R203	07/05/2015	7.26	Call	Bond Future	1,338.7400	1.3387	954.5600	0.9546	(28.697)	0	0	0
2015/03/26	R203	06/08/2015	6.74	Call	Bond Future	559.0400	0.5590	355.5000	0.3555	(36.409)	0	0	0
2015/03/26	R203	06/08/2015	6.75	Put	Bond Future	409.7900	0.4098	624.3700	0.6244	52.363	0	0	0
2015/03/26	R203	06/08/2015			Bond Future	6.6683	106.3946	6.8833	105.9738	3.225	0.0000	0.0000	0
2015/03/26	R203	06/08/2015	6.75	Call	Bond Future	570.0100	0.5700	363.7700	0.3638	(36.182)	0	0	0
2015/03/26	R203	06/08/2015	6.76	Call	Bond Future	581.1000	0.5811	372.1600	0.3722	(35.956)	0	0	0
2015/03/26	R203	06/08/2015	6.74	Put	Bond Future	418.4100	0.4184	635.6900	0.6357	51.930	0	0	0
2015/03/26	R203	06/08/2015	6.76	Put	Bond Future	401.3000	0.4013	613.1800	0.6132	52.798	0	0	0
2015/03/26	R203	05/11/2015	5.99	Call	Bond Future	146.7700	0.1468	79.0300	0.0790	(46.154)	0	0	0
2015/03/26	R203	05/11/2015	6.00	Put	Bond Future	1,294.3000	1.2943	1,652.2700	1.6523	27.657	0	0	0
2015/03/26	R203	05/11/2015			Bond Future	6.6513	103.9897	6.8970	103.5626	3.693	0.0000	0.0000	0
2015/03/26	R203	05/11/2015	6.00	Call	Bond Future	150.4500	0.1504	81.3000	0.0813	(45.962)	0	0	0
2015/03/26	R203	05/11/2015	6.01	Call	Bond Future	154.2100	0.1542	83.6300	0.0836	(45.769)	0	0	0
2015/03/26	R203	05/11/2015	5.99	Put	Bond Future	1,308.3100	1.3083	1,667.6900	1.6677	27.469	0	0	0
2015/03/26	R203	05/11/2015	6.01	Put	Bond Future	1,280.3700	1.2804	1,636.9100	1.6369	27.847	0	0	0
2015/03/26	R204	07/05/2015	7.51	Put	Bond Future	26.1300	0.0261	71.5700	0.0716	173.900	0	0	0
2015/03/26	R204	07/05/2015			Bond Future	6.9186	106.5120	7.0942	105.9495	2.539	0.0000	0.0000	12,556
2015/03/26	R204	07/05/2015	7.50	Put	Bond Future	27.7800	0.0278	75.4800	0.0755	171.706	0	0	0
2015/03/26	R204	07/05/2015	7.49	Call	Bond Future	1,845.8900	1.8459	1,333.3500	1.3334	(27.767)	0	0	0
2015/03/26	R204	07/05/2015	7.50	Call	Bond Future	1,875.6200	1.8756	1,360.7700	1.3608	(27.450)	0	0	0
2015/03/26	R204	07/05/2015	7.51	Call	Bond Future	1,905.3900	1.9054	1,388.2800	1.3883	(27.139)	0	0	0
2015/03/26	R204	07/05/2015	7.49	Put	Bond Future	29.4900	0.0295	79.5000	0.0795	169.583	0	0	0
2015/03/26	R204	06/08/2015	7.74	Call	Bond Future	2,439.2700	2.4393	1,952.4800	1.9525	(19.956)	0	0	0
2015/03/26	R204	06/08/2015	7.75	Put	Bond Future	122.1800	0.1222	207.4400	0.2074	69.782	0	0	0
2015/03/26	R204	06/08/2015			Bond Future	6.9596	104.1910	7.1512	103.6170	2.752	0.0000	0.0000	100
2015/03/26	R204	06/08/2015	8.41	Call	Bond Future	4,262.5000	4.2625	3,702.3400	3.7023	(13.142)	0	0	0
2015/03/26	R204	06/08/2015	7.74	Put	Bond Future	125.6100	0.1256	212.7500	0.2127	69.373	0	0	0
2015/03/26	R204	06/08/2015	7.76	Put	Bond Future	118.8300	0.1188	202.2400	0.2022	70.193	0	0	0
2015/03/26	R204	06/08/2015	8.41	Put	Bond Future	13.3000	0.0133	27.0700	0.0271	103.534	0	0	699
2015/03/26	R204	06/08/2015	7.75	Call	Bond Future	2,465.0700	2.4651	1,976.4000	1.9764	(19.824)	0	0	0
2015/03/26	R204	06/08/2015	7.76	Call	Bond Future	2,490.9400	2.4909	2,000.4200	2.0004	(19.692)	0	0	0
2015/03/26	R204	05/11/2015			Bond Future	6.9744	105.9171	7.1830	105.3343	2.990	0.0000	0.0000	0
2015/03/26	R204	05/11/2015	6.25	Call	Bond Future	242.6800	0.2427	148.2500	0.1482	(38.911)	0	0	0
2015/03/26	R204	05/11/2015	6.24	Put	Bond Future	2,322.1200	2.3221	2,812.3200	2.8123	21.110	0	0	0
2015/03/26	R204	05/11/2015	6.26	Put	Bond Future	2,276.2500	2.2763	2,762.7600	2.7628	21.373	0	0	0
2015/03/26	R204	05/11/2015	6.25	Put	Bond Future	2,299.1300	2.2991	2,787.5000	2.7875	21.242	0	0	0
2015/03/26	R204	05/11/2015	6.26	Call	Bond Future	248.5400	0.2485	152.2500	0.1522	(38.742)	0	0	0
2015/03/26	R204	05/11/2015	6.24	Call	Bond Future	236.9300	0.2369	144.3300	0.1443	(39.083)	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
2015/03/26	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R210	06/08/2015			Bond Future	177.6140	177.6140	177.5786	177.5786	(0.020)	0.0000	0.0000	0
2015/03/26	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R210	06/08/2015	178.99	Put	Bond Future	1,376.0100	1.3760	1,411.3800	1.4114	2.570	0	0	0
2015/03/26	R210	06/08/2015	179.01	Put	Bond Future	1,396.0100	1.3960	1,431.3800	1.4314	2.534	0	0	0
2015/03/26	R210	06/08/2015	179.00	Put	Bond Future	1,386.0100	1.3860	1,421.3800	1.4214	2.552	0	0	0
2015/03/26	R211	07/05/2015	134.99	Put	Bond Future	3,965.7400	3.9657	3,989.6300	3.9896	0.602	0	0	0
2015/03/26	R211	07/05/2015			Bond Future	131.0243	131.0243	131.0004	131.0004	(0.018)	0.0000	0.0000	1,120
2015/03/26	R211	07/05/2015	135.01	Put	Bond Future	3,985.7400	3.9857	4,009.6300	4.0096	0.599	0	0	0
2015/03/26	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R211	07/05/2015	135.00	Put	Bond Future	3,975.7400	3.9757	3,999.6300	3.9996	0.601	0	0	0
2015/03/26	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R211	06/08/2015			Bond Future	131.5268	131.5268	131.4996	131.4996	(0.021)	0.0000	0.0000	0
2015/03/26	R211	06/08/2015	134.99	Put	Bond Future	3,463.2400	3.4632	3,490.4000	3.4904	0.784	0	0	0
2015/03/26	R211	06/08/2015	135.01	Put	Bond Future	3,483.2400	3.4832	3,510.4000	3.5104	0.780	0	0	0
2015/03/26	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R211	06/08/2015	135.00	Put	Bond Future	3,473.2400	3.4732	3,500.4000	3.5004	0.782	0	0	0
2015/03/26	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R212	07/05/2015			Bond Future	137.4161	137.4161	137.3916	137.3916	(0.018)	0.0000	0.0000	1,145
2015/03/26	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R212	07/05/2015	140.99	Put	Bond Future	3,573.8500	3.5738	3,598.3800	3.5984	0.686	0	0	0
2015/03/26	R212	07/05/2015	141.01	Put	Bond Future	3,593.8500	3.5938	3,618.3800	3.6184	0.683	0	0	0
2015/03/26	R212	07/05/2015	141.00	Put	Bond Future	3,583.8500	3.5838	3,608.3800	3.6084	0.684	0	0	0
2015/03/26	R212	06/08/2015	141.01	Put	Bond Future	3,145.8000	3.1458	3,173.7800	3.1738	0.889	0	0	0
2015/03/26	R212	06/08/2015			Bond Future	137.8642	137.8642	137.8362	137.8362	(0.020)	0.0000	0.0000	0
2015/03/26	R212	06/08/2015	141.00	Put	Bond Future	3,135.8000	3.1358	3,163.7800	3.1638	0.892	0	0	0
2015/03/26	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R212	06/08/2015	140.99	Put	Bond Future	3,125.8000	3.1258	3,153.7800	3.1538	0.895	0	0	0
2015/03/26	R213	07/05/2015	8.74	Call	Bond Future	5,060.3700	5.0604	4,127.3800	4.1274	(18.437)	0	0	0
2015/03/26	R213	07/05/2015	8.75	Put	Bond Future	117.5100	0.1175	206.9100	0.2069	76.079	0	0	0
2015/03/26	R213	07/05/2015			Bond Future	8.1137	91.5515	8.2398	90.5256	1.554	0.0000	0.0000	16,829
2015/03/26	R213	07/05/2015	8.75	Call	Bond Future	5,130.3900	5.1304	4,193.8400	4.1938	(18.255)	0	0	0
2015/03/26	R213	07/05/2015	8.76	Call	Bond Future	5,200.5500	5.2005	4,260.5500	4.2606	(18.075)	0	0	0
2015/03/26	R213	07/05/2015	8.74	Put	Bond Future	123.1900	0.1232	216.1500	0.2161	75.461	0	0	0
2015/03/26	R213	07/05/2015	8.76	Put	Bond Future	112.0700	0.1121	198.0200	0.1980	76.693	0	0	0
2015/03/26	R213	06/08/2015			Bond Future	8.1586	93.0256	8.2887	91.9812	1.594	0.0000	0.0000	0

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2015/03/26	R213	06/08/2015	8.49	Put	Bond Future	1,330.7200	1.3307	1,689.4900	1.6895	26.961	0	0	0
2015/03/26	R213	06/08/2015	8.51	Put	Bond Future	1,280.3900	1.2804	1,629.3600	1.6294	27.255	0	0	0
2015/03/26	R213	06/08/2015	8.49	Call	Bond Future	3,958.4300	3.9584	3,272.7500	3.2727	(17.322)	0	0	0
2015/03/26	R213	06/08/2015	8.50	Put	Bond Future	1,305.3600	1.3054	1,659.2200	1.6592	27.108	0	0	0
2015/03/26	R213	06/08/2015	8.50	Call	Bond Future	4,010.6800	4.0107	3,320.0900	3.3201	(17.219)	0	0	0
2015/03/26	R213	06/08/2015	8.51	Call	Bond Future	4,063.2200	4.0632	3,367.7400	3.3677	(17.116)	0	0	0
2015/03/26	R213	05/11/2015	7.76	Call	Bond Future	1,648.0300	1.6480	1,309.6900	1.3097	(20.530)	0	0	0
2015/03/26	R213	05/11/2015			Bond Future	8.1974	91.0212	8.3311	89.9601	1.632	0.0000	0.0000	0
2015/03/26	R213	05/11/2015	7.74	Call	Bond Future	1,594.4700	1.5945	1,264.2800	1.2643	(20.708)	0	0	0
2015/03/26	R213	05/11/2015	7.75	Call	Bond Future	1,621.1100	1.6211	1,286.8500	1.2869	(20.619)	0	0	0
2015/03/26	R213	05/11/2015	7.74	Put	Bond Future	5,360.2700	5.3603	6,091.2300	6.0912	13.637	0	0	0
2015/03/26	R213	05/11/2015	7.76	Put	Bond Future	5,244.6000	5.2446	5,967.4100	5.9674	13.782	0	0	0
2015/03/26	R213	05/11/2015	7.75	Put	Bond Future	5,302.2400	5.3022	6,029.1300	6.0291	13.709	0	0	0
2015/03/26	R214	07/05/2015			Bond Future	8.2813	82.4146	8.3971	81.3864	1.399	0.0000	0.0000	15,271
2015/03/26	R214	07/05/2015	9.15	Call	Bond Future	7,278.1300	7.2781	6,288.5200	6.2885	(13.597)	0	0	0
2015/03/26	R214	07/05/2015	9.16	Call	Bond Future	7,352.6000	7.3526	6,361.3900	6.3614	(13.481)	0	0	0
2015/03/26	R214	07/05/2015	9.14	Put	Bond Future	55.7100	0.0557	95.9900	0.0960	72.303	0	0	0
2015/03/26	R214	07/05/2015	9.16	Put	Bond Future	50.5700	0.0506	87.5900	0.0876	73.205	0	0	0
2015/03/26	R214	07/05/2015	9.15	Put	Bond Future	53.0800	0.0531	91.7000	0.0917	72.758	0	0	0
2015/03/26	R214	07/05/2015	9.14	Call	Bond Future	7,203.6500	7.2037	6,215.7000	6.2157	(13.715)	0	0	0
2015/03/26	R214	06/08/2015	8.76	Put	Bond Future	1,236.2200	1.2362	1,543.4800	1.5435	24.855	0	0	0
2015/03/26	R214	06/08/2015			Bond Future	8.3219	83.7416	8.4409	82.6950	1.430	0.0000	0.0000	0
2015/03/26	R214	06/08/2015	8.75	Put	Bond Future	1,260.3100	1.2603	1,572.0000	1.5720	24.731	0	0	0
2015/03/26	R214	06/08/2015	8.74	Call	Bond Future	4,867.2700	4.8673	4,136.8400	4.1368	(15.007)	0	0	0
2015/03/26	R214	06/08/2015	8.75	Call	Bond Future	4,925.3000	4.9253	4,190.4200	4.1904	(14.921)	0	0	0
2015/03/26	R214	06/08/2015	8.76	Call	Bond Future	4,983.5900	4.9836	4,244.2800	4.2443	(14.835)	0	0	0
2015/03/26	R214	06/08/2015	8.74	Put	Bond Future	1,284.7900	1.2848	1,600.9300	1.6009	24.606	0	0	0
2015/03/26	R214	05/11/2015			Bond Future	8.3571	81.8367	8.4790	80.7733	1.459	0.0000	0.0000	0
2015/03/26	R214	05/11/2015	7.99	Put	Bond Future	5,455.8100	5.4558	6,140.0800	6.1401	12.542	0	0	0
2015/03/26	R214	05/11/2015	8.00	Put	Bond Future	5,394.5800	5.3946	6,074.6400	6.0746	12.606	0	0	0
2015/03/26	R214	05/11/2015	8.01	Put	Bond Future	5,333.8200	5.3338	6,009.6700	6.0097	12.671	0	0	0
2015/03/26	R214	05/11/2015	7.99	Call	Bond Future	2,112.5900	2.1126	1,733.4600	1.7335	(17.946)	0	0	0
2015/03/26	R214	05/11/2015	8.00	Call	Bond Future	2,145.3400	2.1453	1,762.0000	1.7620	(17.868)	0	0	0
2015/03/26	R214	05/11/2015	8.01	Call	Bond Future	2,178.3900	2.1784	1,790.8400	1.7908	(17.791)	0	0	0
2015/03/26	R214	04/02/2016			Bond Future	8.3858	83.2862	8.5110	82.2020	1.493	0.0000	0.0000	4,320
2015/03/26	R214	04/02/2016	7.99	Put	Bond Future	6,207.4900	6.2075	6,885.7000	6.8857	10.926	0	0	0
2015/03/26	R214	04/02/2016	8.00	Call	Bond Future	2,653.3700	2.6534	2,243.7300	2.2437	(15.438)	0	0	0
2015/03/26	R214	04/02/2016	8.01	Call	Bond Future	2,687.4100	2.6874	2,274.0800	2.2741	(15.380)	0	0	0
2015/03/26	R214	04/02/2016	7.99	Call	Bond Future	2,619.5800	2.6196	2,213.6300	2.2136	(15.497)	0	0	0
2015/03/26	R214	04/02/2016	8.01	Put	Bond Future	6,087.9900	6.0880	6,758.8200	6.7588	11.019	0	0	0
2015/03/26	R214	04/02/2016	8.00	Put	Bond Future	6,147.5300	6.1475	6,822.0500	6.8221	10.972	0	0	0
2015/03/26	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R248	07/05/2015			Bond Future	8.3317	106.3899	8.4526	104.9995	1.451	0.0000	0.0000	36,890
2015/03/26	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R248	07/05/2015	9.26	Call	Bond Future	9,902.6200	9.9026	8,512.2200	8.5122	(14.041)	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
2015/03/26	R248	07/05/2015	9.24	Call	Bond Future	9,706.8200	9.7068	8,316.4200	8.3164	(14.324)	0	0	0
2015/03/26	R248	07/05/2015	9.25	Call	Bond Future	9,804.8100	9.8048	8,414.4100	8.4144	(14.181)	0	0	0
2015/03/26	R248	06/08/2015	8.76	Call	Bond Future	4,295.5300	4.2955	2,880.5000	2.8805	(32.942)	0	0	0
2015/03/26	R248	06/08/2015			Bond Future	8.3732	108.1029	8.4975	106.6878	1.484	0.0000	0.0000	745
2015/03/26	R248	06/08/2015	8.74	Call	Bond Future	4,081.0100	4.0810	2,665.9800	2.6660	(34.674)	0	0	0
2015/03/26	R248	06/08/2015	8.75	Call	Bond Future	4,188.3700	4.1884	2,773.3400	2.7733	(33.785)	0	0	0
2015/03/26	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R248	05/11/2015	8.01	Put	Bond Future	4,741.3900	4.7414	6,179.2500	6.1792	30.326	0	0	0
2015/03/26	R248	05/11/2015			Bond Future	8.4094	105.4620	8.5368	104.0242	1.515	0.0000	0.0000	0
2015/03/26	R248	05/11/2015	8.00	Put	Bond Future	4,864.8500	4.8649	6,302.7100	6.3027	29.556	0	0	0
2015/03/26	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/26	R248	05/11/2015	7.99	Put	Bond Future	4,988.5600	4.9886	6,426.4200	6.4264	28.823	0	0	0

**Total**

**444160**