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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/03/2015 TO 30/03/2015

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
2015/03/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	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
2015/03/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2025	07/05/2015			Bond Future	118.4332	118.4332	118.5169	118.5169	0.071	0.0000	0.0000	16
2015/03/30	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2025	07/05/2015	120.99	Put	Bond Future	2,556.8400	2.5568	2,473.0500	2.4731	(3.277)	0	0	0
2015/03/30	2025	07/05/2015	121.01	Put	Bond Future	2,576.8400	2.5768	2,493.0500	2.4931	(3.252)	0	0	0
2015/03/30	2025	07/05/2015	121.00	Put	Bond Future	2,566.8400	2.5668	2,483.0500	2.4831	(3.264)	0	0	0
2015/03/30	2025	06/08/2015	120.99	Put	Bond Future	1,809.1400	1.8091	1,726.2600	1.7263	(4.581)	0	0	0
2015/03/30	2025	06/08/2015			Bond Future	119.1809	119.1809	119.2637	119.2637	0.070	0.0000	0.0000	0
2015/03/30	2025	06/08/2015	121.01	Put	Bond Future	1,829.1400	1.8291	1,746.2600	1.7463	(4.531)	0	0	0
2015/03/30	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2025	06/08/2015	121.00	Put	Bond Future	1,819.1400	1.8191	1,736.2600	1.7363	(4.556)	0	0	0
2015/03/30	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2030	07/05/2015			Bond Future	8.2479	100.1210	8.3182	99.5391	0.852	0.0000	0.0000	5,805
2015/03/30	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2030	07/05/2015	8.74	Call	Bond Future	3,973.5800	3.9736	3,391.6900	3.3917	(14.644)	0	0	0
2015/03/30	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2030	07/05/2015	8.75	Call	Bond Future	4,051.9500	4.0519	3,470.0600	3.4701	(14.361)	0	0	0
2015/03/30	2030	07/05/2015	8.76	Call	Bond Future	4,130.2200	4.1302	3,548.3300	3.5483	(14.089)	0	0	0
2015/03/30	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2030	06/08/2015			Bond Future	8.3042	97.7218	8.3770	97.1285	0.877	0.0000	0.0000	0
2015/03/30	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2030	06/08/2015	7.74	Put	Bond Future	4,773.9100	4.7739	5,367.2100	5.3672	12.428	0	0	0
2015/03/30	2030	06/08/2015	7.76	Put	Bond Future	4,599.1700	4.5992	5,192.4700	5.1925	12.900	0	0	0
2015/03/30	2030	06/08/2015	7.75	Put	Bond Future	4,686.4900	4.6865	5,279.7900	5.2798	12.660	0	0	0
2015/03/30	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2032	07/05/2015			Bond Future	8.3714	99.8446	8.4417	99.2231	0.839	0.0000	0.0000	126
2015/03/30	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2032	07/05/2015	8.50	Call	Bond Future	1,132.9100	1.1329	511.4100	0.5114	(54.859)	0	0	0
2015/03/30	2032	07/05/2015	8.51	Call	Bond Future	1,220.2200	1.2202	598.7200	0.5987	(50.933)	0	0	0
2015/03/30	2032	07/05/2015	8.49	Call	Bond Future	1,045.4800	1.0455	423.9800	0.4240	(59.446)	0	0	0
2015/03/30	2032	06/08/2015	8.50	Call	Bond Future	650.3100	0.6503	16.8400	0.0168	(97.410)	0	0	0
2015/03/30	2032	06/08/2015			Bond Future	8.4254	101.4492	8.4981	100.8158	0.862	0.0000	0.0000	0
2015/03/30	2032	06/08/2015	8.51	Call	Bond Future	737.0400	0.7370	103.5700	0.1036	(85.948)	0	0	0

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2015/03/30	2032	06/08/2015	8.49	Call	Bond Future	563.4700	0.5635	0.0000	0.0000	(100.000)	0	0	0
2015/03/30	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	70.0000	0.0700	100.000	0	0	0
2015/03/30	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2032	05/11/2015			Bond Future	8.4705	98.9745	8.5454	98.3298	0.884	0.0000	0.0000	0
2015/03/30	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2032	05/11/2015	7.99	Put	Bond Future	4,288.5800	4.2886	4,933.2200	4.9332	15.032	0	0	0
2015/03/30	2032	05/11/2015	8.01	Put	Bond Future	4,104.7400	4.1047	4,749.3800	4.7494	15.705	0	0	0
2015/03/30	2032	05/11/2015	8.00	Put	Bond Future	4,196.6000	4.1966	4,841.2400	4.8412	15.361	0	0	0
2015/03/30	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2037	07/05/2015			Bond Future	8.4817	102.5298	8.5418	101.9395	0.709	0.0000	0.0000	32,365
2015/03/30	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2037	07/05/2015	9.01	Call	Bond Future	5,007.1300	5.0071	4,416.8100	4.4168	(11.790)	0	0	0
2015/03/30	2037	07/05/2015	8.99	Call	Bond Future	4,824.8000	4.8248	4,234.4800	4.2345	(12.235)	0	0	0
2015/03/30	2037	07/05/2015	9.00	Call	Bond Future	4,916.0300	4.9160	4,325.7100	4.3257	(12.008)	0	0	0
2015/03/30	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2037	06/08/2015			Bond Future	8.5361	99.9188	8.5982	99.3170	0.727	0.0000	0.0000	1,954
2015/03/30	2037	06/08/2015	8.75	Call	Bond Future	2,049.8100	2.0498	1,448.0000	1.4480	(29.359)	0	0	0
2015/03/30	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2037	06/08/2015	8.76	Call	Bond Future	2,144.0400	2.1440	1,542.2300	1.5422	(28.069)	0	0	0
2015/03/30	2037	06/08/2015	8.74	Call	Bond Future	1,955.4400	1.9554	1,353.6300	1.3536	(30.776)	0	0	0
2015/03/30	2037	05/11/2015	7.99	Put	Bond Future	5,932.3700	5.9324	6,544.7700	6.5448	10.323	0	0	0
2015/03/30	2037	05/11/2015	8.01	Put	Bond Future	5,721.7800	5.7218	6,334.1800	6.3342	10.703	0	0	0
2015/03/30	2037	05/11/2015			Bond Future	8.5782	101.5756	8.6420	100.9632	0.744	0.0000	0.0000	0
2015/03/30	2037	05/11/2015	8.00	Put	Bond Future	5,826.9900	5.8270	6,439.3900	6.4394	10.510	0	0	0
2015/03/30	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2038	07/05/2015			Bond Future	127.8587	127.8587	127.8356	127.8356	(0.018)	0.0000	0.0000	2,657
2015/03/30	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2038	07/05/2015	126.99	Call	Bond Future	868.7300	0.8687	845.5600	0.8456	(2.667)	0	0	0
2015/03/30	2038	07/05/2015	127.00	Call	Bond Future	858.7300	0.8587	835.5600	0.8356	(2.698)	0	0	0
2015/03/30	2038	07/05/2015	127.01	Call	Bond Future	848.7300	0.8487	825.5600	0.8256	(2.730)	0	0	0
2015/03/30	2038	06/08/2015	128.01	Call	Bond Future	602.9600	0.6030	576.9900	0.5770	(4.307)	0	0	0
2015/03/30	2038	06/08/2015			Bond Future	128.6130	128.6130	128.5870	128.5870	(0.020)	0.0000	0.0000	0
2015/03/30	2038	06/08/2015	127.99	Call	Bond Future	622.9600	0.6230	596.9900	0.5970	(4.169)	0	0	0
2015/03/30	2038	06/08/2015	128.00	Call	Bond Future	612.9600	0.6130	586.9900	0.5870	(4.237)	0	0	0
2015/03/30	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	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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2015/03/30	2044	07/05/2015			Bond Future	8.5303	104.7605	8.5904	104.1105	0.705	0.0000	0.0000	9,494
2015/03/30	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2044	07/05/2015	9.01	Call	Bond Future	4,999.1200	4.9991	4,349.0400	4.3490	(13.004)	0	0	0
2015/03/30	2044	07/05/2015	8.99	Call	Bond Future	4,799.0400	4.7990	4,148.9600	4.1490	(13.546)	0	0	0
2015/03/30	2044	07/05/2015	9.00	Call	Bond Future	4,899.1600	4.8992	4,249.0800	4.2491	(13.269)	0	0	0
2015/03/30	2044	06/08/2015	8.76	Call	Bond Future	1,884.6400	1.8846	1,222.0300	1.2220	(35.158)	0	0	0
2015/03/30	2044	06/08/2015			Bond Future	8.5818	102.0601	8.6438	101.3975	0.722	0.0000	0.0000	0
2015/03/30	2044	06/08/2015	8.74	Call	Bond Future	1,676.0200	1.6760	1,013.4100	1.0134	(39.535)	0	0	0
2015/03/30	2044	06/08/2015	8.75	Call	Bond Future	1,780.4200	1.7804	1,117.8100	1.1178	(37.216)	0	0	0
2015/03/30	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2044	05/11/2015			Bond Future	8.6218	103.7524	8.6854	103.0782	0.738	0.0000	0.0000	0
2015/03/30	2044	05/11/2015	8.24	Put	Bond Future	4,206.6200	4.2066	4,880.7800	4.8808	16.026	0	0	0
2015/03/30	2044	05/11/2015	8.26	Put	Bond Future	3,979.0600	3.9791	4,653.2200	4.6532	16.943	0	0	0
2015/03/30	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2044	05/11/2015	8.25	Put	Bond Future	4,092.7300	4.0927	4,766.8900	4.7669	16.472	0	0	0
2015/03/30	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2046	07/05/2015			Bond Future	126.2951	126.2951	126.6957	126.6957	0.317	0.0000	0.0000	5,889
2015/03/30	2046	07/05/2015	126.99	Put	Bond Future	694.9400	0.6949	294.3400	0.2943	(57.645)	0	0	0
2015/03/30	2046	07/05/2015	127.01	Put	Bond Future	714.9400	0.7149	314.3400	0.3143	(56.033)	0	0	0
2015/03/30	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2046	07/05/2015	127.00	Put	Bond Future	704.9400	0.7049	304.3400	0.3043	(56.828)	0	0	0
2015/03/30	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2046	06/08/2015	129.01	Put	Bond Future	674.7700	0.6748	270.0500	0.2700	(59.979)	0	0	0
2015/03/30	2046	06/08/2015			Bond Future	128.3352	128.3352	128.7400	128.7400	0.315	0.0000	0.0000	0
2015/03/30	2046	06/08/2015	129.00	Put	Bond Future	664.7700	0.6648	260.0500	0.2600	(60.881)	0	0	0
2015/03/30	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2046	06/08/2015	128.99	Put	Bond Future	654.7700	0.6548	250.0500	0.2500	(61.811)	0	0	0
2015/03/30	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2050	07/05/2015			Bond Future	135.6169	135.6169	135.5927	135.5927	(0.018)	0.0000	0.0000	2,753
2015/03/30	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2050	07/05/2015	135.01	Call	Bond Future	606.8900	0.6069	582.7300	0.5827	(3.981)	0	0	0
2015/03/30	2050	07/05/2015	134.99	Call	Bond Future	626.8900	0.6269	602.7300	0.6027	(3.854)	0	0	0
2015/03/30	2050	07/05/2015	135.00	Call	Bond Future	616.8900	0.6169	592.7300	0.5927	(3.916)	0	0	0
2015/03/30	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2050	06/08/2015			Bond Future	136.3483	136.3483	136.3214	136.3214	(0.020)	0.0000	0.0000	0
2015/03/30	2050	06/08/2015	136.99	Put	Bond Future	641.7100	0.6417	668.6400	0.6686	4.197	0	0	0
2015/03/30	2050	06/08/2015	137.01	Put	Bond Future	661.7100	0.6617	688.6400	0.6886	4.070	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
2015/03/30	2050	06/08/2015	137.00	Put	Bond Future	651.7100	0.6517	678.6400	0.6786	4.132	0	0	0
2015/03/30	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	AL12	07/05/2015			Index Future	554.8570	554.8570	551.4650	551.4650	(0.611)	0.0000	0.0000	0
2015/03/30	AL37	07/05/2015			Index Future	457.1600	457.1600	455.6880	455.6880	(0.322)	0.0000	0.0000	122
2015/03/30	AL37	06/08/2015			Index Future	464.4290	464.4290	462.9200	462.9200	(0.325)	0.0000	0.0000	0
2015/03/30	AL7T	07/05/2015			Index Future	544.2500	544.2500	541.4130	541.4130	(0.521)	0.0000	0.0000	3
2015/03/30	AL7T	06/08/2015			Index Future	552.9030	552.9030	550.0060	550.0060	(0.524)	0.0000	0.0000	0
2015/03/30	ALBI	07/05/2015			Index Future	496.9810	496.9810	494.6640	494.6640	(0.466)	0.0000	0.0000	586
2015/03/30	ALBI	06/08/2015			Index Future	504.8830	504.8830	502.5150	502.5150	(0.469)	0.0000	0.0000	10
2015/03/30	ALBI	05/11/2015			Index Future	513.3330	513.3330	510.9190	510.9190	(0.470)	0.0000	0.0000	0
2015/03/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	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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2015/03/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/30	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	EL28	07/05/2015			Bond Future	122.2722	122.2722	122.2512	122.2512	(0.017)	0.0000	0.0000	0
2015/03/30	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	EL28	07/05/2015	124.99	Put	Bond Future	2,717.8300	2.7178	2,738.7700	2.7388	0.770	0	0	0
2015/03/30	EL28	07/05/2015	125.01	Put	Bond Future	2,737.8300	2.7378	2,758.7700	2.7588	0.765	0	0	0
2015/03/30	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	EL28	07/05/2015	125.00	Put	Bond Future	2,727.8300	2.7278	2,748.7700	2.7488	0.768	0	0	0
2015/03/30	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	EL28	06/08/2015			Bond Future	124.2476	124.2476	124.2240	124.2240	(0.019)	0.0000	0.0000	0
2015/03/30	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	EL28	06/08/2015	124.99	Put	Bond Future	742.4100	0.7424	766.0200	0.7660	3.180	0	0	0
2015/03/30	EL28	06/08/2015	125.01	Put	Bond Future	762.4100	0.7624	786.0200	0.7860	3.097	0	0	0
2015/03/30	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	EL28	06/08/2015	125.00	Put	Bond Future	752.4100	0.7524	776.0200	0.7760	3.138	0	0	0
2015/03/30	ES33	07/05/2015			Bond Future	9.3826	84.8313	9.4425	84.3785	0.638	0.0000	0.0000	6,576
2015/03/30	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	ES33	07/05/2015	9.76	Call	Bond Future	2,791.8900	2.7919	2,339.0700	2.3391	(16.219)	0	0	0
2015/03/30	ES33	07/05/2015	9.74	Call	Bond Future	2,647.5000	2.6475	2,194.6800	2.1947	(17.104)	0	0	0
2015/03/30	ES33	07/05/2015	9.75	Call	Bond Future	2,719.7400	2.7197	2,266.9200	2.2669	(16.649)	0	0	0
2015/03/30	ES33	06/08/2015			Bond Future	9.4629	86.1946	9.5249	85.7329	0.655	0.0000	0.0000	0
2015/03/30	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	ES33	06/08/2015	9.61	Call	Bond Future	1,088.8800	1.0889	627.1500	0.6272	(42.404)	0	0	0
2015/03/30	ES33	06/08/2015	9.59	Call	Bond Future	942.0800	0.9421	480.3500	0.4803	(49.012)	0	0	0
2015/03/30	ES33	06/08/2015	9.60	Call	Bond Future	1,015.5300	1.0155	553.8000	0.5538	(45.467)	0	0	0
2015/03/30	ES33	05/11/2015	9.00	Put	Bond Future	4,098.5700	4.0986	4,568.4800	4.5685	11.465	0	0	0
2015/03/30	ES33	05/11/2015			Bond Future	9.5359	83.8348	9.5999	83.3649	0.671	0.0000	0.0000	0
2015/03/30	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	ES33	05/11/2015	8.99	Put	Bond Future	4,177.9000	4.1779	4,647.8100	4.6478	11.248	0	0	0
2015/03/30	ES33	05/11/2015	9.01	Put	Bond Future	4,019.3400	4.0193	4,489.2500	4.4893	11.691	0	0	0
2015/03/30	GOVI	07/05/2015	449.99	Call	GOVI	431,390.0000	43.1390	408,570.0000	40.8570	(5.290)	0	0	0
2015/03/30	GOVI	07/05/2015			GOVI	493.1290	493.1290	490.8470	490.8470	(0.463)	0.0000	0.0000	488
2015/03/30	GOVI	07/05/2015	450.00	Call	GOVI	431,290.0000	43.1290	408,470.0000	40.8470	(5.291)	0	0	0
2015/03/30	GOVI	07/05/2015	450.01	Call	GOVI	431,190.0000	43.1190	408,370.0000	40.8370	(5.292)	0	0	0
2015/03/30	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	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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2015/03/30	GOVI	06/08/2015			GOVI	500.9700	500.9700	498.6380	498.6380	(0.465)	0.0000	0.0000	29
2015/03/30	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	13,520.0000	1.3520	100.000	0	0	0
2015/03/30	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	13,720.0000	1.3720	100.000	0	0	0
2015/03/30	GOVI	06/08/2015	499.99	Call	GOVI	9,800.0000	0.9800	0.0000	0.0000	(100.000)	0	0	0
2015/03/30	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	13,620.0000	1.3620	100.000	0	0	0
2015/03/30	GOVI	06/08/2015	500.00	Call	GOVI	9,700.0000	0.9700	0.0000	0.0000	(100.000)	0	0	0
2015/03/30	GOVI	06/08/2015	500.01	Call	GOVI	9,600.0000	0.9600	0.0000	0.0000	(100.000)	0	0	0
2015/03/30	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	GOVI	05/11/2015			GOVI	509.3540	509.3540	506.9770	506.9770	(0.467)	0.0000	0.0000	0
2015/03/30	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	GOVI	05/11/2015	529.99	Put	GOVI	206,360.0000	20.6360	230,130.0000	23.0130	11.519	0	0	0
2015/03/30	GOVI	05/11/2015	530.01	Put	GOVI	206,560.0000	20.6560	230,330.0000	23.0330	11.508	0	0	0
2015/03/30	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	GOVI	05/11/2015	530.00	Put	GOVI	206,460.0000	20.6460	230,230.0000	23.0230	11.513	0	0	0
2015/03/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/30	IGOV	07/05/2015			Index Future	225.2870	225.2870	225.0760	225.0760	(0.094)	0.0000	0.0000	1,013
2015/03/30	IGOV	06/08/2015			Index Future	228.8870	228.8870	228.6680	228.6680	(0.096)	0.0000	0.0000	100
2015/03/30	IGOV	05/11/2015			Index Future	232.7360	232.7360	232.5100	232.5100	(0.097)	0.0000	0.0000	0
2015/03/30	ILBI	07/05/2015			Index Future	609.8820	609.8820	609.5230	609.5230	(0.059)	0.0000	0.0000	0
2015/03/30	ILBI	06/08/2015			Index Future	619.8000	619.8000	619.4270	619.4270	(0.060)	0.0000	0.0000	159
2015/03/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/30	JBAF	15/04/2015			Jibar Tradeable Future	6.1300	93.8700	6.1200	93.8800	(0.163)	0.0000	0.0000	1,000
2015/03/30	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1500	93.8500	(0.162)	0.0000	0.0000	0
2015/03/30	JBAF	17/06/2015			Jibar Tradeable Future	6.2800	93.7200	6.3000	93.7000	0.318	0.0000	0.0000	5,000
2015/03/30	JBAF	15/07/2015			Jibar Tradeable Future	6.3100	93.6900	6.3400	93.6600	0.475	0.0000	0.0000	0
2015/03/30	JBAF	19/08/2015			Jibar Tradeable Future	6.4400	93.5600	6.4800	93.5200	0.621	0.0000	0.0000	0
2015/03/30	JBAF	16/09/2015			Jibar Tradeable Future	6.4700	93.5300	6.5200	93.4800	0.773	0.0000	0.0000	0
2015/03/30	JBAF	15/12/2015			Jibar Tradeable Future	6.7100	93.2900	6.7800	93.2200	1.043	0.0000	0.0000	0
2015/03/30	JBAF	16/03/2016			Jibar Tradeable Future	6.8800	93.1200	6.9800	93.0200	1.453	0.0000	0.0000	0
2015/03/30	JBAF	15/06/2016			Jibar Tradeable Future	7.0200	92.9800	7.1100	92.8900	1.282	0.0000	0.0000	0
2015/03/30	JBAF	21/09/2016			Jibar Tradeable Future	7.1600	92.8400	7.2500	92.7500	1.257	0.0000	0.0000	0
2015/03/30	JBAF	21/12/2016			Jibar Tradeable Future	7.2800	92.7200	7.3700	92.6300	1.236	0.0000	0.0000	0
2015/03/30	JBAF	15/03/2017			Jibar Tradeable Future	7.3900	92.6100	7.5000	92.5000	1.488	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/30	R023	07/05/2015	8.14	Call	Bond Future	2,984.5100	2.9845	2,526.1200	2.5261	(15.359)	0	0	0
2015/03/30	R023	07/05/2015	8.15	Put	Bond Future	100.4100	0.1004	139.1700	0.1392	38.602	0	0	0
2015/03/30	R023	07/05/2015			Bond Future	7.6366	102.1775	7.7225	101.6785	1.126	0.0000	0.0000	15,264
2015/03/30	R023	07/05/2015	8.15	Call	Bond Future	3,035.3300	3.0353	2,575.0600	2.5751	(15.164)	0	0	0
2015/03/30	R023	07/05/2015	8.16	Call	Bond Future	3,086.3600	3.0864	2,624.2700	2.6243	(14.972)	0	0	0
2015/03/30	R023	07/05/2015	8.14	Put	Bond Future	105.7100	0.1057	146.3500	0.1463	38.445	0	0	0
2015/03/30	R023	07/05/2015	8.16	Put	Bond Future	95.3500	0.0954	132.2900	0.1323	38.741	0	0	0
2015/03/30	R023	06/08/2015	9.07	Put	Bond Future	43.2000	0.0432	55.7000	0.0557	28.935	0	0	911
2015/03/30	R023	06/08/2015	8.24	Call	Bond Future	3,560.6100	3.5606	3,155.1100	3.1551	(11.388)	0	0	0
2015/03/30	R023	06/08/2015			Bond Future	7.6877	103.8197	7.7779	103.3106	1.173	0.0000	0.0000	0
2015/03/30	R023	06/08/2015	9.07	Call	Bond Future	7,501.3200	7.5013	7,004.7000	7.0047	(6.620)	0	0	0
2015/03/30	R023	06/08/2015	8.26	Put	Bond Future	471.1500	0.4712	570.8500	0.5709	21.161	0	0	0
2015/03/30	R023	06/08/2015	8.25	Put	Bond Future	482.3100	0.4823	583.9600	0.5840	21.076	0	0	0
2015/03/30	R023	06/08/2015	8.24	Put	Bond Future	493.6900	0.4937	597.3100	0.5973	20.989	0	0	0
2015/03/30	R023	06/08/2015	8.25	Call	Bond Future	3,603.6800	3.6037	3,196.2100	3.1962	(11.307)	0	0	0
2015/03/30	R023	06/08/2015	8.26	Call	Bond Future	3,646.9200	3.6469	3,237.5000	3.2375	(11.226)	0	0	0
2015/03/30	R186	07/05/2015	7.40	Call	Bond Future	201.9900	0.2020	111.2600	0.1113	(44.918)	0	0	0
2015/03/30	R186	07/05/2015	8.10	Put	Bond Future	549.9000	0.5499	705.9000	0.7059	28.369	0	0	4,229
2015/03/30	R186	07/05/2015			Bond Future	7.8467	124.0569	7.9273	123.3715	1.028	7.9300	7.9250	38,460
2015/03/30	R186	07/05/2015	7.50	Put	Bond Future	3,345.6800	3.3457	3,893.8000	3.8938	16.383	0	0	4,229
2015/03/30	R186	07/05/2015	8.25	Call	Bond Future	3,669.0400	3.6690	3,073.2600	3.0733	(16.238)	0	0	0
2015/03/30	R186	07/05/2015	7.30	Call	Bond Future	113.8800	0.1139	57.7900	0.0578	(49.254)	0	0	0
2015/03/30	R186	07/05/2015	7.80	Put	Bond Future	1,551.2900	1.5513	1,902.9000	1.9029	22.666	0	0	300
2015/03/30	R186	07/05/2015	7.45	Put	Bond Future	3,713.4300	3.7134	4,286.3200	4.2863	15.428	0	0	4,229
2015/03/30	R186	07/05/2015	8.00	Put	Bond Future	801.6800	0.8017	1,015.3200	1.0153	26.649	0	0	4,229
2015/03/30	R186	07/05/2015	8.24	Put	Bond Future	307.4800	0.3075	400.7700	0.4008	30.340	0	0	0
2015/03/30	R186	07/05/2015	8.05	Put	Bond Future	666.6100	0.6666	850.1800	0.8502	27.538	0	0	4,229
2015/03/30	R186	07/05/2015	8.26	Put	Bond Future	281.4500	0.2814	367.5200	0.3675	30.581	0	0	0
2015/03/30	R186	07/05/2015	7.40	Put	Bond Future	4,096.8900	4.0969	4,691.5700	4.6916	14.515	0	0	4,229
2015/03/30	R186	07/05/2015	7.50	Call	Bond Future	337.5800	0.3376	200.2900	0.2003	(40.669)	0	0	0
2015/03/30	R186	07/05/2015	8.25	Put	Bond Future	294.2200	0.2942	383.8500	0.3838	30.464	0	0	0
2015/03/30	R186	07/05/2015	8.10	Call	Bond Future	2,685.0200	2.6850	2,155.6100	2.1556	(19.717)	0	0	0
2015/03/30	R186	07/05/2015	8.26	Call	Bond Future	3,738.2800	3.7383	3,138.9400	3.1389	(16.033)	0	0	0
2015/03/30	R186	07/05/2015	7.30	Put	Bond Future	4,904.2900	4.9043	5,533.6100	5.5336	12.832	0	0	0
2015/03/30	R186	07/05/2015	7.45	Call	Bond Future	263.0100	0.2630	150.4900	0.1505	(42.782)	0	0	0
2015/03/30	R186	07/05/2015	7.80	Call	Bond Future	1,152.2900	1.1523	818.4900	0.8185	(28.968)	0	0	0
2015/03/30	R186	07/05/2015	8.00	Call	Bond Future	2,100.2700	2.1003	1,628.5000	1.6285	(22.462)	0	0	0
2015/03/30	R186	07/05/2015	8.24	Call	Bond Future	3,600.2100	3.6002	3,008.0900	3.0081	(16.447)	0	0	0
2015/03/30	R186	07/05/2015	8.05	Call	Bond Future	2,384.4800	2.3845	1,882.6400	1.8826	(21.046)	0	0	0
2015/03/30	R186	06/08/2015	8.90	Put	Bond Future	264.2600	0.2643	320.0600	0.3201	21.116	0	0	5,350
2015/03/30	R186	06/08/2015	8.00	Put	Bond Future	1,987.4000	1.9874	2,279.3000	2.2793	14.688	0	0	0
2015/03/30	R186	06/08/2015			Bond Future	7.8974	120.7535	7.9813	120.0546	1.063	0.0000	0.0000	340
2015/03/30	R186	06/08/2015	8.00	Call	Bond Future	2,841.0100	2.8410	2,433.9800	2.4340	(14.327)	0	0	0
2015/03/30	R186	06/08/2015	8.01	Call	Bond Future	2,887.6200	2.8876	2,476.7700	2.4768	(14.228)	0	0	0
2015/03/30	R186	06/08/2015	7.99	Call	Bond Future	2,794.5300	2.7945	2,391.3400	2.3913	(14.428)	0	0	0
2015/03/30	R186	06/08/2015	7.75	Call	Bond Future	1,806.8800	1.8069	1,498.7900	1.4988	(17.051)	0	0	1,000
2015/03/30	R186	06/08/2015	8.90	Call	Bond Future	8,258.2400	8.2582	7,615.1100	7.6151	(7.788)	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
2015/03/30	R186	06/08/2015	7.99	Put	Bond Future	2,023.7300	2.0237	2,319.4700	2.3195	14.614	0	0	0
2015/03/30	R186	06/08/2015	7.75	Put	Bond Future	3,047.5400	3.0475	3,438.3800	3.4384	12.825	0	0	0
2015/03/30	R186	06/08/2015	8.01	Put	Bond Future	1,951.2700	1.9513	2,239.3500	2.2394	14.764	0	0	0
2015/03/30	R186	05/11/2015	8.24	Call	Bond Future	4,467.4600	4.4675	4,006.8800	4.0069	(10.310)	0	0	0
2015/03/30	R186	05/11/2015	8.25	Put	Bond Future	1,984.0100	1.9840	2,231.8700	2.2319	12.493	0	0	0
2015/03/30	R186	05/11/2015			Bond Future	7.9364	122.7551	8.0235	122.0439	1.097	0.0000	0.0000	0
2015/03/30	R186	05/11/2015	9.00	Put	Bond Future	566.0800	0.5661	656.5300	0.6565	15.978	0	0	2,600
2015/03/30	R186	05/11/2015	8.24	Put	Bond Future	2,013.2900	2.0133	2,263.8900	2.2639	12.447	0	0	0
2015/03/30	R186	05/11/2015	8.26	Put	Bond Future	1,955.4100	1.9554	2,200.5600	2.2006	12.537	0	0	0
2015/03/30	R186	05/11/2015	9.00	Call	Bond Future	8,867.1600	8.8672	8,246.4300	8.2464	(7.000)	0	0	0
2015/03/30	R186	05/11/2015	8.25	Call	Bond Future	4,517.8300	4.5178	4,054.5100	4.0545	(10.255)	0	0	0
2015/03/30	R186	05/11/2015	8.26	Call	Bond Future	4,568.8100	4.5688	4,102.7800	4.1028	(10.200)	0	0	0
2015/03/30	R186	04/02/2016	7.50	Call	Bond Future	1,957.1100	1.9571	1,701.0700	1.7011	(13.083)	0	0	0
2015/03/30	R186	04/02/2016			Bond Future	7.9640	119.6247	8.0547	118.8980	1.139	0.0000	0.0000	5,592
2015/03/30	R186	04/02/2016	7.51	Call	Bond Future	1,985.8000	1.9858	1,727.1700	1.7272	(13.024)	0	0	0
2015/03/30	R186	04/02/2016	7.50	Put	Bond Future	5,771.8800	5.7719	6,242.4800	6.2425	8.153	0	0	0
2015/03/30	R186	04/02/2016	7.49	Call	Bond Future	1,929.0900	1.9291	1,675.6300	1.6756	(13.139)	0	0	0
2015/03/30	R186	04/02/2016	7.49	Put	Bond Future	5,827.8800	5.8279	6,301.0600	6.3011	8.119	0	0	0
2015/03/30	R186	04/02/2016	7.51	Put	Bond Future	5,716.6300	5.7166	6,184.6400	6.1846	8.187	0	0	0
2015/03/30	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R197	07/05/2015			Bond Future	287.1619	287.1619	287.1099	287.1099	(0.018)	0.0000	0.0000	1,046
2015/03/30	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R197	07/05/2015	293.99	Put	Bond Future	6,828.0600	6.8281	6,880.1000	6.8801	0.762	0	0	0
2015/03/30	R197	07/05/2015	294.01	Put	Bond Future	6,848.0600	6.8481	6,900.1000	6.9001	0.760	0	0	0
2015/03/30	R197	07/05/2015	294.00	Put	Bond Future	6,838.0600	6.8381	6,890.1000	6.8901	0.761	0	0	0
2015/03/30	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R197	06/08/2015			Bond Future	285.7495	285.7495	285.6910	285.6910	(0.020)	0.0000	0.0000	0
2015/03/30	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R197	06/08/2015	287.99	Put	Bond Future	2,240.5000	2.2405	2,298.9700	2.2990	2.610	0	0	0
2015/03/30	R197	06/08/2015	288.01	Put	Bond Future	2,260.5000	2.2605	2,318.9700	2.3190	2.587	0	0	0
2015/03/30	R197	06/08/2015	288.00	Put	Bond Future	2,250.5000	2.2505	2,308.9700	2.3090	2.598	0	0	0
2015/03/30	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R202	07/05/2015			Bond Future	237.1002	237.1002	236.3799	236.3799	(0.304)	0.0000	0.0000	51,206
2015/03/30	R202	07/05/2015	238.49	Put	Bond Future	1,389.7600	1.3898	2,110.1300	2.1101	51.834	0	0	0
2015/03/30	R202	07/05/2015	238.50	Put	Bond Future	1,399.7600	1.3998	2,120.1300	2.1201	51.464	0	0	0
2015/03/30	R202	07/05/2015	238.51	Put	Bond Future	1,409.7600	1.4098	2,130.1300	2.1301	51.099	0	0	0
2015/03/30	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R202	06/08/2015			Bond Future	237.7161	237.7161	236.9798	236.9798	(0.310)	0.0000	0.0000	0
2015/03/30	R202	06/08/2015	239.99	Put	Bond Future	2,273.9400	2.2739	3,010.1900	3.0102	32.378	0	0	0
2015/03/30	R202	06/08/2015	240.00	Put	Bond Future	2,283.9400	2.2839	3,020.1900	3.0202	32.236	0	0	0
2015/03/30	R202	06/08/2015	240.01	Put	Bond Future	2,293.9400	2.2939	3,030.1900	3.0302	32.095	0	0	0
2015/03/30	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	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
2015/03/30	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R203	07/05/2015			Bond Future	6.8992	104.1613	6.9878	103.9694	1.283	0.0000	0.0000	7,710
2015/03/30	R203	07/05/2015	7.24	Put	Bond Future	61.4900	0.0615	90.1000	0.0901	46.528	0	0	0
2015/03/30	R203	07/05/2015	7.26	Put	Bond Future	55.2400	0.0552	81.3100	0.0813	47.194	0	0	0
2015/03/30	R203	07/05/2015	7.25	Put	Bond Future	58.3000	0.0583	85.6200	0.0856	46.861	0	0	0
2015/03/30	R203	07/05/2015	7.25	Call	Bond Future	815.9000	0.8159	651.3300	0.6513	(20.170)	0	0	0
2015/03/30	R203	07/05/2015	7.24	Call	Bond Future	797.5900	0.7976	634.3100	0.6343	(20.472)	0	0	0
2015/03/30	R203	07/05/2015	7.26	Call	Bond Future	834.3300	0.8343	668.5100	0.6685	(19.875)	0	0	0
2015/03/30	R203	06/08/2015	6.74	Call	Bond Future	299.9800	0.3000	228.9700	0.2290	(23.672)	0	0	0
2015/03/30	R203	06/08/2015	6.75	Put	Bond Future	706.4600	0.7065	831.2600	0.8313	17.666	0	0	0
2015/03/30	R203	06/08/2015			Bond Future	6.9543	105.8353	7.0555	105.6383	1.456	0.0000	0.0000	0
2015/03/30	R203	06/08/2015	6.75	Call	Bond Future	307.3700	0.3074	235.1300	0.2351	(23.503)	0	0	0
2015/03/30	R203	06/08/2015	6.76	Call	Bond Future	314.8800	0.3149	241.4100	0.2414	(23.333)	0	0	0
2015/03/30	R203	06/08/2015	6.74	Put	Bond Future	718.6600	0.7187	844.6900	0.8447	17.537	0	0	0
2015/03/30	R203	06/08/2015	6.76	Put	Bond Future	694.3900	0.6944	817.9600	0.8180	17.795	0	0	0
2015/03/30	R203	05/11/2015	5.99	Call	Bond Future	62.9800	0.0630	44.0500	0.0441	(30.057)	0	0	0
2015/03/30	R203	05/11/2015	6.00	Put	Bond Future	1,776.3900	1.7764	1,957.9200	1.9579	10.219	0	0	0
2015/03/30	R203	05/11/2015			Bond Future	6.9781	103.4221	7.0944	103.2211	1.666	0.0000	0.0000	0
2015/03/30	R203	05/11/2015	6.00	Call	Bond Future	64.8700	0.0649	45.4700	0.0455	(29.906)	0	0	0
2015/03/30	R203	05/11/2015	6.01	Call	Bond Future	66.8200	0.0668	46.9300	0.0469	(29.767)	0	0	0
2015/03/30	R203	05/11/2015	5.99	Put	Bond Future	1,792.1900	1.7922	1,974.1900	1.9742	10.155	0	0	0
2015/03/30	R203	05/11/2015	6.01	Put	Bond Future	1,760.6500	1.7606	1,941.6900	1.9417	10.283	0	0	0
2015/03/30	R204	07/05/2015	7.51	Put	Bond Future	96.1800	0.0962	136.7600	0.1368	42.192	0	0	0
2015/03/30	R204	07/05/2015			Bond Future	7.1557	105.7537	7.2428	105.4765	1.218	0.0000	0.0000	12,556
2015/03/30	R204	07/05/2015	7.50	Put	Bond Future	101.2200	0.1012	143.6200	0.1436	41.889	0	0	0
2015/03/30	R204	07/05/2015	7.49	Call	Bond Future	1,164.4600	1.1645	931.5200	0.9315	(20.004)	0	0	0
2015/03/30	R204	07/05/2015	7.50	Call	Bond Future	1,190.7400	1.1907	955.9200	0.9559	(19.721)	0	0	0
2015/03/30	R204	07/05/2015	7.51	Call	Bond Future	1,217.1200	1.2171	980.4800	0.9805	(19.443)	0	0	0
2015/03/30	R204	07/05/2015	7.49	Put	Bond Future	106.3800	0.1064	150.6600	0.1507	41.624	0	0	0
2015/03/30	R204	06/08/2015	7.74	Call	Bond Future	1,791.2100	1.7912	1,567.6900	1.5677	(12.479)	0	0	0
2015/03/30	R204	06/08/2015	7.75	Put	Bond Future	245.0900	0.2451	304.1500	0.3041	24.097	0	0	0
2015/03/30	R204	06/08/2015			Bond Future	7.2181	103.4174	7.3136	103.1336	1.322	0.0000	0.0000	100
2015/03/30	R204	06/08/2015	8.41	Call	Bond Future	3,509.4000	3.5094	3,236.5100	3.2365	(7.776)	0	0	0
2015/03/30	R204	06/08/2015	7.74	Put	Bond Future	251.1700	0.2512	311.4200	0.3114	23.988	0	0	0
2015/03/30	R204	06/08/2015	7.76	Put	Bond Future	239.1200	0.2391	297.0100	0.2970	24.210	0	0	0
2015/03/30	R204	06/08/2015	8.41	Put	Bond Future	33.8200	0.0338	44.7000	0.0447	32.170	0	0	699
2015/03/30	R204	06/08/2015	7.75	Call	Bond Future	1,814.3600	1.8144	1,589.6500	1.5897	(12.385)	0	0	0
2015/03/30	R204	06/08/2015	7.76	Call	Bond Future	1,837.6100	1.8376	1,611.7300	1.6117	(12.292)	0	0	0
2015/03/30	R204	05/11/2015			Bond Future	7.2559	105.1315	7.3601	104.8424	1.437	0.0000	0.0000	0
2015/03/30	R204	05/11/2015	6.25	Call	Bond Future	122.7100	0.1227	91.2100	0.0912	(25.670)	0	0	0
2015/03/30	R204	05/11/2015	6.24	Put	Bond Future	2,990.1000	2.9901	3,248.3900	3.2484	8.638	0	0	0
2015/03/30	R204	05/11/2015	6.26	Put	Bond Future	2,939.4400	2.9394	3,196.2900	3.1963	8.738	0	0	0
2015/03/30	R204	05/11/2015	6.25	Put	Bond Future	2,964.7300	2.9647	3,222.3100	3.2223	8.688	0	0	0
2015/03/30	R204	05/11/2015	6.26	Call	Bond Future	126.1600	0.1262	93.9300	0.0939	(25.547)	0	0	0
2015/03/30	R204	05/11/2015	6.24	Call	Bond Future	119.3400	0.1193	88.5500	0.0886	(25.800)	0	0	0

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2015/03/30	R207	07/05/2015			Bond Future	7.3293	102.0191	7.4159	101.6826	1.181	0.0000	0.0000	34,939
2015/03/30	R207	07/05/2015	8.25	Call	Bond Future	3,512.9900	3.5130	3,178.3600	3.1784	(9.526)	0	0	0
2015/03/30	R207	07/05/2015	7.73	Call	Bond Future	1,647.7500	1.6478	1,352.5300	1.3525	(17.917)	0	0	66
2015/03/30	R207	07/05/2015	8.24	Put	Bond Future	4.5100	0.0045	6.5700	0.0066	45.676	0	0	0
2015/03/30	R207	07/05/2015	7.73	Put	Bond Future	101.8300	0.1018	143.1600	0.1432	40.587	0	0	0
2015/03/30	R207	07/05/2015	8.26	Put	Bond Future	3.8800	0.0039	5.6600	0.0057	45.876	0	0	0
2015/03/30	R207	07/05/2015	8.25	Put	Bond Future	4.2000	0.0042	6.1200	0.0061	45.714	0	0	0
2015/03/30	R207	07/05/2015	8.26	Call	Bond Future	3,549.9500	3.5500	3,215.1800	3.2152	(9.430)	0	0	0
2015/03/30	R207	07/05/2015	8.24	Call	Bond Future	3,476.0100	3.4760	3,141.5200	3.1415	(9.623)	0	0	0
2015/03/30	R207	06/08/2015	7.76	Call	Bond Future	1,815.8300	1.8158	1,569.3300	1.5693	(13.575)	0	0	0
2015/03/30	R207	06/08/2015			Bond Future	7.3918	100.0161	7.4849	99.6722	1.259	0.0000	0.0000	100
2015/03/30	R207	06/08/2015	7.74	Call	Bond Future	1,763.8000	1.7638	1,520.7200	1.5207	(13.782)	0	0	0
2015/03/30	R207	06/08/2015	7.75	Call	Bond Future	1,789.7300	1.7897	1,544.9400	1.5449	(13.677)	0	0	0
2015/03/30	R207	06/08/2015	7.46	Call	Bond Future	1,113.7400	1.1137	924.4000	0.9244	(17.000)	0	0	70
2015/03/30	R207	06/08/2015	7.74	Put	Bond Future	484.0200	0.4840	584.9100	0.5849	20.844	0	0	0
2015/03/30	R207	06/08/2015	7.76	Put	Bond Future	463.1400	0.4631	560.6100	0.5606	21.045	0	0	0
2015/03/30	R207	06/08/2015	7.46	Put	Bond Future	861.6100	0.8616	1,016.2400	1.0162	17.947	0	0	0
2015/03/30	R207	06/08/2015	7.75	Put	Bond Future	473.4800	0.4735	572.6600	0.5727	20.947	0	0	0
2015/03/30	R207	05/11/2015	7.76	Call	Bond Future	1,920.5400	1.9205	1,692.3400	1.6923	(11.882)	0	0	0
2015/03/30	R207	05/11/2015			Bond Future	7.4296	101.6741	7.5292	101.3239	1.340	0.0000	0.0000	0
2015/03/30	R207	05/11/2015	7.74	Call	Bond Future	1,875.0300	1.8750	1,649.7000	1.6497	(12.017)	0	0	0
2015/03/30	R207	05/11/2015	7.75	Call	Bond Future	1,897.5700	1.8976	1,670.8000	1.6708	(11.951)	0	0	0
2015/03/30	R207	05/11/2015	7.43	Call	Bond Future	1,241.2100	1.2412	1,063.4400	1.0634	(14.322)	0	0	53
2015/03/30	R207	05/11/2015	7.74	Put	Bond Future	788.1500	0.7881	913.0900	0.9131	15.852	0	0	0
2015/03/30	R207	05/11/2015	7.76	Put	Bond Future	764.1200	0.7641	886.1900	0.8862	15.975	0	0	0
2015/03/30	R207	05/11/2015	7.43	Put	Bond Future	1,239.9100	1.2399	1,412.4100	1.4124	13.912	0	0	0
2015/03/30	R207	05/11/2015	7.75	Put	Bond Future	775.9100	0.7759	899.4100	0.8994	15.917	0	0	0
2015/03/30	R207	04/02/2016	7.27	Put	Bond Future	1,708.6100	1.7086	1,910.7600	1.9108	11.831	0	0	0
2015/03/30	R207	04/02/2016	7.49	Put	Bond Future	1,335.3800	1.3354	1,507.0900	1.5071	12.859	0	0	0
2015/03/30	R207	04/02/2016			Bond Future	7.4473	99.8283	7.5549	99.4694	1.445	0.0000	0.0000	0
2015/03/30	R207	04/02/2016	7.51	Put	Bond Future	1,304.3600	1.3044	1,473.3500	1.4734	12.956	0	0	0
2015/03/30	R207	04/02/2016	7.27	Call	Bond Future	1,113.9600	1.1140	957.2200	0.9572	(14.071)	0	0	43
2015/03/30	R207	04/02/2016	7.50	Call	Bond Future	1,495.8100	1.4958	1,307.2700	1.3073	(12.605)	0	0	0
2015/03/30	R207	04/02/2016	7.51	Call	Bond Future	1,513.7100	1.5137	1,323.8100	1.3238	(12.545)	0	0	0
2015/03/30	R207	04/02/2016	7.50	Put	Bond Future	1,319.8000	1.3198	1,490.1500	1.4901	12.907	0	0	0
2015/03/30	R207	04/02/2016	7.49	Call	Bond Future	1,478.0300	1.4780	1,290.8500	1.2909	(12.664)	0	0	0
2015/03/30	R208	07/05/2015	8.01	Call	Bond Future	2,665.5900	2.6656	2,290.9100	2.2909	(14.056)	0	0	0
2015/03/30	R208	07/05/2015			Bond Future	7.4334	97.5536	7.5196	97.1572	1.160	0.0000	0.0000	58,893
2015/03/30	R208	07/05/2015	7.99	Call	Bond Future	2,582.5800	2.5826	2,210.2600	2.2103	(14.417)	0	0	0
2015/03/30	R208	07/05/2015	8.00	Call	Bond Future	2,624.0200	2.6240	2,250.5000	2.2505	(14.235)	0	0	0
2015/03/30	R208	07/05/2015	7.99	Put	Bond Future	59.0600	0.0591	83.1200	0.0831	40.738	0	0	0
2015/03/30	R208	07/05/2015	8.00	Put	Bond Future	55.9000	0.0559	78.7600	0.0788	40.894	0	0	0
2015/03/30	R208	07/05/2015	8.01	Put	Bond Future	52.9000	0.0529	74.6000	0.0746	41.021	0	0	0
2015/03/30	R208	06/08/2015			Bond Future	7.4870	99.1215	7.5784	98.7168	1.221	0.0000	0.0000	0
2015/03/30	R208	06/08/2015	8.00	Call	Bond Future	2,660.5500	2.6606	2,344.5700	2.3446	(11.876)	0	0	0
2015/03/30	R208	06/08/2015	8.85	Call	Bond Future	5,859.0900	5.8591	5,464.4700	5.4645	(6.735)	0	0	0
2015/03/30	R208	06/08/2015	8.01	Call	Bond Future	2,694.0600	2.6941	2,376.4100	2.3764	(11.791)	0	0	0

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2015/03/30	R208	06/08/2015	7.99	Call	Bond Future	2,627.1800	2.6272	2,312.8900	2.3129	(11.963)	0	0	0
2015/03/30	R208	06/08/2015	8.01	Put	Bond Future	406.4500	0.4065	493.4800	0.4935	21.412	0	0	0
2015/03/30	R208	06/08/2015	8.00	Put	Bond Future	416.0500	0.4160	504.7500	0.5048	21.320	0	0	0
2015/03/30	R208	06/08/2015	8.85	Put	Bond Future	33.4700	0.0335	43.5300	0.0435	30.057	0	0	198
2015/03/30	R208	06/08/2015	7.99	Put	Bond Future	425.8300	0.4258	516.2200	0.5162	21.227	0	0	0
2015/03/30	R208	05/11/2015			Bond Future	7.5250	97.3636	7.6217	96.9516	1.284	0.0000	0.0000	0
2015/03/30	R208	05/11/2015	8.48	Call	Bond Future	4,291.5300	4.2915	3,939.1600	3.9392	(8.211)	0	0	0
2015/03/30	R208	05/11/2015	7.74	Put	Bond Future	1,117.4300	1.1174	1,279.8600	1.2799	14.536	0	0	0
2015/03/30	R208	05/11/2015	7.75	Call	Bond Future	2,056.7600	2.0568	1,805.4600	1.8055	(12.218)	0	0	0
2015/03/30	R208	05/11/2015	7.76	Call	Bond Future	2,082.6600	2.0827	1,829.6200	1.8296	(12.150)	0	0	0
2015/03/30	R208	05/11/2015	8.48	Put	Bond Future	312.0400	0.3120	371.6500	0.3716	19.103	0	0	2,200
2015/03/30	R208	05/11/2015	7.74	Call	Bond Future	2,031.0200	2.0310	1,781.4700	1.7815	(12.287)	0	0	0
2015/03/30	R208	05/11/2015	7.76	Put	Bond Future	1,084.6100	1.0846	1,243.5500	1.2436	14.654	0	0	0
2015/03/30	R208	05/11/2015	7.75	Put	Bond Future	1,100.9300	1.1009	1,261.6100	1.2616	14.595	0	0	0
2015/03/30	R209	07/05/2015			Bond Future	8.4235	79.5087	8.4836	79.0204	0.714	0.0000	0.0000	22,168
2015/03/30	R209	07/05/2015	8.99	Put	Bond Future	178.6700	0.1787	206.8900	0.2069	15.794	0	0	0
2015/03/30	R209	07/05/2015	7.30	Call	Bond Future	2.2900	0.0023	0.8700	0.0009	(62.009)	0	0	0
2015/03/30	R209	07/05/2015	8.30	Put	Bond Future	1,959.1100	1.9591	2,221.3600	2.2214	13.386	0	0	700
2015/03/30	R209	07/05/2015	9.01	Put	Bond Future	163.7400	0.1637	189.4300	0.1894	15.690	0	0	0
2015/03/30	R209	07/05/2015	8.99	Call	Bond Future	4,603.6500	4.6037	4,143.5600	4.1436	(9.994)	0	0	0
2015/03/30	R209	07/05/2015	9.00	Put	Bond Future	171.0400	0.1710	197.9700	0.1980	15.745	0	0	0
2015/03/30	R209	07/05/2015	9.00	Call	Bond Future	4,670.6900	4.6707	4,209.3100	4.2093	(9.878)	0	0	0
2015/03/30	R209	07/05/2015	7.30	Put	Bond Future	10,034.9300	10.0349	10,521.8200	10.5218	4.852	0	0	0
2015/03/30	R209	07/05/2015	8.30	Call	Bond Future	941.6400	0.9416	715.5800	0.7156	(24.007)	0	0	0
2015/03/30	R209	07/05/2015	9.01	Call	Bond Future	4,737.9500	4.7380	4,275.3300	4.2753	(9.764)	0	0	0
2015/03/30	R209	06/08/2015	8.99	Put	Bond Future	987.5300	0.9875	1,092.8100	1.0928	10.661	0	0	0
2015/03/30	R209	06/08/2015			Bond Future	8.4714	80.7865	8.5333	80.2888	0.731	0.0000	0.0000	0
2015/03/30	R209	06/08/2015	9.01	Put	Bond Future	949.5100	0.9495	1,051.3200	1.0513	10.722	0	0	0
2015/03/30	R209	06/08/2015	9.90	Call	Bond Future	10,472.6600	10.4727	9,989.7700	9.9898	(4.611)	0	0	0
2015/03/30	R209	06/08/2015	9.00	Call	Bond Future	5,067.4800	5.0675	4,673.3000	4.6733	(7.779)	0	0	0
2015/03/30	R209	06/08/2015	9.01	Call	Bond Future	5,123.0000	5.1230	4,727.1000	4.7271	(7.728)	0	0	0
2015/03/30	R209	06/08/2015	9.00	Put	Bond Future	968.3700	0.9684	1,071.9000	1.0719	10.691	0	0	0
2015/03/30	R209	06/08/2015	8.99	Call	Bond Future	5,012.1500	5.0121	4,619.7200	4.6197	(7.830)	0	0	0
2015/03/30	R209	06/08/2015	9.90	Put	Bond Future	111.4800	0.1115	126.3000	0.1263	13.294	0	0	2,914
2015/03/30	R209	05/11/2015	7.99	Put	Bond Future	5,845.7100	5.8457	6,181.6100	6.1816	5.746	0	0	0
2015/03/30	R209	05/11/2015			Bond Future	8.5114	78.9768	8.5750	78.4703	0.747	0.0000	0.0000	0
2015/03/30	R209	05/11/2015	8.01	Put	Bond Future	5,723.5200	5.7235	6,055.4000	6.0554	5.799	0	0	0
2015/03/30	R209	05/11/2015	7.99	Call	Bond Future	1,501.5600	1.5016	1,330.9700	1.3310	(11.361)	0	0	0
2015/03/30	R209	05/11/2015	8.00	Put	Bond Future	5,784.4100	5.7844	6,118.3000	6.1183	5.772	0	0	0
2015/03/30	R209	05/11/2015	8.00	Call	Bond Future	1,526.9300	1.5269	1,354.3300	1.3543	(11.304)	0	0	0
2015/03/30	R209	05/11/2015	8.01	Call	Bond Future	1,552.5700	1.5526	1,377.9600	1.3780	(11.247)	0	0	0
2015/03/30	R210	07/05/2015			Bond Future	174.7230	174.7230	174.6912	174.6912	(0.018)	0.0000	0.0000	833
2015/03/30	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R210	07/05/2015	176.99	Put	Bond Future	2,267.0400	2.2670	2,298.8000	2.2988	1.401	0	0	0
2015/03/30	R210	07/05/2015	177.01	Put	Bond Future	2,287.0400	2.2870	2,318.8000	2.3188	1.389	0	0	0
2015/03/30	R210	07/05/2015	177.00	Put	Bond Future	2,277.0400	2.2770	2,308.8000	2.3088	1.395	0	0	0

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2015/03/30	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R210	06/08/2015			Bond Future	177.5456	177.5456	177.5100	177.5100	(0.020)	0.0000	0.0000	0
2015/03/30	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R210	06/08/2015	178.99	Put	Bond Future	1,444.4500	1.4444	1,480.0000	1.4800	2.461	0	0	0
2015/03/30	R210	06/08/2015	179.01	Put	Bond Future	1,464.4500	1.4644	1,500.0000	1.5000	2.428	0	0	0
2015/03/30	R210	06/08/2015	179.00	Put	Bond Future	1,454.4500	1.4544	1,490.0000	1.4900	2.444	0	0	0
2015/03/30	R211	07/05/2015	134.99	Put	Bond Future	3,920.1900	3.9202	3,944.7400	3.9447	0.626	0	0	0
2015/03/30	R211	07/05/2015			Bond Future	131.0698	131.0698	131.0453	131.0453	(0.019)	0.0000	0.0000	1,120
2015/03/30	R211	07/05/2015	135.01	Put	Bond Future	3,940.1900	3.9402	3,964.7400	3.9647	0.623	0	0	0
2015/03/30	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R211	07/05/2015	135.00	Put	Bond Future	3,930.1900	3.9302	3,954.7400	3.9547	0.625	0	0	0
2015/03/30	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R211	06/08/2015			Bond Future	131.5692	131.5692	131.5417	131.5417	(0.021)	0.0000	0.0000	0
2015/03/30	R211	06/08/2015	134.99	Put	Bond Future	3,420.8100	3.4208	3,448.3300	3.4483	0.804	0	0	0
2015/03/30	R211	06/08/2015	135.01	Put	Bond Future	3,440.8100	3.4408	3,468.3300	3.4683	0.800	0	0	0
2015/03/30	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R211	06/08/2015	135.00	Put	Bond Future	3,430.8100	3.4308	3,458.3300	3.4583	0.802	0	0	0
2015/03/30	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R212	07/05/2015			Bond Future	137.4951	137.4951	137.4700	137.4700	(0.018)	0.0000	0.0000	1,145
2015/03/30	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R212	07/05/2015	140.99	Put	Bond Future	3,494.8600	3.4949	3,519.9900	3.5200	0.719	0	0	0
2015/03/30	R212	07/05/2015	141.01	Put	Bond Future	3,514.8600	3.5149	3,539.9900	3.5400	0.715	0	0	0
2015/03/30	R212	07/05/2015	141.00	Put	Bond Future	3,504.8600	3.5049	3,529.9900	3.5300	0.717	0	0	0
2015/03/30	R212	06/08/2015	141.01	Put	Bond Future	3,069.6000	3.0696	3,097.8400	3.0978	0.920	0	0	0
2015/03/30	R212	06/08/2015			Bond Future	137.9404	137.9404	137.9122	137.9122	(0.020)	0.0000	0.0000	0
2015/03/30	R212	06/08/2015	141.00	Put	Bond Future	3,059.6000	3.0596	3,087.8400	3.0878	0.923	0	0	0
2015/03/30	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R212	06/08/2015	140.99	Put	Bond Future	3,049.6000	3.0496	3,077.8400	3.0778	0.926	0	0	0
2015/03/30	R213	07/05/2015	8.74	Call	Bond Future	3,700.1500	3.7001	3,168.2300	3.1682	(14.376)	0	0	0
2015/03/30	R213	07/05/2015	8.75	Put	Bond Future	261.6300	0.2616	327.6400	0.3276	25.230	0	0	0
2015/03/30	R213	07/05/2015			Bond Future	8.3000	90.0416	8.3754	89.4409	0.908	0.0000	0.0000	16,829
2015/03/30	R213	07/05/2015	8.75	Call	Bond Future	3,764.5300	3.7645	3,229.9100	3.2299	(14.202)	0	0	0
2015/03/30	R213	07/05/2015	8.76	Call	Bond Future	3,829.2100	3.8292	3,291.9800	3.2920	(14.030)	0	0	0
2015/03/30	R213	07/05/2015	8.74	Put	Bond Future	272.9500	0.2730	341.6600	0.3417	25.173	0	0	0
2015/03/30	R213	07/05/2015	8.76	Put	Bond Future	250.7100	0.2507	314.1100	0.3141	25.288	0	0	0
2015/03/30	R213	06/08/2015			Bond Future	8.3508	91.4886	8.4286	90.8766	0.932	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
2015/03/30	R213	06/08/2015	8.49	Put	Bond Future	1,877.2200		1.8772	2,116.2800	2.1163	12.735	0	0	0
2015/03/30	R213	06/08/2015	8.51	Put	Bond Future	1,812.2500		1.8122	2,045.1100	2.0451	12.849	0	0	0
2015/03/30	R213	06/08/2015	8.49	Call	Bond Future	2,967.9500		2.9680	2,594.9400	2.5949	(12.568)	0	0	0
2015/03/30	R213	06/08/2015	8.50	Put	Bond Future	1,844.5200		1.8445	2,080.4700	2.0805	12.792	0	0	0
2015/03/30	R213	06/08/2015	8.50	Call	Bond Future	3,012.8600		3.0129	2,636.7400	2.6367	(12.484)	0	0	0
2015/03/30	R213	06/08/2015	8.51	Call	Bond Future	3,058.1000		3.0581	2,678.8900	2.6789	(12.400)	0	0	0
2015/03/30	R213	05/11/2015	7.76	Call	Bond Future	1,165.3400		1.1653	992.5600	0.9926	(14.827)	0	0	0
2015/03/30	R213	05/11/2015			Bond Future	8.3950		89.4596	8.4751	88.8369	0.955	0.0000	0.0000	0
2015/03/30	R213	05/11/2015	7.74	Call	Bond Future	1,123.6400		1.1236	955.4300	0.9554	(14.970)	0	0	0
2015/03/30	R213	05/11/2015	7.75	Call	Bond Future	1,144.3600		1.1444	973.8700	0.9739	(14.898)	0	0	0
2015/03/30	R213	05/11/2015	7.74	Put	Bond Future	6,451.0800		6.4511	6,905.5900	6.9056	7.045	0	0	0
2015/03/30	R213	05/11/2015	7.76	Put	Bond Future	6,323.5500		6.3236	6,773.4900	6.7735	7.115	0	0	0
2015/03/30	R213	05/11/2015	7.75	Put	Bond Future	6,387.1300		6.3871	6,839.3600	6.8394	7.080	0	0	0
2015/03/30	R214	07/05/2015			Bond Future	8.4573		80.8605	8.5174	80.3405	0.711	0.0000	0.0000	15,271
2015/03/30	R214	07/05/2015	9.15	Call	Bond Future	5,788.1100		5.7881	5,285.0800	5.2851	(8.691)	0	0	0
2015/03/30	R214	07/05/2015	9.16	Call	Bond Future	5,859.9400		5.8599	5,356.0700	5.3561	(8.599)	0	0	0
2015/03/30	R214	07/05/2015	9.14	Put	Bond Future	122.5000		0.1225	140.3900	0.1404	14.604	0	0	0
2015/03/30	R214	07/05/2015	9.16	Put	Bond Future	112.0000		0.1120	128.1800	0.1282	14.446	0	0	0
2015/03/30	R214	07/05/2015	9.15	Put	Bond Future	117.1500		0.1171	134.1700	0.1342	14.528	0	0	0
2015/03/30	R214	07/05/2015	9.14	Call	Bond Future	5,716.3500		5.7163	5,214.1900	5.2142	(8.785)	0	0	0
2015/03/30	R214	06/08/2015	8.76	Put	Bond Future	1,717.5200		1.7175	1,885.3200	1.8853	9.770	0	0	0
2015/03/30	R214	06/08/2015			Bond Future	8.5027		82.1600	8.5646	81.6300	0.728	0.0000	0.0000	0
2015/03/30	R214	06/08/2015	8.75	Put	Bond Future	1,748.4200		1.7484	1,918.6100	1.9186	9.734	0	0	0
2015/03/30	R214	06/08/2015	8.74	Call	Bond Future	3,780.6900		3.7807	3,423.3300	3.4233	(9.452)	0	0	0
2015/03/30	R214	06/08/2015	8.75	Call	Bond Future	3,831.8600		3.8319	3,472.0800	3.4721	(9.389)	0	0	0
2015/03/30	R214	06/08/2015	8.76	Call	Bond Future	3,883.3400		3.8833	3,521.1700	3.5212	(9.326)	0	0	0
2015/03/30	R214	06/08/2015	8.74	Put	Bond Future	1,779.7600		1.7798	1,952.3700	1.9524	9.698	0	0	0
2015/03/30	R214	05/11/2015			Bond Future	8.5423		80.2296	8.6059	79.6904	0.744	0.0000	0.0000	0
2015/03/30	R214	05/11/2015	7.99	Put	Bond Future	6,505.5100		6.5055	6,867.7100	6.8677	5.568	0	0	0
2015/03/30	R214	05/11/2015	8.00	Put	Bond Future	6,437.9700		6.4380	6,798.0600	6.7981	5.593	0	0	0
2015/03/30	R214	05/11/2015	8.01	Put	Bond Future	6,370.8900		6.3709	6,728.8700	6.7289	5.619	0	0	0
2015/03/30	R214	05/11/2015	7.99	Call	Bond Future	1,555.2600		1.5553	1,378.1900	1.3782	(11.385)	0	0	0
2015/03/30	R214	05/11/2015	8.00	Call	Bond Future	1,581.7000		1.5817	1,402.5200	1.4025	(11.328)	0	0	0
2015/03/30	R214	05/11/2015	8.01	Call	Bond Future	1,608.4300		1.6084	1,427.1400	1.4271	(11.271)	0	0	0
2015/03/30	R214	04/02/2016			Bond Future	8.5761		81.6474	8.6415	81.0968	0.762	0.0000	0.0000	4,320
2015/03/30	R214	04/02/2016	7.99	Put	Bond Future	7,246.7600		7.2468	7,605.3800	7.6054	4.949	0	0	0
2015/03/30	R214	04/02/2016	8.00	Call	Bond Future	2,048.3600		2.0484	1,854.5000	1.8545	(9.464)	0	0	0
2015/03/30	R214	04/02/2016	8.01	Call	Bond Future	2,076.8500		2.0769	1,881.1300	1.8811	(9.424)	0	0	0
2015/03/30	R214	04/02/2016	7.99	Call	Bond Future	2,020.1100		2.0201	1,828.1100	1.8281	(9.504)	0	0	0
2015/03/30	R214	04/02/2016	8.01	Put	Bond Future	7,116.1700		7.1162	7,471.0700	7.4711	4.987	0	0	0
2015/03/30	R214	04/02/2016	8.00	Put	Bond Future	7,181.2600		7.1813	7,538.0200	7.5380	4.968	0	0	0
2015/03/30	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R248	07/05/2015			Bond Future	8.5128		104.3195	8.5729	103.6475	0.707	0.0000	0.0000	36,892
2015/03/30	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R248	07/05/2015	9.26	Call	Bond Future	7,832.2500		7.8323	7,160.2600	7.1603	(8.580)	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
2015/03/30	R248	07/05/2015	9.24	Call	Bond Future	7,636.4500	7.6364	6,964.4600	6.9645	(8.800)	0	0	0
2015/03/30	R248	07/05/2015	9.25	Call	Bond Future	7,734.4400	7.7344	7,062.4500	7.0625	(8.688)	0	0	0
2015/03/30	R248	06/08/2015	8.76	Call	Bond Future	2,188.7700	2.1888	1,503.8900	1.5039	(31.291)	0	0	0
2015/03/30	R248	06/08/2015			Bond Future	8.5594	105.9961	8.6213	105.3112	0.724	0.0000	0.0000	745
2015/03/30	R248	06/08/2015	8.74	Call	Bond Future	1,974.2500	1.9743	1,289.3700	1.2894	(34.691)	0	0	0
2015/03/30	R248	06/08/2015	8.75	Call	Bond Future	2,081.6100	2.0816	1,396.7300	1.3967	(32.901)	0	0	0
2015/03/30	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R248	05/11/2015	8.01	Put	Bond Future	6,882.2000	6.8822	7,578.9800	7.5790	10.124	0	0	0
2015/03/30	R248	05/11/2015			Bond Future	8.6002	103.3212	8.6638	102.6244	0.740	0.0000	0.0000	0
2015/03/30	R248	05/11/2015	8.00	Put	Bond Future	7,005.6600	7.0057	7,702.4400	7.7024	9.946	0	0	0
2015/03/30	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/30	R248	05/11/2015	7.99	Put	Bond Future	7,129.3700	7.1294	7,826.1500	7.8262	9.773	0	0	0

Total

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