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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/03/2015 TO 06/03/2015

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
2015/03/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	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
2015/03/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2025	07/05/2015			Bond Future	118.7915	118.7915	118.7701	118.7701	(0.018)	0.0000	0.0000	16
2015/03/06	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2025	07/05/2015	120.99	Put	Bond Future	2,198.5500	2.1985	2,219.9300	2.2199	0.972	0	0	0
2015/03/06	2025	07/05/2015	121.01	Put	Bond Future	2,218.5500	2.2185	2,239.9300	2.2399	0.964	0	0	0
2015/03/06	2025	07/05/2015	121.00	Put	Bond Future	2,208.5500	2.2085	2,229.9300	2.2299	0.968	0	0	0
2015/03/06	2025	06/08/2015	120.99	Put	Bond Future	1,416.6500	1.4166	1,439.9000	1.4399	1.641	0	0	0
2015/03/06	2025	06/08/2015			Bond Future	119.5733	119.5733	119.5501	119.5501	(0.019)	0.0000	0.0000	0
2015/03/06	2025	06/08/2015	121.01	Put	Bond Future	1,436.6500	1.4366	1,459.9000	1.4599	1.618	0	0	0
2015/03/06	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2025	06/08/2015	121.00	Put	Bond Future	1,426.6500	1.4266	1,449.9000	1.4499	1.630	0	0	0
2015/03/06	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2030	07/05/2015			Bond Future	8.1655	100.8092	8.3692	99.1200	2.494	0.0000	0.0000	5,775
2015/03/06	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2030	07/05/2015	8.74	Call	Bond Future	4,661.7200	4.6617	2,972.6000	2.9726	(36.234)	0	0	0
2015/03/06	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2030	07/05/2015	8.75	Call	Bond Future	4,740.0900	4.7401	3,050.9700	3.0510	(35.635)	0	0	0
2015/03/06	2030	07/05/2015	8.76	Call	Bond Future	4,818.3600	4.8184	3,129.2400	3.1292	(35.056)	0	0	0
2015/03/06	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2030	06/08/2015			Bond Future	8.2162	98.4453	8.4266	96.7270	2.561	0.0000	0.0000	0
2015/03/06	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2030	06/08/2015	7.74	Put	Bond Future	4,050.4500	4.0505	5,768.7200	5.7687	42.422	0	0	0
2015/03/06	2030	06/08/2015	7.76	Put	Bond Future	3,875.7100	3.8757	5,593.9800	5.5940	44.334	0	0	0
2015/03/06	2030	06/08/2015	7.75	Put	Bond Future	3,963.0300	3.9630	5,681.3000	5.6813	43.357	0	0	0
2015/03/06	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2032	07/05/2015			Bond Future	8.2995	100.4871	8.5080	98.6419	2.513	0.0000	0.0000	18
2015/03/06	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	69.7700	0.0698	100.000	0	0	0
2015/03/06	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	157.2000	0.1572	100.000	0	0	0
2015/03/06	2032	07/05/2015	8.50	Call	Bond Future	1,775.4000	1.7754	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	2032	07/05/2015	8.51	Call	Bond Future	1,862.7100	1.8627	17.5400	0.0175	(99.058)	0	0	0
2015/03/06	2032	07/05/2015	8.49	Call	Bond Future	1,687.9700	1.6880	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	2032	06/08/2015	8.50	Call	Bond Future	1,327.8000	1.3278	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	2032	06/08/2015			Bond Future	8.3485	102.1267	8.5635	100.2498	2.576	0.0000	0.0000	0
2015/03/06	2032	06/08/2015	8.51	Call	Bond Future	1,414.5300	1.4145	0.0000	0.0000	(100.000)	0	0	0

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2015/03/06	2032	06/08/2015	8.49	Call	Bond Future	1,240.9600	1.2410	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	549.1100	0.5491	100.000	0	0	0
2015/03/06	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	635.9500	0.6359	100.000	0	0	0
2015/03/06	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	462.3800	0.4624	100.000	0	0	0
2015/03/06	2032	05/11/2015			Bond Future	8.3906	99.6696	8.6119	97.7618	2.638	0.0000	0.0000	0
2015/03/06	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2032	05/11/2015	7.99	Put	Bond Future	3,593.4200	3.5934	5,501.2500	5.5013	53.092	0	0	0
2015/03/06	2032	05/11/2015	8.01	Put	Bond Future	3,409.5800	3.4096	5,317.4100	5.3174	55.955	0	0	0
2015/03/06	2032	05/11/2015	8.00	Put	Bond Future	3,501.4400	3.5014	5,409.2700	5.4093	54.487	0	0	0
2015/03/06	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2037	07/05/2015			Bond Future	8.3786	103.5556	8.5870	101.5000	2.487	0.0000	0.0000	32,861
2015/03/06	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2037	07/05/2015	9.01	Call	Bond Future	6,032.9100	6.0329	3,977.2700	3.9773	(34.074)	0	0	0
2015/03/06	2037	07/05/2015	8.99	Call	Bond Future	5,850.5800	5.8506	3,794.9400	3.7949	(35.136)	0	0	0
2015/03/06	2037	07/05/2015	9.00	Call	Bond Future	5,941.8100	5.9418	3,886.1700	3.8862	(34.596)	0	0	0
2015/03/06	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2037	06/08/2015			Bond Future	8.4275	100.9861	8.6421	98.8953	2.546	0.0000	0.0000	1,954
2015/03/06	2037	06/08/2015	8.75	Call	Bond Future	3,117.1300	3.1171	1,026.3600	1.0264	(67.074)	0	0	0
2015/03/06	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2037	06/08/2015	8.76	Call	Bond Future	3,211.3600	3.2114	1,120.5900	1.1206	(65.105)	0	0	0
2015/03/06	2037	06/08/2015	8.74	Call	Bond Future	3,022.7600	3.0228	931.9900	0.9320	(69.168)	0	0	0
2015/03/06	2037	05/11/2015	7.99	Put	Bond Future	4,841.1200	4.8411	6,966.4100	6.9664	43.901	0	0	0
2015/03/06	2037	05/11/2015	8.01	Put	Bond Future	4,630.5300	4.6305	6,755.8200	6.7558	45.897	0	0	0
2015/03/06	2037	05/11/2015			Bond Future	8.4660	102.6669	8.6863	100.5416	2.603	0.0000	0.0000	0
2015/03/06	2037	05/11/2015	8.00	Put	Bond Future	4,735.7400	4.7357	6,861.0300	6.8610	44.878	0	0	0
2015/03/06	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2038	07/05/2015	126.99	Put	Bond Future	469.2100	0.4692	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	2038	07/05/2015			Bond Future	126.5208	126.5208	127.4156	127.4156	0.707	0.0000	0.0000	2,447
2015/03/06	2038	07/05/2015	127.00	Put	Bond Future	479.2100	0.4792	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	2038	07/05/2015	127.01	Put	Bond Future	489.2100	0.4892	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	425.6200	0.4256	100.000	0	0	0
2015/03/06	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	415.6200	0.4156	100.000	0	0	0
2015/03/06	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	405.6200	0.4056	100.000	0	0	0
2015/03/06	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	181.4300	0.1814	100.000	0	0	0
2015/03/06	2038	06/08/2015			Bond Future	127.2838	127.2838	128.1914	128.1914	0.713	0.0000	0.0000	0
2015/03/06	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	201.4300	0.2014	100.000	0	0	0
2015/03/06	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	191.4300	0.1914	100.000	0	0	0
2015/03/06	2038	06/08/2015	127.99	Put	Bond Future	706.2400	0.7062	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	2038	06/08/2015	128.01	Put	Bond Future	726.2400	0.7262	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	2038	06/08/2015	128.00	Put	Bond Future	716.2400	0.7162	0.0000	0.0000	(100.000)	0	0	0

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2015/03/06	2044	07/05/2015			Bond Future	8.4265	105.8995	8.6348	103.6355	2.471	0.0000	0.0000	9,494
2015/03/06	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2044	07/05/2015	9.01	Call	Bond Future	6,138.1100	6.1381	3,874.0300	3.8740	(36.886)	0	0	0
2015/03/06	2044	07/05/2015	8.99	Call	Bond Future	5,938.0300	5.9380	3,673.9500	3.6739	(38.128)	0	0	0
2015/03/06	2044	07/05/2015	9.00	Call	Bond Future	6,038.1500	6.0382	3,774.0700	3.7741	(37.496)	0	0	0
2015/03/06	2044	06/08/2015	8.76	Call	Bond Future	3,067.6200	3.0676	764.8300	0.7648	(75.068)	0	0	0
2015/03/06	2044	06/08/2015			Bond Future	8.4728	103.2431	8.6870	100.9403	2.528	0.0000	0.0000	0
2015/03/06	2044	06/08/2015	8.74	Call	Bond Future	2,859.0000	2.8590	556.2100	0.5562	(80.545)	0	0	0
2015/03/06	2044	06/08/2015	8.75	Call	Bond Future	2,963.4000	2.9634	660.6100	0.6606	(77.708)	0	0	0
2015/03/06	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2044	05/11/2015			Bond Future	8.5094	104.9615	8.7290	102.6207	2.582	0.0000	0.0000	0
2015/03/06	2044	05/11/2015	8.24	Put	Bond Future	2,997.5200	2.9975	5,338.3700	5.3384	78.093	0	0	0
2015/03/06	2044	05/11/2015	8.26	Put	Bond Future	2,769.9600	2.7700	5,110.8100	5.1108	84.508	0	0	0
2015/03/06	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2044	05/11/2015	8.25	Put	Bond Future	2,883.6300	2.8836	5,224.4800	5.2245	81.177	0	0	0
2015/03/06	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2046	07/05/2015			Bond Future	125.6630	125.6630	125.7807	125.7807	0.094	0.0000	0.0000	5,889
2015/03/06	2046	07/05/2015	126.99	Put	Bond Future	1,327.0500	1.3271	1,209.3200	1.2093	(8.872)	0	0	0
2015/03/06	2046	07/05/2015	127.01	Put	Bond Future	1,347.0500	1.3471	1,229.3200	1.2293	(8.740)	0	0	0
2015/03/06	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2046	07/05/2015	127.00	Put	Bond Future	1,337.0500	1.3371	1,219.3200	1.2193	(8.805)	0	0	0
2015/03/06	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2046	06/08/2015	129.01	Put	Bond Future	1,286.7300	1.2867	1,168.7800	1.1688	(9.167)	0	0	0
2015/03/06	2046	06/08/2015			Bond Future	127.7233	127.7233	127.8412	127.8412	0.092	0.0000	0.0000	0
2015/03/06	2046	06/08/2015	129.00	Put	Bond Future	1,276.7300	1.2767	1,158.7800	1.1588	(9.238)	0	0	0
2015/03/06	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2046	06/08/2015	128.99	Put	Bond Future	1,266.7300	1.2667	1,148.7800	1.1488	(9.311)	0	0	0
2015/03/06	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2050	07/05/2015			Bond Future	135.1428	135.1428	135.1191	135.1191	(0.018)	0.0000	0.0000	2,753
2015/03/06	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2050	07/05/2015	135.01	Call	Bond Future	132.7800	0.1328	109.0600	0.1091	(17.864)	0	0	0
2015/03/06	2050	07/05/2015	134.99	Call	Bond Future	152.7800	0.1528	129.0600	0.1291	(15.526)	0	0	0
2015/03/06	2050	07/05/2015	135.00	Call	Bond Future	142.7800	0.1428	119.0600	0.1191	(16.613)	0	0	0
2015/03/06	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2050	06/08/2015			Bond Future	135.8990	135.8990	135.8729	135.8729	(0.019)	0.0000	0.0000	0
2015/03/06	2050	06/08/2015	136.99	Put	Bond Future	1,090.9700	1.0910	1,117.1200	1.1171	2.397	0	0	0
2015/03/06	2050	06/08/2015	137.01	Put	Bond Future	1,110.9700	1.1110	1,137.1200	1.1371	2.354	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
2015/03/06	2050	06/08/2015	137.00	Put	Bond Future	1,100.9700	1.1010	1,127.1200	1.1271	2.375	0	0	0
2015/03/06	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	AL12	07/05/2015			Index Future	560.0680	560.0680	548.9330	548.9330	(1.988)	0.0000	0.0000	0
2015/03/06	AL37	07/05/2015			Index Future	460.2240	460.2240	456.5430	456.5430	(0.800)	0.0000	0.0000	122
2015/03/06	AL37	06/08/2015			Index Future	467.6530	467.6530	463.9040	463.9040	(0.802)	0.0000	0.0000	0
2015/03/06	AL7T	07/05/2015			Index Future	547.6250	547.6250	540.1160	540.1160	(1.371)	0.0000	0.0000	3
2015/03/06	AL7T	06/08/2015			Index Future	556.4650	556.4650	548.8260	548.8260	(1.373)	0.0000	0.0000	0
2015/03/06	ALBI	07/05/2015			Index Future	500.5680	500.5680	493.7910	493.7910	(1.354)	0.0000	0.0000	577
2015/03/06	ALBI	06/08/2015			Index Future	508.6470	508.6470	501.7530	501.7530	(1.355)	0.0000	0.0000	10
2015/03/06	ALBI	05/11/2015			Index Future	517.1930	517.1930	510.1840	510.1840	(1.355)	0.0000	0.0000	0
2015/03/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	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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2015/03/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	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
2015/03/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/06	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	EL28	07/05/2015			Bond Future	122.2457	122.2457	122.3621	122.3621	0.095	0.0000	0.0000	0
2015/03/06	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	EL28	07/05/2015	124.99	Put	Bond Future	2,744.3100	2.7443	2,627.9100	2.6279	(4.242)	0	0	0
2015/03/06	EL28	07/05/2015	125.01	Put	Bond Future	2,764.3100	2.7643	2,647.9100	2.6479	(4.211)	0	0	0
2015/03/06	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	EL28	07/05/2015	125.00	Put	Bond Future	2,754.3100	2.7543	2,637.9100	2.6379	(4.226)	0	0	0
2015/03/06	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	EL28	06/08/2015			Bond Future	124.2501	124.2501	124.3668	124.3668	0.094	0.0000	0.0000	0
2015/03/06	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	EL28	06/08/2015	124.99	Put	Bond Future	739.8600	0.7399	623.1900	0.6232	(15.769)	0	0	0
2015/03/06	EL28	06/08/2015	125.01	Put	Bond Future	759.8600	0.7599	643.1900	0.6432	(15.354)	0	0	0
2015/03/06	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	EL28	06/08/2015	125.00	Put	Bond Future	749.8600	0.7499	633.1900	0.6332	(15.559)	0	0	0
2015/03/06	ES33	07/05/2015			Bond Future	9.2497	85.8498	9.4580	84.2620	2.252	0.0000	0.0000	6,576
2015/03/06	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	ES33	07/05/2015	9.76	Call	Bond Future	3,810.3800	3.8104	2,222.6600	2.2227	(41.668)	0	0	0
2015/03/06	ES33	07/05/2015	9.74	Call	Bond Future	3,665.9900	3.6660	2,078.2700	2.0783	(43.309)	0	0	0
2015/03/06	ES33	07/05/2015	9.75	Call	Bond Future	3,738.2300	3.7382	2,150.5100	2.1505	(42.473)	0	0	0
2015/03/06	ES33	06/08/2015			Bond Future	9.3231	87.2503	9.5381	85.6353	2.306	0.0000	0.0000	0
2015/03/06	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	ES33	06/08/2015	9.61	Call	Bond Future	2,144.5700	2.1446	529.5900	0.5296	(75.306)	0	0	0
2015/03/06	ES33	06/08/2015	9.59	Call	Bond Future	1,997.7700	1.9978	382.7900	0.3828	(80.839)	0	0	0
2015/03/06	ES33	06/08/2015	9.60	Call	Bond Future	2,071.2200	2.0712	456.2400	0.4562	(77.972)	0	0	0
2015/03/06	ES33	05/11/2015	9.00	Put	Bond Future	3,020.1200	3.0201	4,661.7800	4.6618	54.357	0	0	0
2015/03/06	ES33	05/11/2015			Bond Future	9.3911	84.9133	9.6127	83.2716	2.359	0.0000	0.0000	0
2015/03/06	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	ES33	05/11/2015	8.99	Put	Bond Future	3,099.4500	3.0994	4,741.1100	4.7411	52.966	0	0	0
2015/03/06	ES33	05/11/2015	9.01	Put	Bond Future	2,940.8900	2.9409	4,582.5500	4.5825	55.822	0	0	0
2015/03/06	GOVI	07/05/2015	449.99	Call	GOVI	466,850.0000	46.6850	401,020.0000	40.1020	(14.101)	0	0	0
2015/03/06	GOVI	07/05/2015			GOVI	496.6750	496.6750	490.0920	490.0920	(1.325)	0.0000	0.0000	459
2015/03/06	GOVI	07/05/2015	450.00	Call	GOVI	466,750.0000	46.6750	400,920.0000	40.0920	(14.104)	0	0	0
2015/03/06	GOVI	07/05/2015	450.01	Call	GOVI	466,650.0000	46.6650	400,820.0000	40.0820	(14.107)	0	0	0
2015/03/06	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	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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2015/03/06	GOVI	06/08/2015			GOVI	504.6920		504.6920	497.9950	497.9950	(1.327)	0.0000	0.0000	29
2015/03/06	GOVI	06/08/2015	499.99	Put	GOVI	0.0000		0.0000	19,950.0000	1.9950	100.000	0	0	0
2015/03/06	GOVI	06/08/2015	500.01	Put	GOVI	0.0000		0.0000	20,150.0000	2.0150	100.000	0	0	0
2015/03/06	GOVI	06/08/2015	499.99	Call	GOVI	47,020.0000		4.7020	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	GOVI	06/08/2015	500.00	Put	GOVI	0.0000		0.0000	20,050.0000	2.0050	100.000	0	0	0
2015/03/06	GOVI	06/08/2015	500.00	Call	GOVI	46,920.0000		4.6920	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	GOVI	06/08/2015	500.01	Call	GOVI	46,820.0000		4.6820	0.0000	0.0000	(100.000)	0	0	0
2015/03/06	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	GOVI	05/11/2015			GOVI	513.1710		513.1710	506.3620	506.3620	(1.327)	0.0000	0.0000	0
2015/03/06	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	GOVI	05/11/2015	529.99	Put	GOVI	168,190.0000		16.8190	236,280.0000	23.6280	40.484	0	0	0
2015/03/06	GOVI	05/11/2015	530.01	Put	GOVI	168,390.0000		16.8390	236,480.0000	23.6480	40.436	0	0	0
2015/03/06	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	GOVI	05/11/2015	530.00	Put	GOVI	168,290.0000		16.8290	236,380.0000	23.6380	40.460	0	0	0
2015/03/06	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/06	IGOV	07/05/2015			Index Future	224.9580		224.9580	225.1240	225.1240	0.074	0.0000	0.0000	1,081
2015/03/06	IGOV	06/08/2015			Index Future	228.6070		228.6070	228.7730	228.7730	0.073	0.0000	0.0000	100
2015/03/06	IGOV	05/11/2015			Index Future	232.4670		232.4670	232.6340	232.6340	0.072	0.0000	0.0000	0
2015/03/06	ILBI	07/05/2015			Index Future	609.0070		609.0070	609.4570	609.4570	0.074	0.0000	0.0000	0
2015/03/06	ILBI	06/08/2015			Index Future	618.9640		618.9640	619.4190	619.4190	0.074	0.0000	0.0000	159
2015/03/06	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/06	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/06	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/06	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/06	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/06	JBAF	18/03/2015			Jibar Tradeable Future	6.1500		93.8500	6.1500	93.8500	0.000	0.0000	0.0000	2,850
2015/03/06	JBAF	15/04/2015			Jibar Tradeable Future	6.1900		93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2015/03/06	JBAF	20/05/2015			Jibar Tradeable Future	6.2200		93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/03/06	JBAF	17/06/2015			Jibar Tradeable Future	6.2600		93.7400	6.2600	93.7400	0.000	0.0000	0.0000	5,000
2015/03/06	JBAF	15/07/2015			Jibar Tradeable Future	6.3300		93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/03/06	JBAF	19/08/2015			Jibar Tradeable Future	6.2450		93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/03/06	JBAF	16/09/2015			Jibar Tradeable Future	6.3800		93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/03/06	JBAF	15/12/2015			Jibar Tradeable Future	6.5500		93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2015/03/06	JBAF	16/03/2016			Jibar Tradeable Future	6.6900		93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2015/03/06	JBAF	15/06/2016			Jibar Tradeable Future	6.8800		93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2015/03/06	JBAF	21/09/2016			Jibar Tradeable Future	7.0200		92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2015/03/06	JBAF	21/12/2016			Jibar Tradeable Future	7.1600		92.8400	7.1600	92.8400	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/06	R023	07/05/2015	8.15	Put	Bond Future	106.1300	0.1061	248.4200	0.2484	134.071	0	0	0
2015/03/06	R023	07/05/2015	8.14	Call	Bond Future	3,782.2100	3.7822	2,731.0900	2.7311	(27.791)	0	0	0
2015/03/06	R023	07/05/2015			Bond Future	7.5011	102.9702	7.7064	101.7719	2.737	0.0000	0.0000	14,434
2015/03/06	R023	07/05/2015	8.15	Call	Bond Future	3,833.6700	3.8337	2,777.7100	2.7777	(27.544)	0	0	0
2015/03/06	R023	07/05/2015	8.16	Call	Bond Future	3,885.2800	3.8853	2,824.5900	2.8246	(27.300)	0	0	0
2015/03/06	R023	07/05/2015	8.14	Put	Bond Future	110.7900	0.1108	257.9200	0.2579	132.801	0	0	0
2015/03/06	R023	07/05/2015	8.16	Put	Bond Future	101.6500	0.1016	239.2100	0.2392	135.327	0	0	0
2015/03/06	R023	06/08/2015	9.07	Put	Bond Future	35.1200	0.0351	71.1300	0.0711	102.534	0	0	911
2015/03/06	R023	06/08/2015	8.24	Call	Bond Future	4,290.8000	4.2908	3,322.6500	3.3226	(22.563)	0	0	0
2015/03/06	R023	06/08/2015			Bond Future	7.5419	104.6500	7.7566	103.4305	2.848	0.0000	0.0000	0
2015/03/06	R023	06/08/2015	9.07	Call	Bond Future	8,323.5500	8.3236	7,140.0600	7.1401	(14.219)	0	0	0
2015/03/06	R023	06/08/2015	8.26	Put	Bond Future	375.6500	0.3756	618.2000	0.6182	64.568	0	0	0
2015/03/06	R023	06/08/2015	8.25	Put	Bond Future	384.5200	0.3845	631.4400	0.6314	64.215	0	0	0
2015/03/06	R023	06/08/2015	8.24	Put	Bond Future	393.5700	0.3936	644.9200	0.6449	63.864	0	0	0
2015/03/06	R023	06/08/2015	8.25	Call	Bond Future	4,336.2000	4.3362	3,363.6200	3.3636	(22.429)	0	0	0
2015/03/06	R023	06/08/2015	8.26	Call	Bond Future	4,381.7300	4.3817	3,404.7800	3.4048	(22.296)	0	0	0
2015/03/06	R186	07/05/2015	7.40	Call	Bond Future	486.7300	0.4867	192.8800	0.1929	(60.372)	0	0	0
2015/03/06	R186	07/05/2015	8.10	Put	Bond Future	606.5300	0.6065	1,174.1800	1.1742	93.590	0	0	4,229
2015/03/06	R186	07/05/2015			Bond Future	7.7684	124.7276	7.9830	122.9012	2.763	0.0000	0.0000	37,015
2015/03/06	R186	07/05/2015	7.50	Put	Bond Future	3,043.8700	3.0439	4,467.5000	4.4675	46.770	0	0	4,229
2015/03/06	R186	07/05/2015	8.25	Call	Bond Future	4,406.6600	4.4067	2,972.4800	2.9725	(32.546)	0	0	0
2015/03/06	R186	07/05/2015	7.80	Put	Bond Future	1,488.7500	1.4888	2,492.5700	2.4926	67.427	0	0	300
2015/03/06	R186	07/05/2015	7.45	Put	Bond Future	3,368.8800	3.3689	4,849.4200	4.8494	43.948	0	0	4,229
2015/03/06	R186	07/05/2015	8.05	Put	Bond Future	713.5600	0.7136	1,347.7000	1.3477	88.870	0	0	4,229
2015/03/06	R186	07/05/2015	8.00	Put	Bond Future	835.1200	0.8351	1,539.0900	1.5391	84.296	0	0	4,229
2015/03/06	R186	07/05/2015	8.24	Put	Bond Future	374.4500	0.3745	777.1100	0.7771	107.534	0	0	0
2015/03/06	R186	07/05/2015	8.26	Put	Bond Future	348.2800	0.3483	730.1000	0.7301	109.630	0	0	0
2015/03/06	R186	07/05/2015	7.40	Put	Bond Future	3,710.9500	3.7110	5,243.4400	5.2434	41.296	0	0	4,229
2015/03/06	R186	07/05/2015	7.50	Call	Bond Future	706.4500	0.7064	303.7400	0.3037	(57.005)	0	0	0
2015/03/06	R186	07/05/2015	8.25	Put	Bond Future	361.1600	0.3612	753.3200	0.7533	108.583	0	0	0
2015/03/06	R186	07/05/2015	8.26	Call	Bond Future	4,475.7900	4.4758	3,031.2700	3.0313	(32.274)	0	0	0
2015/03/06	R186	07/05/2015	8.10	Call	Bond Future	3,412.3300	3.4123	2,153.6400	2.1536	(36.887)	0	0	0
2015/03/06	R186	07/05/2015	7.45	Call	Bond Future	589.1400	0.5891	243.3400	0.2433	(58.696)	0	0	0
2015/03/06	R186	07/05/2015	8.05	Call	Bond Future	3,102.1100	3.1021	1,909.9100	1.9099	(38.432)	0	0	0
2015/03/06	R186	07/05/2015	7.80	Call	Bond Future	1,760.4300	1.7604	937.9100	0.9379	(46.723)	0	0	0
2015/03/06	R186	07/05/2015	8.00	Call	Bond Future	2,804.3900	2.8044	1,682.0200	1.6820	(40.022)	0	0	0
2015/03/06	R186	07/05/2015	8.24	Call	Bond Future	4,337.8600	4.3379	2,914.1800	2.9142	(32.820)	0	0	0
2015/03/06	R186	06/08/2015	8.90	Put	Bond Future	253.8400	0.2538	447.2100	0.4472	76.178	0	0	2,500
2015/03/06	R186	06/08/2015	8.00	Put	Bond Future	1,808.6800	1.8087	2,635.9800	2.6360	45.741	0	0	0
2015/03/06	R186	06/08/2015			Bond Future	7.8126	121.4648	8.0355	119.6066	2.853	0.0000	0.0000	640
2015/03/06	R186	06/08/2015	8.01	Call	Bond Future	3,423.9600	3.4240	2,383.4300	2.3834	(30.390)	0	0	0
2015/03/06	R186	06/08/2015	8.00	Call	Bond Future	3,373.5900	3.3736	2,342.7100	2.3427	(30.557)	0	0	0
2015/03/06	R186	06/08/2015	7.99	Call	Bond Future	3,323.6000	3.3236	2,302.3900	2.3024	(30.726)	0	0	0
2015/03/06	R186	06/08/2015	8.90	Call	Bond Future	8,959.1200	8.9591	7,294.3100	7.2943	(18.582)	0	0	0
2015/03/06	R186	06/08/2015	7.99	Put	Bond Future	1,841.5000	1.8415	2,678.4700	2.6785	45.450	0	0	0
2015/03/06	R186	06/08/2015	8.01	Put	Bond Future	1,776.3100	1.7763	2,593.9600	2.5940	46.031	0	0	0
2015/03/06	R186	05/11/2015	8.25	Put	Bond Future	1,790.1300	1.7901	2,486.9800	2.4870	38.927	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
2015/03/06	R186	05/11/2015	8.24	Call	Bond Future	5,001.4700	5.0015	3,816.7300	3.8167	(23.688)	0	0	0
2015/03/06	R186	05/11/2015			Bond Future	7.8476	123.4859	8.0786	121.5972	2.943	0.0000	0.0000	0
2015/03/06	R186	05/11/2015	9.00	Put	Bond Future	507.3600	0.5074	779.5100	0.7795	53.640	0	0	2,600
2015/03/06	R186	05/11/2015	8.24	Put	Bond Future	1,816.4800	1.8165	2,520.4900	2.5205	38.757	0	0	0
2015/03/06	R186	05/11/2015	8.26	Put	Bond Future	1,763.7200	1.7637	2,453.4200	2.4534	39.105	0	0	0
2015/03/06	R186	05/11/2015	9.00	Call	Bond Future	9,539.2600	9.5393	7,922.6600	7.9227	(16.947)	0	0	0
2015/03/06	R186	05/11/2015	8.25	Call	Bond Future	5,054.7700	5.0548	3,862.8700	3.8629	(23.580)	0	0	0
2015/03/06	R186	05/11/2015	8.26	Call	Bond Future	5,107.9400	5.1079	3,908.8900	3.9089	(23.474)	0	0	0
2015/03/06	R186	04/02/2016	7.50	Call	Bond Future	2,252.6700	2.2527	1,594.2100	1.5942	(29.230)	0	0	0
2015/03/06	R186	04/02/2016			Bond Future	7.8683	120.3983	8.1077	118.4766	3.042	0.0000	0.0000	5,592
2015/03/06	R186	04/02/2016	7.51	Call	Bond Future	2,284.2400	2.2842	1,619.0500	1.6191	(29.121)	0	0	0
2015/03/06	R186	04/02/2016	7.49	Call	Bond Future	2,221.8200	2.2218	1,570.0200	1.5700	(29.336)	0	0	0
2015/03/06	R186	04/02/2016	7.50	Put	Bond Future	5,293.8100	5.2938	6,557.0800	6.5571	23.863	0	0	0
2015/03/06	R186	04/02/2016	7.49	Put	Bond Future	5,346.9800	5.3470	6,616.9100	6.6169	23.750	0	0	0
2015/03/06	R186	04/02/2016	7.51	Put	Bond Future	5,241.4400	5.2414	6,497.9800	6.4980	23.973	0	0	0
2015/03/06	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R197	07/05/2015			Bond Future	287.8790	287.8790	287.8272	287.8272	(0.018)	0.0000	0.0000	1,044
2015/03/06	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R197	07/05/2015	293.99	Put	Bond Future	6,110.9900	6.1110	6,162.7800	6.1628	0.847	0	0	0
2015/03/06	R197	07/05/2015	294.01	Put	Bond Future	6,130.9900	6.1310	6,182.7800	6.1828	0.845	0	0	0
2015/03/06	R197	07/05/2015	294.00	Put	Bond Future	6,120.9900	6.1210	6,172.7800	6.1728	0.846	0	0	0
2015/03/06	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R197	06/08/2015			Bond Future	286.5465	286.5465	286.4902	286.4902	(0.020)	0.0000	0.0000	0
2015/03/06	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R197	06/08/2015	287.99	Put	Bond Future	1,443.5000	1.4435	1,499.7900	1.4998	3.900	0	0	0
2015/03/06	R197	06/08/2015	288.01	Put	Bond Future	1,463.5000	1.4635	1,519.7900	1.5198	3.846	0	0	0
2015/03/06	R197	06/08/2015	288.00	Put	Bond Future	1,453.5000	1.4535	1,509.7900	1.5098	3.873	0	0	0
2015/03/06	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R202	07/05/2015			Bond Future	235.9942	235.9942	235.9520	235.9520	(0.018)	0.0000	0.0000	50,918
2015/03/06	R202	07/05/2015	238.49	Put	Bond Future	2,495.7900	2.4958	2,538.0000	2.5380	1.691	0	0	0
2015/03/06	R202	07/05/2015	238.50	Put	Bond Future	2,505.7900	2.5058	2,548.0000	2.5480	1.684	0	0	0
2015/03/06	R202	07/05/2015	238.51	Put	Bond Future	2,515.7900	2.5158	2,558.0000	2.5580	1.678	0	0	0
2015/03/06	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R202	06/08/2015			Bond Future	236.6488	236.6488	236.6027	236.6027	(0.019)	0.0000	0.0000	0
2015/03/06	R202	06/08/2015	239.99	Put	Bond Future	3,341.1800	3.3412	3,387.3200	3.3873	1.381	0	0	0
2015/03/06	R202	06/08/2015	240.00	Put	Bond Future	3,351.1800	3.3512	3,397.3200	3.3973	1.377	0	0	0
2015/03/06	R202	06/08/2015	240.01	Put	Bond Future	3,361.1800	3.3612	3,407.3200	3.4073	1.373	0	0	0
2015/03/06	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R203	07/05/2015			Bond Future	6.6959	104.6039	6.9163	104.1242	3.293	0.0000	0.0000	7,710
2015/03/06	R203	07/05/2015	7.24	Put	Bond Future	38.3500	0.0384	106.9100	0.1069	178.774	0	0	0

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2015/03/06	R203	07/05/2015	7.26	Put	Bond Future	34.7900	0.0348	98.4500	0.0985	182.984	0	0	0
2015/03/06	R203	07/05/2015	7.25	Put	Bond Future	36.5300	0.0365	102.6100	0.1026	180.892	0	0	0
2015/03/06	R203	07/05/2015	7.25	Call	Bond Future	1,236.6900	1.2367	823.1100	0.8231	(33.442)	0	0	0
2015/03/06	R203	07/05/2015	7.24	Call	Bond Future	1,217.0100	1.2170	805.9100	0.8059	(33.780)	0	0	0
2015/03/06	R203	07/05/2015	7.26	Call	Bond Future	1,256.4400	1.2564	840.4400	0.8404	(33.109)	0	0	0
2015/03/06	R203	06/08/2015	6.74	Call	Bond Future	532.4000	0.5324	313.9800	0.3140	(41.026)	0	0	0
2015/03/06	R203	06/08/2015	6.75	Put	Bond Future	466.9000	0.4669	734.6600	0.7347	57.348	0	0	0
2015/03/06	R203	06/08/2015			Bond Future	6.7112	106.3103	6.9616	105.8212	3.730	0.0000	0.0000	0
2015/03/06	R203	06/08/2015	6.75	Call	Bond Future	542.8400	0.5428	321.4100	0.3214	(40.791)	0	0	0
2015/03/06	R203	06/08/2015	6.76	Call	Bond Future	553.3800	0.5534	328.9500	0.3290	(40.556)	0	0	0
2015/03/06	R203	06/08/2015	6.74	Put	Bond Future	476.0500	0.4760	746.8200	0.7468	56.878	0	0	0
2015/03/06	R203	06/08/2015	6.76	Put	Bond Future	457.8600	0.4579	722.6200	0.7226	57.826	0	0	0
2015/03/06	R203	05/11/2015	5.99	Call	Bond Future	133.9100	0.1339	64.0700	0.0641	(52.154)	0	0	0
2015/03/06	R203	05/11/2015	6.00	Put	Bond Future	1,359.4900	1.3595	1,785.2100	1.7852	31.315	0	0	0
2015/03/06	R203	05/11/2015			Bond Future	6.6963	103.9114	6.9826	103.4144	4.276	0.0000	0.0000	0
2015/03/06	R203	05/11/2015	6.00	Call	Bond Future	137.3400	0.1373	65.9900	0.0660	(51.951)	0	0	0
2015/03/06	R203	05/11/2015	6.01	Call	Bond Future	140.8400	0.1408	67.9600	0.0680	(51.747)	0	0	0
2015/03/06	R203	05/11/2015	5.99	Put	Bond Future	1,373.7500	1.3738	1,800.9800	1.8010	31.100	0	0	0
2015/03/06	R203	05/11/2015	6.01	Put	Bond Future	1,345.3000	1.3453	1,769.4900	1.7695	31.531	0	0	0
2015/03/06	R204	07/05/2015	7.51	Put	Bond Future	56.9000	0.0569	150.0800	0.1501	163.761	0	0	0
2015/03/06	R204	07/05/2015			Bond Future	6.9364	106.4548	7.1521	105.7650	3.109	0.0000	0.0000	14,509
2015/03/06	R204	07/05/2015	7.50	Put	Bond Future	59.6800	0.0597	156.2700	0.1563	161.847	0	0	0
2015/03/06	R204	07/05/2015	7.49	Call	Bond Future	1,821.6200	1.8216	1,231.9300	1.2319	(32.372)	0	0	0
2015/03/06	R204	07/05/2015	7.50	Call	Bond Future	1,850.2400	1.8502	1,257.0900	1.2571	(32.058)	0	0	0
2015/03/06	R204	07/05/2015	7.51	Call	Bond Future	1,878.8800	1.8789	1,282.3200	1.2823	(31.751)	0	0	0
2015/03/06	R204	07/05/2015	7.49	Put	Bond Future	62.5000	0.0625	162.5500	0.1625	160.080	0	0	0
2015/03/06	R204	06/08/2015	7.74	Call	Bond Future	2,424.8400	2.4248	1,844.2900	1.8443	(23.942)	0	0	0
2015/03/06	R204	06/08/2015	7.75	Put	Bond Future	143.1800	0.1432	262.9400	0.2629	83.643	0	0	0
2015/03/06	R204	06/08/2015			Bond Future	6.9715	104.1552	7.2063	103.4525	3.368	0.0000	0.0000	100
2015/03/06	R204	06/08/2015	8.41	Call	Bond Future	4,231.3600	4.2314	3,551.1900	3.5512	(16.075)	0	0	0
2015/03/06	R204	06/08/2015	7.74	Put	Bond Future	146.9500	0.1470	269.1300	0.2691	83.144	0	0	0
2015/03/06	R204	06/08/2015	7.76	Put	Bond Future	139.5000	0.1395	256.8700	0.2569	84.136	0	0	0
2015/03/06	R204	06/08/2015	8.41	Put	Bond Future	17.9300	0.0179	40.4900	0.0405	125.823	0	0	699
2015/03/06	R204	06/08/2015	7.75	Call	Bond Future	2,450.3000	2.4503	1,867.3300	1.8673	(23.792)	0	0	0
2015/03/06	R204	06/08/2015	7.76	Call	Bond Future	2,475.8400	2.4758	1,890.4800	1.8905	(23.643)	0	0	0
2015/03/06	R204	05/11/2015			Bond Future	6.9847	105.8882	7.2406	105.1740	3.663	0.0000	0.0000	0
2015/03/06	R204	05/11/2015	6.25	Call	Bond Future	243.2800	0.2433	133.0000	0.1330	(45.330)	0	0	0
2015/03/06	R204	05/11/2015	6.24	Put	Bond Future	2,351.6100	2.3516	2,957.6700	2.9577	25.772	0	0	0
2015/03/06	R204	05/11/2015	6.26	Put	Bond Future	2,305.7100	2.3057	2,907.4200	2.9074	26.097	0	0	0
2015/03/06	R204	05/11/2015	6.25	Put	Bond Future	2,328.6100	2.3286	2,932.5100	2.9325	25.934	0	0	0
2015/03/06	R204	05/11/2015	6.26	Call	Bond Future	249.1200	0.2491	136.6500	0.1366	(45.147)	0	0	0
2015/03/06	R204	05/11/2015	6.24	Call	Bond Future	237.5400	0.2375	129.4200	0.1294	(45.517)	0	0	0
2015/03/06	R207	07/05/2015			Bond Future	7.1591	102.6847	7.3724	101.8515	2.980	0.0000	0.0000	35,423
2015/03/06	R207	07/05/2015	8.25	Call	Bond Future	4,180.1200	4.1801	3,360.5900	3.3606	(19.605)	0	0	0
2015/03/06	R207	07/05/2015	7.73	Call	Bond Future	2,293.5100	2.2935	1,580.6400	1.5806	(31.082)	0	0	66
2015/03/06	R207	07/05/2015	8.24	Put	Bond Future	6.0500	0.0061	20.4900	0.0205	238.678	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
2015/03/06	R207	07/05/2015	7.73	Put	Bond Future	81.9700	0.0820	202.3700	0.2024	146.883	0	0	0
2015/03/06	R207	07/05/2015	8.26	Put	Bond Future	5.3600	0.0054	18.3900	0.0184	243.097	0	0	0
2015/03/06	R207	07/05/2015	8.25	Put	Bond Future	5.7100	0.0057	19.4500	0.0195	240.630	0	0	0
2015/03/06	R207	07/05/2015	8.26	Call	Bond Future	4,217.0500	4.2170	3,396.8100	3.3968	(19.451)	0	0	0
2015/03/06	R207	07/05/2015	8.24	Call	Bond Future	4,143.1700	4.1432	3,324.3400	3.3243	(19.763)	0	0	0
2015/03/06	R207	06/08/2015	7.76	Call	Bond Future	2,380.9100	2.3809	1,753.3700	1.7534	(26.357)	0	0	0
2015/03/06	R207	06/08/2015			Bond Future	7.2034	100.7172	7.4317	99.8687	3.169	0.0000	0.0000	100
2015/03/06	R207	06/08/2015	7.74	Call	Bond Future	2,323.2800	2.3233	1,703.2600	1.7033	(26.687)	0	0	0
2015/03/06	R207	06/08/2015	7.75	Call	Bond Future	2,352.0400	2.3520	1,728.2400	1.7282	(26.522)	0	0	0
2015/03/06	R207	06/08/2015	7.46	Call	Bond Future	1,579.5500	1.5796	1,079.2800	1.0793	(31.672)	0	0	70
2015/03/06	R207	06/08/2015	7.74	Put	Bond Future	342.4400	0.3424	570.9100	0.5709	66.718	0	0	0
2015/03/06	R207	06/08/2015	7.76	Put	Bond Future	327.1600	0.3272	548.1100	0.5481	67.536	0	0	0
2015/03/06	R207	06/08/2015	7.46	Put	Bond Future	626.3600	0.6264	974.5800	0.9746	55.594	0	0	0
2015/03/06	R207	06/08/2015	7.75	Put	Bond Future	334.7300	0.3347	559.4200	0.5594	67.126	0	0	0
2015/03/06	R207	05/11/2015	7.76	Call	Bond Future	2,439.2600	2.4393	1,852.1300	1.8521	(24.070)	0	0	0
2015/03/06	R207	05/11/2015			Bond Future	7.2266	102.3932	7.4703	101.5308	3.373	0.0000	0.0000	0
2015/03/06	R207	05/11/2015	7.74	Call	Bond Future	2,388.4800	2.3885	1,807.8900	1.8079	(24.308)	0	0	0
2015/03/06	R207	05/11/2015	7.75	Call	Bond Future	2,413.9600	2.4140	1,830.1000	1.8301	(24.187)	0	0	0
2015/03/06	R207	05/11/2015	7.43	Call	Bond Future	1,660.8100	1.6608	1,190.5300	1.1905	(28.316)	0	0	53
2015/03/06	R207	05/11/2015	7.74	Put	Bond Future	582.5600	0.5826	864.3700	0.8644	48.374	0	0	0
2015/03/06	R207	05/11/2015	7.76	Put	Bond Future	563.8000	0.5638	839.0700	0.8391	48.824	0	0	0
2015/03/06	R207	05/11/2015	7.43	Put	Bond Future	940.4700	0.9405	1,332.5900	1.3326	41.694	0	0	0
2015/03/06	R207	05/11/2015	7.75	Put	Bond Future	573.2600	0.5733	851.8000	0.8518	48.589	0	0	0
2015/03/06	R208	07/05/2015	8.01	Call	Bond Future	3,361.6100	3.3616	2,470.1800	2.4702	(26.518)	0	0	0
2015/03/06	R208	07/05/2015			Bond Future	7.2833	98.2479	7.4950	97.2702	2.906	0.0000	0.0000	60,821
2015/03/06	R208	07/05/2015	7.99	Call	Bond Future	3,277.6700	3.2777	2,392.7400	2.3927	(26.999)	0	0	0
2015/03/06	R208	07/05/2015	8.00	Call	Bond Future	3,319.5800	3.3196	2,431.3300	2.4313	(26.758)	0	0	0
2015/03/06	R208	07/05/2015	7.99	Put	Bond Future	59.9100	0.0599	152.6200	0.1526	154.749	0	0	0
2015/03/06	R208	07/05/2015	8.01	Put	Bond Future	54.6800	0.0547	140.8900	0.1409	157.663	0	0	0
2015/03/06	R208	07/05/2015	8.00	Put	Bond Future	57.2200	0.0572	146.6100	0.1466	156.222	0	0	0
2015/03/06	R208	06/08/2015			Bond Future	7.3234	99.8509	7.5470	98.8558	3.053	0.0000	0.0000	100
2015/03/06	R208	06/08/2015	8.00	Call	Bond Future	3,288.5800	3.2886	2,506.6500	2.5066	(23.777)	0	0	0
2015/03/06	R208	06/08/2015	8.01	Call	Bond Future	3,324.3400	3.3243	2,538.6500	2.5387	(23.634)	0	0	0
2015/03/06	R208	06/08/2015	8.85	Call	Bond Future	6,580.4000	6.5804	5,613.5300	5.6135	(14.693)	0	0	0
2015/03/06	R208	06/08/2015	7.99	Call	Bond Future	3,252.9200	3.2529	2,474.8000	2.4748	(23.921)	0	0	0
2015/03/06	R208	06/08/2015	8.01	Put	Bond Future	307.2400	0.3072	516.7300	0.5167	68.184	0	0	0
2015/03/06	R208	06/08/2015	8.00	Put	Bond Future	314.5900	0.3146	527.8400	0.5278	67.787	0	0	0
2015/03/06	R208	06/08/2015	7.99	Put	Bond Future	322.0800	0.3221	539.1400	0.5391	67.393	0	0	0
2015/03/06	R208	06/08/2015	8.85	Put	Bond Future	25.2900	0.0253	53.6000	0.0536	111.941	0	0	198
2015/03/06	R208	05/11/2015			Bond Future	7.3509	98.1115	7.5868	97.1000	3.209	0.0000	0.0000	0
2015/03/06	R208	05/11/2015	8.48	Call	Bond Future	4,960.2000	4.9602	4,089.1400	4.0891	(17.561)	0	0	0
2015/03/06	R208	05/11/2015	7.74	Put	Bond Future	876.8000	0.8768	1,254.8400	1.2548	43.116	0	0	0
2015/03/06	R208	05/11/2015	7.75	Call	Bond Future	2,566.9600	2.5670	1,929.4200	1.9294	(24.836)	0	0	0
2015/03/06	R208	05/11/2015	7.76	Call	Bond Future	2,595.7700	2.5958	1,954.1900	1.9542	(24.716)	0	0	0
2015/03/06	R208	05/11/2015	8.48	Put	Bond Future	232.8100	0.2328	373.2500	0.3733	60.324	0	0	2,200
2015/03/06	R208	05/11/2015	7.74	Call	Bond Future	2,538.2900	2.5383	1,904.8300	1.9048	(24.956)	0	0	0
2015/03/06	R208	05/11/2015	7.76	Put	Bond Future	849.8200	0.8498	1,219.7400	1.2197	43.529	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
2015/03/06	R208	05/11/2015	7.75	Put	Bond Future	863.2300	0.8632	1,237.1900	1.2372	43.321	0	0	0
2015/03/06	R209	07/05/2015			Bond Future	8.3297	80.2798	8.5378	78.5839	2.499	0.0000	0.0000	18,139
2015/03/06	R209	07/05/2015	8.99	Put	Bond Future	229.7000	0.2297	470.7700	0.4708	104.950	0	0	0
2015/03/06	R209	07/05/2015	7.30	Call	Bond Future	21.2200	0.0212	5.3400	0.0053	(74.835)	0	0	700
2015/03/06	R209	07/05/2015	8.30	Put	Bond Future	1,799.1100	1.7991	2,792.8000	2.7928	55.232	0	0	700
2015/03/06	R209	07/05/2015	9.01	Put	Bond Future	213.9300	0.2139	441.9800	0.4420	106.600	0	0	0
2015/03/06	R209	07/05/2015	8.99	Call	Bond Future	5,425.7900	5.4258	3,970.8900	3.9709	(26.815)	0	0	0
2015/03/06	R209	07/05/2015	9.00	Put	Bond Future	221.7200	0.2217	456.2300	0.4562	105.769	0	0	0
2015/03/06	R209	07/05/2015	9.00	Call	Bond Future	5,492.4800	5.4925	4,031.0200	4.0310	(26.608)	0	0	0
2015/03/06	R209	07/05/2015	7.30	Put	Bond Future	9,282.7500	9.2827	10,962.8400	10.9628	18.099	0	0	0
2015/03/06	R209	07/05/2015	8.30	Call	Bond Future	1,552.7500	1.5528	850.4700	0.8505	(45.228)	0	0	0
2015/03/06	R209	07/05/2015	9.01	Call	Bond Future	5,559.2500	5.5592	4,091.3300	4.0913	(26.405)	0	0	0
2015/03/06	R209	06/08/2015	8.99	Put	Bond Future	886.2000	0.8862	1,325.8500	1.3259	49.611	0	0	0
2015/03/06	R209	06/08/2015			Bond Future	8.3727	81.5898	8.5865	79.8649	2.554	0.0000	0.0000	100
2015/03/06	R209	06/08/2015	9.01	Put	Bond Future	852.5200	0.8525	1,279.6900	1.2797	50.107	0	0	0
2015/03/06	R209	06/08/2015	9.90	Call	Bond Future	11,268.9500	11.2689	9,625.5100	9.6255	(14.584)	0	0	0
2015/03/06	R209	06/08/2015	9.00	Call	Bond Future	5,771.6000	5.7716	4,480.0800	4.4801	(22.377)	0	0	0
2015/03/06	R209	06/08/2015	9.01	Call	Bond Future	5,829.2800	5.8293	4,531.5500	4.5315	(22.262)	0	0	0
2015/03/06	R209	06/08/2015	9.00	Put	Bond Future	869.2200	0.8692	1,302.6000	1.3026	49.858	0	0	0
2015/03/06	R209	06/08/2015	8.99	Call	Bond Future	5,714.0900	5.7141	4,428.8400	4.4288	(22.493)	0	0	0
2015/03/06	R209	06/08/2015	9.90	Put	Bond Future	104.5000	0.1045	185.9600	0.1860	77.952	0	0	2,914
2015/03/06	R209	05/11/2015	7.99	Put	Bond Future	5,326.4500	5.3264	6,526.5900	6.5266	22.532	0	0	0
2015/03/06	R209	05/11/2015			Bond Future	8.4095	79.7985	8.6288	78.0451	2.609	0.0000	0.0000	0
2015/03/06	R209	05/11/2015	8.01	Put	Bond Future	5,211.0000	5.2110	6,397.8800	6.3979	22.776	0	0	0
2015/03/06	R209	05/11/2015	7.99	Call	Bond Future	1,804.0700	1.8041	1,250.7800	1.2508	(30.669)	0	0	0
2015/03/06	R209	05/11/2015	8.00	Put	Bond Future	5,268.5100	5.2685	6,462.0400	6.4620	22.654	0	0	0
2015/03/06	R209	05/11/2015	8.00	Call	Bond Future	1,832.8000	1.8328	1,272.9000	1.2729	(30.549)	0	0	0
2015/03/06	R209	05/11/2015	8.01	Call	Bond Future	1,861.8200	1.8618	1,295.2700	1.2953	(30.430)	0	0	0
2015/03/06	R210	07/05/2015			Bond Future	174.7345	174.7345	174.8981	174.8981	0.094	0.0000	0.0000	829
2015/03/06	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R210	07/05/2015	176.99	Put	Bond Future	2,255.4900	2.2555	2,091.9200	2.0919	(7.252)	0	0	0
2015/03/06	R210	07/05/2015	177.01	Put	Bond Future	2,275.4900	2.2755	2,111.9200	2.1119	(7.188)	0	0	0
2015/03/06	R210	07/05/2015	177.00	Put	Bond Future	2,265.4900	2.2655	2,101.9200	2.1019	(7.220)	0	0	0
2015/03/06	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R210	06/08/2015			Bond Future	177.5995	177.5995	177.7634	177.7634	0.092	0.0000	0.0000	0
2015/03/06	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R210	06/08/2015	178.99	Put	Bond Future	1,390.5400	1.3905	1,226.5900	1.2266	(11.790)	0	0	0
2015/03/06	R210	06/08/2015	179.01	Put	Bond Future	1,410.5400	1.4105	1,246.5900	1.2466	(11.623)	0	0	0
2015/03/06	R210	06/08/2015	179.00	Put	Bond Future	1,400.5400	1.4005	1,236.5900	1.2366	(11.706)	0	0	0
2015/03/06	R211	07/05/2015	134.99	Put	Bond Future	3,397.9900	3.3980	3,422.5200	3.4225	0.722	0	0	0
2015/03/06	R211	07/05/2015			Bond Future	131.5920	131.5920	131.5675	131.5675	(0.019)	0.0000	0.0000	1,120
2015/03/06	R211	07/05/2015	135.01	Put	Bond Future	3,417.9900	3.4180	3,442.5200	3.4425	0.718	0	0	0

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2015/03/06	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R211	07/05/2015	135.00	Put	Bond Future	3,407.9900	3.4080	3,432.5200	3.4325	0.720	0	0	0
2015/03/06	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R211	06/08/2015			Bond Future	132.1313	132.1313	132.1046	132.1046	(0.020)	0.0000	0.0000	0
2015/03/06	R211	06/08/2015	134.99	Put	Bond Future	2,858.6800	2.8587	2,885.3800	2.8854	0.934	0	0	0
2015/03/06	R211	06/08/2015	135.01	Put	Bond Future	2,878.6800	2.8787	2,905.3800	2.9054	0.928	0	0	0
2015/03/06	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R211	06/08/2015	135.00	Put	Bond Future	2,868.6800	2.8687	2,895.3800	2.8954	0.931	0	0	0
2015/03/06	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R212	07/05/2015			Bond Future	137.2639	137.2639	137.4116	137.4116	0.108	0.0000	0.0000	1,145
2015/03/06	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R212	07/05/2015	140.99	Put	Bond Future	3,726.0600	3.7261	3,578.3900	3.5784	(3.963)	0	0	0
2015/03/06	R212	07/05/2015	141.01	Put	Bond Future	3,746.0600	3.7461	3,598.3900	3.5984	(3.942)	0	0	0
2015/03/06	R212	07/05/2015	141.00	Put	Bond Future	3,736.0600	3.7361	3,588.3900	3.5884	(3.953)	0	0	0
2015/03/06	R212	06/08/2015	141.01	Put	Bond Future	3,271.7500	3.2718	3,123.4600	3.1235	(4.532)	0	0	0
2015/03/06	R212	06/08/2015			Bond Future	137.7383	137.7383	137.8865	137.8865	0.108	0.0000	0.0000	0
2015/03/06	R212	06/08/2015	141.00	Put	Bond Future	3,261.7500	3.2618	3,113.4600	3.1135	(4.546)	0	0	0
2015/03/06	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R212	06/08/2015	140.99	Put	Bond Future	3,251.7500	3.2518	3,103.4600	3.1035	(4.560)	0	0	0
2015/03/06	R213	07/05/2015	8.74	Call	Bond Future	4,504.9600	4.5050	3,159.1800	3.1592	(29.873)	0	0	0
2015/03/06	R213	07/05/2015	8.75	Put	Bond Future	309.9200	0.3099	623.3900	0.6234	101.145	0	0	0
2015/03/06	R213	07/05/2015			Bond Future	8.2061	90.7983	8.4146	89.1307	2.540	0.0000	0.0000	16,829
2015/03/06	R213	07/05/2015	8.75	Call	Bond Future	4,569.6000	4.5696	3,215.4600	3.2155	(29.634)	0	0	0
2015/03/06	R213	07/05/2015	8.76	Call	Bond Future	4,634.4700	4.6345	3,272.1100	3.2721	(29.396)	0	0	0
2015/03/06	R213	07/05/2015	8.74	Put	Bond Future	320.9800	0.3210	642.8100	0.6428	100.265	0	0	0
2015/03/06	R213	07/05/2015	8.76	Put	Bond Future	299.1900	0.2992	604.4400	0.6044	102.025	0	0	0
2015/03/06	R213	06/08/2015			Bond Future	8.2513	92.2795	8.4662	90.5833	2.604	0.0000	0.0000	0
2015/03/06	R213	06/08/2015	8.49	Put	Bond Future	1,670.8700	1.6709	2,377.0800	2.3771	42.266	0	0	0
2015/03/06	R213	06/08/2015	8.51	Put	Bond Future	1,613.0100	1.6130	2,302.8300	2.3028	42.766	0	0	0
2015/03/06	R213	06/08/2015	8.49	Call	Bond Future	3,552.4800	3.5525	2,562.4100	2.5624	(27.870)	0	0	0
2015/03/06	R213	06/08/2015	8.50	Put	Bond Future	1,641.7400	1.6417	2,339.7400	2.3397	42.516	0	0	0
2015/03/06	R213	06/08/2015	8.50	Call	Bond Future	3,600.9600	3.6010	2,602.6800	2.6027	(27.723)	0	0	0
2015/03/06	R213	06/08/2015	8.51	Call	Bond Future	3,649.7400	3.6497	2,643.2800	2.6433	(27.576)	0	0	0
2015/03/06	R213	05/11/2015	7.76	Call	Bond Future	1,427.3600	1.4274	962.7900	0.9628	(32.548)	0	0	0
2015/03/06	R213	05/11/2015			Bond Future	8.2919	90.2692	8.5130	88.5449	2.666	0.0000	0.0000	0
2015/03/06	R213	05/11/2015	7.74	Call	Bond Future	1,379.0100	1.3790	926.6800	0.9267	(32.801)	0	0	0
2015/03/06	R213	05/11/2015	7.75	Call	Bond Future	1,402.9200	1.4029	944.5000	0.9445	(32.676)	0	0	0
2015/03/06	R213	05/11/2015	7.74	Put	Bond Future	5,896.8400	5.8968	7,168.7700	7.1688	21.570	0	0	0
2015/03/06	R213	05/11/2015	7.76	Put	Bond Future	5,775.9600	5.7760	7,035.6500	7.0357	21.809	0	0	0
2015/03/06	R213	05/11/2015	7.75	Put	Bond Future	5,836.0800	5.8361	7,101.9200	7.1019	21.690	0	0	0

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2015/03/06	R214	07/05/2015			Bond Future	8.3622	81.6941	8.5703	79.8881	2.488	0.0000	0.0000	15,271
2015/03/06	R214	07/05/2015	9.15	Call	Bond Future	6,670.1800	6.6702	5,049.0900	5.0491	(24.304)	0	0	0
2015/03/06	R214	07/05/2015	9.16	Call	Bond Future	6,741.2800	6.7413	5,114.9100	5.1149	(24.126)	0	0	0
2015/03/06	R214	07/05/2015	9.14	Put	Bond Future	171.7500	0.1718	362.0500	0.3620	110.801	0	0	0
2015/03/06	R214	07/05/2015	9.16	Put	Bond Future	159.8000	0.1598	339.4100	0.3394	112.397	0	0	0
2015/03/06	R214	07/05/2015	9.15	Put	Bond Future	165.6800	0.1657	350.5700	0.3506	111.595	0	0	0
2015/03/06	R214	07/05/2015	9.14	Call	Bond Future	6,599.1400	6.5991	4,983.4600	4.9835	(24.483)	0	0	0
2015/03/06	R214	06/08/2015	8.76	Put	Bond Future	1,530.5500	1.5306	2,191.7000	2.1917	43.197	0	0	0
2015/03/06	R214	06/08/2015			Bond Future	8.4029	83.0268	8.6165	81.1900	2.542	0.0000	0.0000	0
2015/03/06	R214	06/08/2015	8.75	Put	Bond Future	1,558.0400	1.5580	2,227.3600	2.2274	42.959	0	0	0
2015/03/06	R214	06/08/2015	8.74	Call	Bond Future	4,453.6400	4.4536	3,294.4000	3.2944	(26.029)	0	0	0
2015/03/06	R214	06/08/2015	8.75	Call	Bond Future	4,508.2500	4.5082	3,340.8000	3.3408	(25.896)	0	0	0
2015/03/06	R214	06/08/2015	8.76	Call	Bond Future	4,563.1400	4.5631	3,387.5200	3.3875	(25.763)	0	0	0
2015/03/06	R214	06/08/2015	8.74	Put	Bond Future	1,585.9400	1.5859	2,263.4700	2.2635	42.721	0	0	0
2015/03/06	R214	05/11/2015			Bond Future	8.4394	81.1159	8.6584	79.2487	2.595	0.0000	0.0000	0
2015/03/06	R214	05/11/2015	7.99	Put	Bond Future	5,939.2300	5.9392	7,232.1800	7.2322	21.770	0	0	0
2015/03/06	R214	05/11/2015	8.00	Put	Bond Future	5,875.5300	5.8755	7,161.5000	7.1615	21.887	0	0	0
2015/03/06	R214	05/11/2015	8.01	Put	Bond Future	5,812.0600	5.8121	7,091.0500	7.0911	22.006	0	0	0
2015/03/06	R214	05/11/2015	7.99	Call	Bond Future	1,875.2000	1.8752	1,300.9900	1.3010	(30.621)	0	0	0
2015/03/06	R214	05/11/2015	8.00	Call	Bond Future	1,905.4800	1.9055	1,324.2900	1.3243	(30.501)	0	0	0
2015/03/06	R214	05/11/2015	8.01	Call	Bond Future	1,935.8200	1.9358	1,347.6500	1.3476	(30.384)	0	0	0
2015/03/06	R214	04/02/2016			Bond Future	8.4683	82.5692	8.6928	80.6692	2.651	0.0000	0.0000	4,320
2015/03/06	R214	04/02/2016	7.99	Put	Bond Future	6,631.0900	6.6311	7,905.3500	7.9053	19.216	0	0	0
2015/03/06	R214	04/02/2016	8.00	Call	Bond Future	2,357.5300	2.3575	1,725.5300	1.7255	(26.808)	0	0	0
2015/03/06	R214	04/02/2016	8.01	Call	Bond Future	2,389.1100	2.3891	1,750.8500	1.7509	(26.715)	0	0	0
2015/03/06	R214	04/02/2016	7.99	Call	Bond Future	2,326.2100	2.3262	1,700.4500	1.7004	(26.900)	0	0	0
2015/03/06	R214	04/02/2016	8.01	Put	Bond Future	6,506.6600	6.5067	7,768.4200	7.7684	19.392	0	0	0
2015/03/06	R214	04/02/2016	8.00	Put	Bond Future	6,568.6600	6.5687	7,836.6800	7.8367	19.304	0	0	0
2015/03/06	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R248	07/05/2015			Bond Future	8.4128	105.4534	8.6210	103.1162	2.474	0.0000	0.0000	36,426
2015/03/06	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R248	07/05/2015	9.26	Call	Bond Future	8,966.0800	8.9661	6,628.9400	6.6289	(26.066)	0	0	0
2015/03/06	R248	07/05/2015	9.24	Call	Bond Future	8,770.2800	8.7703	6,433.1400	6.4331	(26.648)	0	0	0
2015/03/06	R248	07/05/2015	9.25	Call	Bond Future	8,868.2700	8.8683	6,531.1300	6.5311	(26.354)	0	0	0
2015/03/06	R248	06/08/2015	8.76	Call	Bond Future	3,366.3400	3.3663	989.3700	0.9894	(70.610)	0	0	0
2015/03/06	R248	06/08/2015			Bond Future	8.4545	107.1737	8.6684	104.7967	2.529	0.0000	0.0000	745
2015/03/06	R248	06/08/2015	8.74	Call	Bond Future	3,151.8200	3.1518	774.8500	0.7748	(75.416)	0	0	0
2015/03/06	R248	06/08/2015	8.75	Call	Bond Future	3,259.1800	3.2592	882.2100	0.8822	(72.932)	0	0	0
2015/03/06	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R248	05/11/2015	8.01	Put	Bond Future	5,678.6000	5.6786	8,094.8900	8.0949	42.551	0	0	0
2015/03/06	R248	05/11/2015			Bond Future	8.4921	104.5248	8.7114	102.1085	2.583	0.0000	0.0000	0
2015/03/06	R248	05/11/2015	8.00	Put	Bond Future	5,802.0600	5.8021	8,218.3500	8.2184	41.645	0	0	0
2015/03/06	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/03/06	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/06	R248	05/11/2015	7.99	Put	Bond Future	5,925.7700	5.9258	8,342.0600	8.3421	40.776	0	0	0

Total **440788**