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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/03/2015 TO 18/03/2015

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
2015/03/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	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
2015/03/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2025	07/05/2015			Bond Future	118.7384	118.7384	118.6752	118.6752	(0.053)	0.0000	0.0000	16
2015/03/18	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2025	07/05/2015	120.99	Put	Bond Future	2,251.6100	2.2516	2,314.7500	2.3147	2.804	0	0	0
2015/03/18	2025	07/05/2015	121.01	Put	Bond Future	2,271.6100	2.2716	2,334.7500	2.3347	2.780	0	0	0
2015/03/18	2025	07/05/2015	121.00	Put	Bond Future	2,261.6100	2.2616	2,324.7500	2.3247	2.792	0	0	0
2015/03/18	2025	06/08/2015	120.99	Put	Bond Future	1,485.4700	1.4855	1,551.3700	1.5514	4.436	0	0	0
2015/03/18	2025	06/08/2015			Bond Future	119.5045	119.5045	119.4386	119.4386	(0.055)	0.0000	0.0000	0
2015/03/18	2025	06/08/2015	121.01	Put	Bond Future	1,505.4700	1.5055	1,571.3700	1.5714	4.377	0	0	0
2015/03/18	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2025	06/08/2015	121.00	Put	Bond Future	1,495.4700	1.4955	1,561.3700	1.5614	4.407	0	0	0
2015/03/18	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2030	07/05/2015			Bond Future	8.3069	99.6322	8.2947	99.7335	(0.148)	0.0000	0.0000	5,805
2015/03/18	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2030	07/05/2015	8.74	Call	Bond Future	3,484.7400	3.4847	3,586.0200	3.5860	2.906	0	0	0
2015/03/18	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2030	07/05/2015	8.75	Call	Bond Future	3,563.1100	3.5631	3,664.3900	3.6644	2.842	0	0	0
2015/03/18	2030	07/05/2015	8.76	Call	Bond Future	3,641.3800	3.6414	3,742.6600	3.7427	2.781	0	0	0
2015/03/18	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2030	06/08/2015			Bond Future	8.3637	97.2365	8.3512	97.3379	(0.149)	0.0000	0.0000	0
2015/03/18	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2030	06/08/2015	7.74	Put	Bond Future	5,259.2100	5.2592	5,157.8800	5.1579	(1.927)	0	0	0
2015/03/18	2030	06/08/2015	7.76	Put	Bond Future	5,084.4700	5.0845	4,983.1400	4.9831	(1.993)	0	0	0
2015/03/18	2030	06/08/2015	7.75	Put	Bond Future	5,171.7900	5.1718	5,070.4600	5.0705	(1.959)	0	0	0
2015/03/18	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2032	07/05/2015			Bond Future	8.4355	99.2776	8.4179	99.4328	(0.209)	0.0000	0.0000	18
2015/03/18	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2032	07/05/2015	8.50	Call	Bond Future	565.9300	0.5659	721.0900	0.7211	27.417	0	0	0
2015/03/18	2032	07/05/2015	8.51	Call	Bond Future	653.2400	0.6532	808.4000	0.8084	23.752	0	0	0
2015/03/18	2032	07/05/2015	8.49	Call	Bond Future	478.5000	0.4785	633.6600	0.6337	32.426	0	0	0
2015/03/18	2032	06/08/2015	8.50	Call	Bond Future	85.8000	0.0858	241.7000	0.2417	181.702	0	0	0
2015/03/18	2032	06/08/2015			Bond Future	8.4901	100.8847	8.4722	101.0406	(0.211)	0.0000	0.0000	0
2015/03/18	2032	06/08/2015	8.51	Call	Bond Future	172.5300	0.1725	328.4300	0.3284	90.361	0	0	0

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2015/03/18	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	154.8600	0.1549	100.000	0	0	0
2015/03/18	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2032	06/08/2015	8.49	Put	Bond Future	1.0400	0.0010	0.0000	0.0000	(100.000)	0	0	0
2015/03/18	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2032	05/11/2015			Bond Future	8.5366	98.4055	8.5184	98.5613	(0.212)	0.0000	0.0000	0
2015/03/18	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2032	05/11/2015	7.99	Put	Bond Future	4,857.5900	4.8576	4,701.7700	4.7018	(3.208)	0	0	0
2015/03/18	2032	05/11/2015	8.01	Put	Bond Future	4,673.7500	4.6738	4,517.9300	4.5179	(3.334)	0	0	0
2015/03/18	2032	05/11/2015	8.00	Put	Bond Future	4,765.6100	4.7656	4,609.7900	4.6098	(3.270)	0	0	0
2015/03/18	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2037	07/05/2015			Bond Future	8.5200	102.1533	8.5078	102.2725	(0.142)	0.0000	0.0000	32,365
2015/03/18	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2037	07/05/2015	9.01	Call	Bond Future	4,630.6700	4.6307	4,749.8500	4.7499	2.574	0	0	0
2015/03/18	2037	07/05/2015	8.99	Call	Bond Future	4,448.3400	4.4483	4,567.5200	4.5675	2.679	0	0	0
2015/03/18	2037	07/05/2015	9.00	Call	Bond Future	4,539.5700	4.5396	4,658.7500	4.6588	2.625	0	0	0
2015/03/18	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2037	06/08/2015			Bond Future	8.5743	99.5480	8.5620	99.6676	(0.144)	0.0000	0.0000	1,954
2015/03/18	2037	06/08/2015	8.75	Call	Bond Future	1,679.0500	1.6791	1,798.5800	1.7986	7.119	0	0	0
2015/03/18	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2037	06/08/2015	8.76	Call	Bond Future	1,773.2800	1.7733	1,892.8100	1.8928	6.741	0	0	0
2015/03/18	2037	06/08/2015	8.74	Call	Bond Future	1,584.6800	1.5847	1,704.2100	1.7042	7.543	0	0	0
2015/03/18	2037	05/11/2015	7.99	Put	Bond Future	6,304.4300	6.3044	6,185.5500	6.1855	(1.886)	0	0	0
2015/03/18	2037	05/11/2015	8.01	Put	Bond Future	6,093.8400	6.0938	5,974.9600	5.9750	(1.951)	0	0	0
2015/03/18	2037	05/11/2015			Bond Future	8.6169	101.2036	8.6045	101.3225	(0.144)	0.0000	0.0000	0
2015/03/18	2037	05/11/2015	8.00	Put	Bond Future	6,199.0500	6.1990	6,080.1700	6.0802	(1.918)	0	0	0
2015/03/18	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2038	07/05/2015			Bond Future	128.1333	128.1333	128.0648	128.0648	(0.053)	0.0000	0.0000	2,471
2015/03/18	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2038	07/05/2015	126.99	Call	Bond Future	1,143.2900	1.1433	1,074.7600	1.0748	(5.994)	0	0	0
2015/03/18	2038	07/05/2015	127.00	Call	Bond Future	1,133.2900	1.1333	1,064.7600	1.0648	(6.047)	0	0	0
2015/03/18	2038	07/05/2015	127.01	Call	Bond Future	1,123.2900	1.1233	1,054.7600	1.0548	(6.101)	0	0	0
2015/03/18	2038	06/08/2015	128.01	Call	Bond Future	896.7800	0.8968	824.9200	0.8249	(8.013)	0	0	0
2015/03/18	2038	06/08/2015			Bond Future	128.9068	128.9068	128.8349	128.8349	(0.056)	0.0000	0.0000	0
2015/03/18	2038	06/08/2015	127.99	Call	Bond Future	916.7800	0.9168	844.9200	0.8449	(7.838)	0	0	0
2015/03/18	2038	06/08/2015	128.00	Call	Bond Future	906.7800	0.9068	834.9200	0.8349	(7.925)	0	0	0
2015/03/18	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	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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2015/03/18	2044	07/05/2015			Bond Future	8.5529	104.5153	8.5460	104.5905	(0.081)	0.0000	0.0000	9,494
2015/03/18	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2044	07/05/2015	9.01	Call	Bond Future	4,753.9200	4.7539	4,829.1100	4.8291	1.582	0	0	0
2015/03/18	2044	07/05/2015	8.99	Call	Bond Future	4,553.8400	4.5538	4,629.0300	4.6290	1.651	0	0	0
2015/03/18	2044	07/05/2015	9.00	Call	Bond Future	4,653.9600	4.6540	4,729.1500	4.7292	1.616	0	0	0
2015/03/18	2044	06/08/2015	8.76	Call	Bond Future	1,647.5000	1.6475	1,722.2600	1.7223	4.538	0	0	0
2015/03/18	2044	06/08/2015			Bond Future	8.6039	101.8229	8.5970	101.8977	(0.081)	0.0000	0.0000	0
2015/03/18	2044	06/08/2015	8.74	Call	Bond Future	1,438.8800	1.4389	1,513.6400	1.5136	5.196	0	0	0
2015/03/18	2044	06/08/2015	8.75	Call	Bond Future	1,543.2800	1.5433	1,618.0400	1.6180	4.844	0	0	0
2015/03/18	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2044	05/11/2015			Bond Future	8.6440	103.5163	8.6371	103.5897	(0.080)	0.0000	0.0000	0
2015/03/18	2044	05/11/2015	8.24	Put	Bond Future	4,442.6800	4.4427	4,369.3400	4.3693	(1.651)	0	0	0
2015/03/18	2044	05/11/2015	8.26	Put	Bond Future	4,215.1200	4.2151	4,141.7800	4.1418	(1.740)	0	0	0
2015/03/18	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2044	05/11/2015	8.25	Put	Bond Future	4,328.7900	4.3288	4,255.4500	4.2555	(1.694)	0	0	0
2015/03/18	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2046	07/05/2015			Bond Future	126.1411	126.1411	126.0723	126.0723	(0.055)	0.0000	0.0000	5,889
2015/03/18	2046	07/05/2015	126.99	Put	Bond Future	848.8500	0.8489	917.7400	0.9177	8.116	0	0	0
2015/03/18	2046	07/05/2015	127.01	Put	Bond Future	868.8500	0.8689	937.7400	0.9377	7.929	0	0	0
2015/03/18	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2046	07/05/2015	127.00	Put	Bond Future	858.8500	0.8589	927.7400	0.9277	8.021	0	0	0
2015/03/18	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2046	06/08/2015	129.01	Put	Bond Future	816.6400	0.8166	888.6300	0.8886	8.815	0	0	0
2015/03/18	2046	06/08/2015			Bond Future	128.1934	128.1934	128.1214	128.1214	(0.056)	0.0000	0.0000	0
2015/03/18	2046	06/08/2015	129.00	Put	Bond Future	806.6400	0.8066	878.6300	0.8786	8.925	0	0	0
2015/03/18	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2046	06/08/2015	128.99	Put	Bond Future	796.6400	0.7966	868.6300	0.8686	9.037	0	0	0
2015/03/18	2050	07/05/2015	135.01	Put	Bond Future	433.3000	0.4333	503.0700	0.5031	16.102	0	0	0
2015/03/18	2050	07/05/2015			Bond Future	134.5767	134.5767	134.5069	134.5069	(0.052)	0.0000	0.0000	2,753
2015/03/18	2050	07/05/2015	135.00	Put	Bond Future	423.3000	0.4233	493.0700	0.4931	16.482	0	0	0
2015/03/18	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2050	07/05/2015	134.99	Put	Bond Future	413.3000	0.4133	483.0700	0.4831	16.881	0	0	0
2015/03/18	2050	06/08/2015			Bond Future	135.3070	135.3070	135.2339	135.2339	(0.054)	0.0000	0.0000	0
2015/03/18	2050	06/08/2015	136.99	Put	Bond Future	1,683.0100	1.6830	1,756.0800	1.7561	4.342	0	0	0
2015/03/18	2050	06/08/2015	137.01	Put	Bond Future	1,703.0100	1.7030	1,776.0800	1.7761	4.291	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
2015/03/18	2050	06/08/2015	137.00	Put	Bond Future	1,693.0100	1.6930	1,766.0800	1.7661	4.316	0	0	0
2015/03/18	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	AL12	07/05/2015			Index Future	553.0350	553.0350	553.4650	553.4650	0.078	0.0000	0.0000	0
2015/03/18	AL37	07/05/2015			Index Future	455.6000	455.6000	456.5770	456.5770	0.214	0.0000	0.0000	122
2015/03/18	AL37	06/08/2015			Index Future	462.8930	462.8930	463.8810	463.8810	0.213	0.0000	0.0000	0
2015/03/18	AL7T	07/05/2015			Index Future	540.8860	540.8860	541.9900	541.9900	0.204	0.0000	0.0000	3
2015/03/18	AL7T	06/08/2015			Index Future	549.5430	549.5430	550.6610	550.6610	0.203	0.0000	0.0000	0
2015/03/18	ALBI	07/05/2015			Index Future	495.0550	495.0550	495.8040	495.8040	0.151	0.0000	0.0000	577
2015/03/18	ALBI	06/08/2015			Index Future	502.9790	502.9790	503.7360	503.7360	0.151	0.0000	0.0000	10
2015/03/18	ALBI	05/11/2015			Index Future	511.4180	511.4180	512.1790	512.1790	0.149	0.0000	0.0000	0
2015/03/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C050	31/12/2050			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
2015/03/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/18	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	EL28	07/05/2015			Bond Future	122.4505	122.4505	122.1154	122.1154	(0.274)	0.0000	0.0000	0
2015/03/18	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	EL28	07/05/2015	124.99	Put	Bond Future	2,539.5500	2.5396	2,874.6200	2.8746	13.194	0	0	0
2015/03/18	EL28	07/05/2015	125.01	Put	Bond Future	2,559.5500	2.5596	2,894.6200	2.8946	13.091	0	0	0
2015/03/18	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	EL28	07/05/2015	125.00	Put	Bond Future	2,549.5500	2.5496	2,884.6200	2.8846	13.142	0	0	0
2015/03/18	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	EL28	06/08/2015			Bond Future	124.4429	124.4429	124.1005	124.1005	(0.275)	0.0000	0.0000	0
2015/03/18	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	EL28	06/08/2015	124.99	Put	Bond Future	547.1300	0.5471	889.5100	0.8895	62.577	0	0	0
2015/03/18	EL28	06/08/2015	125.01	Put	Bond Future	567.1300	0.5671	909.5100	0.9095	60.371	0	0	0
2015/03/18	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	EL28	06/08/2015	125.00	Put	Bond Future	557.1300	0.5571	899.5100	0.8995	61.454	0	0	0
2015/03/18	ES33	07/05/2015			Bond Future	9.3834	84.8254	9.3756	84.8847	(0.083)	0.0000	0.0000	6,576
2015/03/18	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	ES33	07/05/2015	9.76	Call	Bond Future	2,785.9700	2.7860	2,845.3500	2.8454	2.131	0	0	0
2015/03/18	ES33	07/05/2015	9.74	Call	Bond Future	2,641.5800	2.6416	2,700.9600	2.7010	2.248	0	0	0
2015/03/18	ES33	07/05/2015	9.75	Call	Bond Future	2,713.8200	2.7138	2,773.2000	2.7732	2.188	0	0	0
2015/03/18	ES33	06/08/2015			Bond Future	9.4624	86.1983	9.4545	86.2574	(0.083)	0.0000	0.0000	0
2015/03/18	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	ES33	06/08/2015	9.61	Call	Bond Future	1,092.6200	1.0926	1,151.6500	1.1517	5.403	0	0	0
2015/03/18	ES33	06/08/2015	9.59	Call	Bond Future	945.8200	0.9458	1,004.8500	1.0048	6.241	0	0	0
2015/03/18	ES33	06/08/2015	9.60	Call	Bond Future	1,019.2700	1.0193	1,078.3000	1.0783	5.791	0	0	0
2015/03/18	ES33	05/11/2015	9.00	Put	Bond Future	4,090.7500	4.0907	4,032.8900	4.0329	(1.414)	0	0	0
2015/03/18	ES33	05/11/2015			Bond Future	9.5349	83.8426	9.5270	83.9005	(0.082)	0.0000	0.0000	0
2015/03/18	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	ES33	05/11/2015	8.99	Put	Bond Future	4,170.0800	4.1701	4,112.2200	4.1122	(1.388)	0	0	0
2015/03/18	ES33	05/11/2015	9.01	Put	Bond Future	4,011.5200	4.0115	3,953.6600	3.9537	(1.442)	0	0	0
2015/03/18	GOVI	07/05/2015	449.99	Call	GOVI	411,530.0000	41.1530	419,470.0000	41.9470	1.929	0	0	0
2015/03/18	GOVI	07/05/2015			GOVI	491.1430	491.1430	491.9370	491.9370	0.162	0.0000	0.0000	485
2015/03/18	GOVI	07/05/2015	450.00	Call	GOVI	411,430.0000	41.1430	419,370.0000	41.9370	1.930	0	0	0
2015/03/18	GOVI	07/05/2015	450.01	Call	GOVI	411,330.0000	41.1330	419,270.0000	41.9270	1.930	0	0	0
2015/03/18	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	GOVI	07/05/2015	450.01	Put	GOVI	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
2015/03/18	GOVI	06/08/2015			GOVI	499.0040	499.0040	499.8070	499.8070	0.161	0.0000	0.0000	29
2015/03/18	GOVI	06/08/2015	499.99	Put	GOVI	9,860.0000	0.9860	1,830.0000	0.1830	(81.440)	0	0	0
2015/03/18	GOVI	06/08/2015	500.01	Put	GOVI	10,060.0000	1.0060	2,030.0000	0.2030	(79.821)	0	0	0
2015/03/18	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	GOVI	06/08/2015	500.00	Put	GOVI	9,960.0000	0.9960	1,930.0000	0.1930	(80.622)	0	0	0
2015/03/18	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	GOVI	05/11/2015			GOVI	507.3770	507.3770	508.1840	508.1840	0.159	0.0000	0.0000	0
2015/03/18	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	GOVI	05/11/2015	529.99	Put	GOVI	226,130.0000	22.6130	218,060.0000	21.8060	(3.569)	0	0	0
2015/03/18	GOVI	05/11/2015	530.01	Put	GOVI	226,330.0000	22.6330	218,260.0000	21.8260	(3.566)	0	0	0
2015/03/18	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	GOVI	05/11/2015	530.00	Put	GOVI	226,230.0000	22.6230	218,160.0000	21.8160	(3.567)	0	0	0
2015/03/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/18	IGOV	07/05/2015			Index Future	225.5010	225.5010	225.3990	225.3990	(0.045)	0.0000	0.0000	1,013
2015/03/18	IGOV	06/08/2015			Index Future	229.1290	229.1290	229.0230	229.0230	(0.046)	0.0000	0.0000	100
2015/03/18	IGOV	05/11/2015			Index Future	232.9920	232.9920	232.8800	232.8800	(0.048)	0.0000	0.0000	0
2015/03/18	ILBI	07/05/2015			Index Future	610.6920	610.6920	610.1980	610.1980	(0.081)	0.0000	0.0000	0
2015/03/18	ILBI	06/08/2015			Index Future	620.6480	620.6480	620.1430	620.1430	(0.081)	0.0000	0.0000	159
2015/03/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/18	JBAF	18/03/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2015/03/18	JBAF	15/04/2015			Jibar Tradeable Future	6.1800	93.8200	6.1600	93.8400	(0.324)	0.0000	0.0000	0
2015/03/18	JBAF	20/05/2015			Jibar Tradeable Future	6.2200	93.7800	6.1900	93.8100	(0.482)	0.0000	0.0000	0
2015/03/18	JBAF	17/06/2015			Jibar Tradeable Future	6.3100	93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	5,000
2015/03/18	JBAF	15/07/2015			Jibar Tradeable Future	6.3500	93.6500	6.3100	93.6900	(0.630)	0.0000	0.0000	0
2015/03/18	JBAF	19/08/2015			Jibar Tradeable Future	6.4600	93.5400	6.4200	93.5800	(0.619)	0.0000	0.0000	0
2015/03/18	JBAF	16/09/2015			Jibar Tradeable Future	6.5000	93.5000	6.4600	93.5400	(0.615)	0.0000	0.0000	0
2015/03/18	JBAF	15/12/2015			Jibar Tradeable Future	6.7700	93.2300	6.7100	93.2900	(0.886)	0.0000	0.0000	0
2015/03/18	JBAF	16/03/2016			Jibar Tradeable Future	6.9400	93.0600	6.8900	93.1100	(0.720)	0.0000	0.0000	0
2015/03/18	JBAF	15/06/2016			Jibar Tradeable Future	7.1400	92.8600	7.0900	92.9100	(0.700)	0.0000	0.0000	0
2015/03/18	JBAF	21/09/2016			Jibar Tradeable Future	7.2900	92.7100	7.2500	92.7500	(0.549)	0.0000	0.0000	0
2015/03/18	JBAF	21/12/2016			Jibar Tradeable Future	7.4300	92.5700	7.3800	92.6200	(0.673)	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
2015/03/18	R023	07/05/2015	8.14	Call	Bond Future	2,461.7700	2.4618	2,687.0500	2.6870	9.151	0	0	0
2015/03/18	R023	07/05/2015	8.15	Put	Bond Future	241.6100	0.2416	190.0200	0.1900	(21.353)	0	0	0
2015/03/18	R023	07/05/2015			Bond Future	7.7519	101.5090	7.7037	101.7875	(0.621)	0.0000	0.0000	15,224
2015/03/18	R023	07/05/2015	8.15	Call	Bond Future	2,507.9400	2.5079	2,734.9000	2.7349	9.050	0	0	0
2015/03/18	R023	07/05/2015	8.16	Call	Bond Future	2,554.4100	2.5544	2,783.0000	2.7830	8.949	0	0	0
2015/03/18	R023	07/05/2015	8.14	Put	Bond Future	251.5600	0.2516	198.2900	0.1983	(21.176)	0	0	0
2015/03/18	R023	07/05/2015	8.16	Put	Bond Future	231.9900	0.2320	182.0300	0.1820	(21.535)	0	0	0
2015/03/18	R023	06/08/2015	9.07	Put	Bond Future	85.1100	0.0851	70.7500	0.0708	(16.872)	0	0	911
2015/03/18	R023	06/08/2015	8.24	Call	Bond Future	3,100.7400	3.1007	3,304.2400	3.3042	6.563	0	0	0
2015/03/18	R023	06/08/2015			Bond Future	7.8062	103.1520	7.7561	103.4334	(0.641)	0.0000	0.0000	0
2015/03/18	R023	06/08/2015	9.07	Call	Bond Future	6,875.5500	6.8755	7,142.6100	7.1426	3.884	0	0	0
2015/03/18	R023	06/08/2015	8.26	Put	Bond Future	672.6500	0.6727	597.1800	0.5972	(11.220)	0	0	0
2015/03/18	R023	06/08/2015	8.25	Put	Bond Future	686.9500	0.6869	610.2600	0.6103	(11.164)	0	0	0
2015/03/18	R023	06/08/2015	8.24	Put	Bond Future	701.5000	0.7015	623.5800	0.6236	(11.108)	0	0	0
2015/03/18	R023	06/08/2015	8.25	Call	Bond Future	3,140.6400	3.1406	3,345.3700	3.3454	6.519	0	0	0
2015/03/18	R023	06/08/2015	8.26	Call	Bond Future	3,180.7400	3.1807	3,386.6900	3.3867	6.475	0	0	0
2015/03/18	R186	07/05/2015	7.40	Call	Bond Future	181.4600	0.1815	196.0000	0.1960	8.013	0	0	0
2015/03/18	R186	07/05/2015	8.10	Put	Bond Future	921.6400	0.9216	819.6300	0.8196	(11.068)	0	0	4,229
2015/03/18	R186	07/05/2015			Bond Future	7.9412	123.2540	7.9136	123.4873	(0.347)	0.0000	0.0000	37,293
2015/03/18	R186	07/05/2015	7.50	Put	Bond Future	4,105.4300	4.1054	3,895.4200	3.8954	(5.115)	0	0	4,229
2015/03/18	R186	07/05/2015	8.25	Call	Bond Future	3,127.0200	3.1270	3,287.9000	3.2879	5.145	0	0	0
2015/03/18	R186	07/05/2015	7.30	Call	Bond Future	106.4000	0.1064	114.9000	0.1149	7.989	0	0	0
2015/03/18	R186	07/05/2015	7.80	Put	Bond Future	2,162.2700	2.1623	1,998.6300	1.9986	(7.568)	0	0	300
2015/03/18	R186	07/05/2015	7.45	Put	Bond Future	4,485.8800	4.4859	4,271.1100	4.2711	(4.788)	0	0	4,229
2015/03/18	R186	07/05/2015	8.00	Put	Bond Future	1,252.8600	1.2529	1,129.5000	1.1295	(9.846)	0	0	4,229
2015/03/18	R186	07/05/2015	8.24	Put	Bond Future	575.1100	0.5751	500.8500	0.5009	(12.912)	0	0	0
2015/03/18	R186	07/05/2015	8.05	Put	Bond Future	1,077.8800	1.0779	965.2800	0.9653	(10.446)	0	0	4,229
2015/03/18	R186	07/05/2015	8.26	Put	Bond Future	535.5500	0.5355	464.9300	0.4649	(13.186)	0	0	0
2015/03/18	R186	07/05/2015	7.40	Put	Bond Future	4,879.2800	4.8793	4,660.5100	4.6605	(4.484)	0	0	4,229
2015/03/18	R186	07/05/2015	7.50	Call	Bond Future	294.4100	0.2944	317.7100	0.3177	7.914	0	0	0
2015/03/18	R186	07/05/2015	8.25	Put	Bond Future	555.1200	0.5551	482.6900	0.4827	(13.048)	0	0	0
2015/03/18	R186	07/05/2015	8.10	Call	Bond Future	2,253.8400	2.2538	2,385.1400	2.3851	5.826	0	0	0
2015/03/18	R186	07/05/2015	8.26	Call	Bond Future	3,189.4600	3.1895	3,352.1500	3.3521	5.101	0	0	0
2015/03/18	R186	07/05/2015	7.30	Put	Bond Future	5,699.7300	5.6997	5,474.9200	5.4749	(3.944)	0	0	0
2015/03/18	R186	07/05/2015	7.45	Call	Bond Future	232.5400	0.2325	251.0800	0.2511	7.973	0	0	0
2015/03/18	R186	07/05/2015	7.80	Call	Bond Future	960.3500	0.9603	1,030.0200	1.0300	7.255	0	0	0
2015/03/18	R186	07/05/2015	8.00	Call	Bond Future	1,748.5300	1.7485	1,858.4800	1.8585	6.288	0	0	0
2015/03/18	R186	07/05/2015	8.24	Call	Bond Future	3,064.9200	3.0649	3,223.9700	3.2240	5.189	0	0	0
2015/03/18	R186	07/05/2015	8.05	Call	Bond Future	1,992.8300	1.9928	2,113.5400	2.1135	6.057	0	0	0
2015/03/18	R186	06/08/2015	8.90	Put	Bond Future	394.5200	0.3945	355.4600	0.3555	(9.901)	0	0	5,350
2015/03/18	R186	06/08/2015	8.00	Put	Bond Future	2,432.8900	2.4329	2,293.8000	2.2938	(5.717)	0	0	0
2015/03/18	R186	06/08/2015			Bond Future	7.9938	119.9516	7.9654	120.1868	(0.355)	0.0000	0.0000	640
2015/03/18	R186	06/08/2015	8.00	Call	Bond Future	2,484.6400	2.4846	2,580.6800	2.5807	3.865	0	0	0
2015/03/18	R186	06/08/2015	8.01	Call	Bond Future	2,527.1500	2.5272	2,624.4600	2.6245	3.851	0	0	0
2015/03/18	R186	06/08/2015	7.99	Call	Bond Future	2,442.8300	2.4428	2,537.8900	2.5379	3.891	0	0	0
2015/03/18	R186	06/08/2015	7.75	Call	Bond Future	1,565.8400	1.5658	1,634.1500	1.6341	4.363	0	0	1,000
2015/03/18	R186	06/08/2015	8.90	Call	Bond Future	7,586.6400	7.5866	7,782.7100	7.7827	2.584	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
2015/03/18	R186	06/08/2015	7.99	Put	Bond Future	2,473.8900	2.4739	2,333.8200	2.3338	(5.662)	0	0	0
2015/03/18	R186	06/08/2015	7.75	Put	Bond Future	3,608.3600	3.6084	3,441.5400	3.4415	(4.623)	0	0	0
2015/03/18	R186	06/08/2015	8.01	Put	Bond Future	2,392.6600	2.3927	2,254.8400	2.2548	(5.760)	0	0	0
2015/03/18	R186	05/11/2015	8.24	Call	Bond Future	3,978.7800	3.9788	4,139.9400	4.1399	4.050	0	0	0
2015/03/18	R186	05/11/2015	8.25	Put	Bond Future	2,301.0700	2.3011	2,227.8900	2.2279	(3.180)	0	0	0
2015/03/18	R186	05/11/2015			Bond Future	8.0355	121.9458	8.0065	122.1818	(0.361)	0.0000	0.0000	0
2015/03/18	R186	05/11/2015	9.00	Put	Bond Future	718.4500	0.7184	693.1100	0.6931	(3.527)	0	0	2,600
2015/03/18	R186	05/11/2015	8.24	Put	Bond Future	2,333.8900	2.3339	2,259.0900	2.2591	(3.205)	0	0	0
2015/03/18	R186	05/11/2015	8.26	Put	Bond Future	2,268.9600	2.2690	2,196.6500	2.1966	(3.187)	0	0	0
2015/03/18	R186	05/11/2015	9.00	Call	Bond Future	8,210.2500	8.2102	8,420.8700	8.4209	2.565	0	0	0
2015/03/18	R186	05/11/2015	8.25	Call	Bond Future	4,025.6100	4.0256	4,188.3900	4.1884	4.044	0	0	0
2015/03/18	R186	05/11/2015	8.26	Call	Bond Future	4,073.0800	4.0731	4,236.7300	4.2367	4.018	0	0	0
2015/03/18	R186	04/02/2016	7.50	Call	Bond Future	1,710.6900	1.7107	1,791.1600	1.7912	4.704	0	0	0
2015/03/18	R186	04/02/2016			Bond Future	8.0651	118.8153	8.0348	119.0569	(0.375)	0.0000	0.0000	5,592
2015/03/18	R186	04/02/2016	7.51	Call	Bond Future	1,736.3000	1.7363	1,818.0000	1.8180	4.705	0	0	0
2015/03/18	R186	04/02/2016	7.50	Put	Bond Future	6,334.8000	6.3348	6,173.6400	6.1736	(2.544)	0	0	0
2015/03/18	R186	04/02/2016	7.49	Call	Bond Future	1,684.9400	1.6849	1,764.9800	1.7650	4.750	0	0	0
2015/03/18	R186	04/02/2016	7.49	Put	Bond Future	6,393.0700	6.3931	6,231.4800	6.2315	(2.528)	0	0	0
2015/03/18	R186	04/02/2016	7.51	Put	Bond Future	6,276.4700	6.2765	6,116.5400	6.1165	(2.548)	0	0	0
2015/03/18	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R197	07/05/2015			Bond Future	287.9810	287.9810	287.8272	287.8272	(0.053)	0.0000	0.0000	1,044
2015/03/18	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R197	07/05/2015	293.99	Put	Bond Future	6,008.9800	6.0090	6,162.7800	6.1628	2.560	0	0	0
2015/03/18	R197	07/05/2015	294.01	Put	Bond Future	6,028.9800	6.0290	6,182.7800	6.1828	2.551	0	0	0
2015/03/18	R197	07/05/2015	294.00	Put	Bond Future	6,018.9800	6.0190	6,172.7800	6.1728	2.555	0	0	0
2015/03/18	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R197	06/08/2015			Bond Future	286.6145	286.6145	286.4539	286.4539	(0.056)	0.0000	0.0000	0
2015/03/18	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R197	06/08/2015	287.99	Put	Bond Future	1,375.5300	1.3755	1,536.1300	1.5361	11.675	0	0	0
2015/03/18	R197	06/08/2015	288.01	Put	Bond Future	1,395.5300	1.3955	1,556.1300	1.5561	11.508	0	0	0
2015/03/18	R197	06/08/2015	288.00	Put	Bond Future	1,385.5300	1.3855	1,546.1300	1.5461	11.591	0	0	0
2015/03/18	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R202	07/05/2015			Bond Future	237.6083	237.6083	237.4813	237.4813	(0.053)	0.0000	0.0000	51,055
2015/03/18	R202	07/05/2015	238.49	Put	Bond Future	881.6900	0.8817	1,008.6600	1.0087	14.401	0	0	0
2015/03/18	R202	07/05/2015	238.50	Put	Bond Future	891.6900	0.8917	1,018.6600	1.0187	14.239	0	0	0
2015/03/18	R202	07/05/2015	238.51	Put	Bond Future	901.6900	0.9017	1,028.6600	1.0287	14.081	0	0	0
2015/03/18	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R202	06/08/2015			Bond Future	238.2598	238.2598	238.1270	238.1270	(0.056)	0.0000	0.0000	0
2015/03/18	R202	06/08/2015	239.99	Put	Bond Future	1,730.2300	1.7302	1,863.0100	1.8630	7.674	0	0	0
2015/03/18	R202	06/08/2015	240.00	Put	Bond Future	1,740.2300	1.7402	1,873.0100	1.8730	7.630	0	0	0
2015/03/18	R202	06/08/2015	240.01	Put	Bond Future	1,750.2300	1.7502	1,883.0100	1.8830	7.586	0	0	0
2015/03/18	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	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
2015/03/18	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R203	07/05/2015			Bond Future	6.9997	103.9436	6.9118	104.1340	(1.255)	0.0000	0.0000	7,710
2015/03/18	R203	07/05/2015	7.24	Put	Bond Future	131.5100	0.1315	86.1000	0.0861	(34.530)	0	0	0
2015/03/18	R203	07/05/2015	7.26	Put	Bond Future	120.9600	0.1210	78.5100	0.0785	(35.094)	0	0	0
2015/03/18	R203	07/05/2015	7.25	Put	Bond Future	126.1500	0.1262	82.2300	0.0822	(34.816)	0	0	0
2015/03/18	R203	07/05/2015	7.25	Call	Bond Future	666.0200	0.6660	812.5200	0.8125	21.996	0	0	0
2015/03/18	R203	07/05/2015	7.24	Call	Bond Future	649.8800	0.6499	794.8900	0.7949	22.313	0	0	0
2015/03/18	R203	07/05/2015	7.26	Call	Bond Future	682.3200	0.6823	830.2900	0.8303	21.686	0	0	0
2015/03/18	R203	06/08/2015	6.74	Call	Bond Future	248.0200	0.2480	311.2400	0.3112	25.490	0	0	0
2015/03/18	R203	06/08/2015	6.75	Put	Bond Future	862.6900	0.8627	735.1500	0.7352	(14.784)	0	0	0
2015/03/18	R203	06/08/2015			Bond Future	7.0618	105.6260	6.9633	105.8179	(1.396)	0.0000	0.0000	0
2015/03/18	R203	06/08/2015	6.75	Call	Bond Future	254.3100	0.2543	318.6300	0.3186	25.292	0	0	0
2015/03/18	R203	06/08/2015	6.76	Call	Bond Future	260.7100	0.2607	326.1300	0.3261	25.093	0	0	0
2015/03/18	R203	06/08/2015	6.74	Put	Bond Future	875.9900	0.8760	747.3500	0.7473	(14.685)	0	0	0
2015/03/18	R203	06/08/2015	6.76	Put	Bond Future	849.5100	0.8495	723.0700	0.7231	(14.884)	0	0	0
2015/03/18	R203	05/11/2015	5.99	Call	Bond Future	50.4600	0.0505	69.2700	0.0693	37.277	0	0	0
2015/03/18	R203	05/11/2015	6.00	Put	Bond Future	1,971.1800	1.9712	1,798.0100	1.7980	(8.785)	0	0	0
2015/03/18	R203	05/11/2015			Bond Future	7.0983	103.2143	6.9870	103.4067	(1.568)	0.0000	0.0000	0
2015/03/18	R203	05/11/2015	6.00	Call	Bond Future	51.8800	0.0519	71.1200	0.0711	37.086	0	0	0
2015/03/18	R203	05/11/2015	6.01	Call	Bond Future	53.4700	0.0535	73.1600	0.0732	36.824	0	0	0
2015/03/18	R203	05/11/2015	5.99	Put	Bond Future	1,987.4500	1.9875	1,813.8500	1.8138	(8.735)	0	0	0
2015/03/18	R203	05/11/2015	6.01	Put	Bond Future	1,955.0800	1.9551	1,782.3600	1.7824	(8.834)	0	0	0
2015/03/18	R204	07/05/2015	7.51	Put	Bond Future	195.8200	0.1958	141.7800	0.1418	(27.597)	0	0	0
2015/03/18	R204	07/05/2015			Bond Future	7.2549	105.4382	7.1842	105.6629	(0.975)	0.0000	0.0000	15,159
2015/03/18	R204	07/05/2015	7.50	Put	Bond Future	203.9100	0.2039	148.1200	0.1481	(27.360)	0	0	0
2015/03/18	R204	07/05/2015	7.49	Call	Bond Future	954.6900	0.9547	1,121.7900	1.1218	17.503	0	0	0
2015/03/18	R204	07/05/2015	7.50	Call	Bond Future	977.9100	0.9779	1,146.7900	1.1468	17.269	0	0	0
2015/03/18	R204	07/05/2015	7.51	Call	Bond Future	1,001.2400	1.0012	1,171.8700	1.1719	17.042	0	0	0
2015/03/18	R204	07/05/2015	7.49	Put	Bond Future	212.1300	0.2121	154.5600	0.1546	(27.139)	0	0	0
2015/03/18	R204	06/08/2015	7.74	Call	Bond Future	1,579.2000	1.5792	1,738.2200	1.7382	10.070	0	0	0
2015/03/18	R204	06/08/2015	7.75	Put	Bond Future	340.1300	0.3401	273.6100	0.2736	(19.557)	0	0	0
2015/03/18	R204	06/08/2015			Bond Future	7.3219	103.1087	7.2457	103.3354	(1.042)	0.0000	0.0000	100
2015/03/18	R204	06/08/2015	8.41	Call	Bond Future	3,228.4800	3.2285	3,440.1500	3.4401	6.556	0	0	0
2015/03/18	R204	06/08/2015	7.74	Put	Bond Future	347.7700	0.3478	280.1500	0.2802	(19.444)	0	0	0
2015/03/18	R204	06/08/2015	7.76	Put	Bond Future	332.6300	0.3326	267.2100	0.2672	(19.667)	0	0	0
2015/03/18	R204	06/08/2015	8.41	Put	Bond Future	61.5100	0.0615	46.5400	0.0465	(24.338)	0	0	699
2015/03/18	R204	06/08/2015	7.75	Call	Bond Future	1,600.7900	1.6008	1,760.9100	1.7609	10.003	0	0	0
2015/03/18	R204	06/08/2015	7.76	Call	Bond Future	1,622.5100	1.6225	1,783.7300	1.7837	9.936	0	0	0
2015/03/18	R204	05/11/2015			Bond Future	7.3672	104.8228	7.2850	105.0506	(1.116)	0.0000	0.0000	0
2015/03/18	R204	05/11/2015	6.25	Call	Bond Future	102.9900	0.1030	127.1300	0.1271	23.439	0	0	0
2015/03/18	R204	05/11/2015	6.24	Put	Bond Future	3,279.8300	3.2798	3,075.7200	3.0757	(6.223)	0	0	0
2015/03/18	R204	05/11/2015	6.26	Put	Bond Future	3,227.8700	3.2279	3,024.4600	3.0245	(6.302)	0	0	0
2015/03/18	R204	05/11/2015	6.25	Put	Bond Future	3,253.6800	3.2537	3,050.0600	3.0501	(6.258)	0	0	0
2015/03/18	R204	05/11/2015	6.26	Call	Bond Future	105.9200	0.1059	130.2700	0.1303	22.989	0	0	0
2015/03/18	R204	05/11/2015	6.24	Call	Bond Future	100.4000	0.1004	124.0500	0.1240	23.556	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
2015/03/18	R207	07/05/2015			Bond Future	7.4170	101.6783	7.3625	101.8896	(0.734)	0.0000	0.0000	34,649
2015/03/18	R207	07/05/2015	8.25	Call	Bond Future	3,184.1300	3.1841	3,389.9000	3.3899	6.462	0	0	0
2015/03/18	R207	07/05/2015	7.73	Call	Bond Future	1,408.0600	1.4081	1,572.5500	1.5725	11.682	0	0	66
2015/03/18	R207	07/05/2015	8.24	Put	Bond Future	17.0900	0.0171	11.2400	0.0112	(34.231)	0	0	0
2015/03/18	R207	07/05/2015	7.73	Put	Bond Future	202.9500	0.2030	156.1000	0.1561	(23.085)	0	0	0
2015/03/18	R207	07/05/2015	8.26	Put	Bond Future	15.2500	0.0152	9.9700	0.0100	(34.623)	0	0	0
2015/03/18	R207	07/05/2015	8.25	Put	Bond Future	16.1500	0.0162	10.5800	0.0106	(34.489)	0	0	0
2015/03/18	R207	07/05/2015	8.26	Call	Bond Future	3,220.5100	3.2205	3,426.5700	3.4266	6.398	0	0	0
2015/03/18	R207	07/05/2015	8.24	Call	Bond Future	3,147.7800	3.1478	3,353.2700	3.3533	6.528	0	0	0
2015/03/18	R207	06/08/2015	7.76	Call	Bond Future	1,622.1600	1.6222	1,760.0300	1.7600	8.499	0	0	0
2015/03/18	R207	06/08/2015			Bond Future	7.4824	99.6815	7.4247	99.8946	(0.771)	0.0000	0.0000	100
2015/03/18	R207	06/08/2015	7.74	Call	Bond Future	1,574.1500	1.5741	1,709.8000	1.7098	8.617	0	0	0
2015/03/18	R207	06/08/2015	7.75	Call	Bond Future	1,598.1900	1.5982	1,734.9500	1.7350	8.557	0	0	0
2015/03/18	R207	06/08/2015	7.46	Call	Bond Future	979.1000	0.9791	1,082.0000	1.0820	10.510	0	0	70
2015/03/18	R207	06/08/2015	7.74	Put	Bond Future	629.0500	0.6291	551.5200	0.5515	(12.325)	0	0	0
2015/03/18	R207	06/08/2015	7.76	Put	Bond Future	604.1500	0.6041	528.8400	0.5288	(12.465)	0	0	0
2015/03/18	R207	06/08/2015	7.46	Put	Bond Future	1,061.6500	1.0617	951.3700	0.9514	(10.388)	0	0	0
2015/03/18	R207	06/08/2015	7.75	Put	Bond Future	616.6200	0.6166	540.2000	0.5402	(12.393)	0	0	0
2015/03/18	R207	05/11/2015	7.76	Call	Bond Future	1,745.5800	1.7456	1,872.3900	1.8724	7.265	0	0	0
2015/03/18	R207	05/11/2015			Bond Future	7.5250	101.3388	7.4640	101.5529	(0.810)	0.0000	0.0000	0
2015/03/18	R207	05/11/2015	7.74	Call	Bond Future	1,703.0200	1.7030	1,828.0500	1.8281	7.342	0	0	0
2015/03/18	R207	05/11/2015	7.75	Call	Bond Future	1,724.3900	1.7244	1,850.3100	1.8503	7.302	0	0	0
2015/03/18	R207	05/11/2015	7.43	Call	Bond Future	1,113.3400	1.1133	1,209.7300	1.2097	8.658	0	0	53
2015/03/18	R207	05/11/2015	7.74	Put	Bond Future	951.5200	0.9515	862.3900	0.8624	(9.367)	0	0	0
2015/03/18	R207	05/11/2015	7.76	Put	Bond Future	924.5400	0.9245	837.1900	0.8372	(9.448)	0	0	0
2015/03/18	R207	05/11/2015	7.43	Put	Bond Future	1,447.4200	1.4474	1,329.6500	1.3297	(8.137)	0	0	0
2015/03/18	R207	05/11/2015	7.75	Put	Bond Future	938.1100	0.9381	849.8700	0.8499	(9.406)	0	0	0
2015/03/18	R207	04/02/2016	7.27	Put	Bond Future	1,934.8300	1.9348	1,801.1900	1.8012	(6.907)	0	0	0
2015/03/18	R207	04/02/2016	7.49	Put	Bond Future	1,531.9300	1.5319	1,416.1100	1.4161	(7.560)	0	0	0
2015/03/18	R207	04/02/2016			Bond Future	7.5460	99.4989	7.4803	99.7181	(0.871)	0.0000	0.0000	0
2015/03/18	R207	04/02/2016	7.51	Put	Bond Future	1,498.4700	1.4985	1,384.2600	1.3843	(7.622)	0	0	0
2015/03/18	R207	04/02/2016	7.27	Call	Bond Future	1,010.7800	1.0108	1,096.2900	1.0963	8.460	0	0	43
2015/03/18	R207	04/02/2016	7.50	Call	Bond Future	1,361.7400	1.3617	1,465.8800	1.4659	7.648	0	0	0
2015/03/18	R207	04/02/2016	7.51	Call	Bond Future	1,378.4200	1.3784	1,483.3600	1.4834	7.613	0	0	0
2015/03/18	R207	04/02/2016	7.50	Put	Bond Future	1,515.1300	1.5151	1,400.1200	1.4001	(7.591)	0	0	0
2015/03/18	R207	04/02/2016	7.49	Call	Bond Future	1,345.1800	1.3452	1,448.5100	1.4485	7.681	0	0	0
2015/03/18	R208	07/05/2015	8.01	Call	Bond Future	2,299.3000	2.2993	2,513.8800	2.5139	9.332	0	0	0
2015/03/18	R208	07/05/2015			Bond Future	7.5296	97.1113	7.4756	97.3590	(0.717)	0.0000	0.0000	60,821
2015/03/18	R208	07/05/2015	7.99	Call	Bond Future	2,221.9100	2.2219	2,433.9500	2.4340	9.543	0	0	0
2015/03/18	R208	07/05/2015	8.00	Call	Bond Future	2,260.5100	2.2605	2,473.8700	2.4739	9.439	0	0	0
2015/03/18	R208	07/05/2015	7.99	Put	Bond Future	140.7300	0.1407	105.0100	0.1050	(25.382)	0	0	0
2015/03/18	R208	07/05/2015	8.00	Put	Bond Future	134.7300	0.1347	100.3300	0.1003	(25.533)	0	0	0
2015/03/18	R208	07/05/2015	8.01	Put	Bond Future	128.9500	0.1289	95.7700	0.0958	(25.731)	0	0	0
2015/03/18	R208	06/08/2015			Bond Future	7.5860	98.6833	7.5294	98.9334	(0.746)	0.0000	0.0000	100
2015/03/18	R208	06/08/2015	8.00	Call	Bond Future	2,353.7200	2.3537	2,532.4000	2.5324	7.591	0	0	0
2015/03/18	R208	06/08/2015	8.85	Call	Bond Future	5,449.7600	5.4498	5,687.8900	5.6879	4.370	0	0	0
2015/03/18	R208	06/08/2015	8.01	Call	Bond Future	2,385.1600	2.3852	2,564.9900	2.5650	7.540	0	0	0

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2015/03/18	R208	06/08/2015	7.99	Call	Bond Future	2,322.4500	2.3225	2,499.9600	2.5000	7.643	0	0	0
2015/03/18	R208	06/08/2015	8.01	Put	Bond Future	535.6900	0.5357	465.4600	0.4655	(13.110)	0	0	0
2015/03/18	R208	06/08/2015	8.00	Put	Bond Future	547.3600	0.5474	475.9800	0.4760	(13.041)	0	0	0
2015/03/18	R208	06/08/2015	8.85	Put	Bond Future	62.2800	0.0623	50.3500	0.0504	(19.155)	0	0	198
2015/03/18	R208	06/08/2015	7.99	Put	Bond Future	559.2400	0.5592	486.6900	0.4867	(12.973)	0	0	0
2015/03/18	R208	05/11/2015			Bond Future	7.6284	96.9230	7.5693	97.1747	(0.775)	0.0000	0.0000	0
2015/03/18	R208	05/11/2015	8.48	Call	Bond Future	3,948.2200	3.9482	4,150.1400	4.1501	5.114	0	0	0
2015/03/18	R208	05/11/2015	7.74	Put	Bond Future	1,318.2900	1.3183	1,203.6200	1.2036	(8.698)	0	0	0
2015/03/18	R208	05/11/2015	7.75	Call	Bond Future	1,814.8300	1.8148	1,952.9100	1.9529	7.608	0	0	0
2015/03/18	R208	05/11/2015	7.76	Call	Bond Future	1,838.8400	1.8388	1,978.0100	1.9780	7.568	0	0	0
2015/03/18	R208	05/11/2015	8.48	Put	Bond Future	409.3300	0.4093	359.5800	0.3596	(12.154)	0	0	2,200
2015/03/18	R208	05/11/2015	7.74	Call	Bond Future	1,791.2800	1.7913	1,928.2800	1.9283	7.648	0	0	0
2015/03/18	R208	05/11/2015	7.76	Put	Bond Future	1,281.3900	1.2814	1,168.8900	1.1689	(8.780)	0	0	0
2015/03/18	R208	05/11/2015	7.75	Put	Bond Future	1,299.6000	1.2996	1,186.0100	1.1860	(8.740)	0	0	0
2015/03/18	R209	07/05/2015			Bond Future	8.4662	79.1610	8.4591	79.2188	(0.084)	0.0000	0.0000	20,748
2015/03/18	R209	07/05/2015	8.99	Put	Bond Future	281.1700	0.2812	262.4400	0.2624	(6.661)	0	0	0
2015/03/18	R209	07/05/2015	7.30	Call	Bond Future	4.3800	0.0044	4.0600	0.0041	(7.306)	0	0	0
2015/03/18	R209	07/05/2015	8.30	Put	Bond Future	2,294.4900	2.2945	2,239.6900	2.2397	(2.388)	0	0	700
2015/03/18	R209	07/05/2015	9.01	Put	Bond Future	260.7900	0.2608	242.9300	0.2429	(6.848)	0	0	0
2015/03/18	R209	07/05/2015	8.99	Call	Bond Future	4,358.4600	4.3585	4,397.4700	4.3975	0.895	0	0	0
2015/03/18	R209	07/05/2015	9.00	Put	Bond Future	270.7800	0.2708	252.5300	0.2525	(6.740)	0	0	0
2015/03/18	R209	07/05/2015	9.00	Call	Bond Future	4,422.7400	4.4227	4,462.2300	4.4622	0.893	0	0	0
2015/03/18	R209	07/05/2015	7.30	Put	Bond Future	10,384.7100	10.3847	10,326.6500	10.3266	(0.559)	0	0	0
2015/03/18	R209	07/05/2015	8.30	Call	Bond Future	929.3300	0.9293	932.2700	0.9323	0.316	0	0	0
2015/03/18	R209	07/05/2015	9.01	Call	Bond Future	4,487.3100	4.4873	4,527.1900	4.5272	0.889	0	0	0
2015/03/18	R209	06/08/2015	8.99	Put	Bond Future	1,102.8700	1.1029	1,073.6200	1.0736	(2.652)	0	0	0
2015/03/18	R209	06/08/2015			Bond Future	8.5141	80.4425	8.5070	80.4998	(0.084)	0.0000	0.0000	100
2015/03/18	R209	06/08/2015	9.01	Put	Bond Future	1,061.9100	1.0619	1,033.3100	1.0333	(2.693)	0	0	0
2015/03/18	R209	06/08/2015	9.90	Call	Bond Future	10,160.1100	10.1601	10,210.1400	10.2101	0.492	0	0	0
2015/03/18	R209	06/08/2015	9.00	Call	Bond Future	4,837.3400	4.8373	4,865.6500	4.8656	0.585	0	0	0
2015/03/18	R209	06/08/2015	9.01	Call	Bond Future	4,891.4000	4.8914	4,920.0300	4.9200	0.585	0	0	0
2015/03/18	R209	06/08/2015	9.00	Put	Bond Future	1,082.2300	1.0822	1,053.3100	1.0533	(2.672)	0	0	0
2015/03/18	R209	06/08/2015	8.99	Call	Bond Future	4,783.4900	4.7835	4,811.4700	4.8115	0.585	0	0	0
2015/03/18	R209	06/08/2015	9.90	Put	Bond Future	142.9300	0.1429	135.7300	0.1357	(5.037)	0	0	2,914
2015/03/18	R209	05/11/2015	7.99	Put	Bond Future	6,091.7700	6.0918	6,064.0600	6.0641	(0.455)	0	0	0
2015/03/18	R209	05/11/2015			Bond Future	8.5547	78.6310	8.5477	78.6871	(0.082)	0.0000	0.0000	0
2015/03/18	R209	05/11/2015	8.01	Put	Bond Future	5,967.0900	5.9671	5,939.9100	5.9399	(0.455)	0	0	0
2015/03/18	R209	05/11/2015	7.99	Call	Bond Future	1,401.8300	1.4018	1,430.1900	1.4302	2.023	0	0	0
2015/03/18	R209	05/11/2015	8.00	Put	Bond Future	6,029.2200	6.0292	6,001.7800	6.0018	(0.455)	0	0	0
2015/03/18	R209	05/11/2015	8.00	Call	Bond Future	1,425.9500	1.4259	1,454.5800	1.4546	2.008	0	0	0
2015/03/18	R209	05/11/2015	8.01	Call	Bond Future	1,450.3500	1.4503	1,479.2400	1.4792	1.992	0	0	0
2015/03/18	R210	07/05/2015			Bond Future	175.0035	175.0035	174.5167	174.5167	(0.278)	0.0000	0.0000	829
2015/03/18	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R210	07/05/2015	176.99	Put	Bond Future	1,986.4500	1.9865	2,473.3000	2.4733	24.509	0	0	0
2015/03/18	R210	07/05/2015	177.01	Put	Bond Future	2,006.4500	2.0065	2,493.3000	2.4933	24.264	0	0	0
2015/03/18	R210	07/05/2015	177.00	Put	Bond Future	1,996.4500	1.9965	2,483.3000	2.4833	24.386	0	0	0

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2015/03/18	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R210	06/08/2015			Bond Future	177.8509	177.8509	177.3534	177.3534	(0.280)	0.0000	0.0000	0
2015/03/18	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R210	06/08/2015	178.99	Put	Bond Future	1,139.1000	1.1391	1,636.6200	1.6366	43.677	0	0	0
2015/03/18	R210	06/08/2015	179.01	Put	Bond Future	1,159.1000	1.1591	1,656.6200	1.6566	42.923	0	0	0
2015/03/18	R210	06/08/2015	179.00	Put	Bond Future	1,149.1000	1.1491	1,646.6200	1.6466	43.296	0	0	0
2015/03/18	R211	07/05/2015	134.99	Put	Bond Future	3,641.8700	3.6419	3,714.3600	3.7144	1.990	0	0	0
2015/03/18	R211	07/05/2015			Bond Future	131.3481	131.3481	131.2756	131.2756	(0.055)	0.0000	0.0000	1,120
2015/03/18	R211	07/05/2015	135.01	Put	Bond Future	3,661.8700	3.6619	3,734.3600	3.7344	1.980	0	0	0
2015/03/18	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R211	07/05/2015	135.00	Put	Bond Future	3,651.8700	3.6519	3,724.3600	3.7244	1.985	0	0	0
2015/03/18	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R211	06/08/2015			Bond Future	131.8670	131.8670	131.7914	131.7914	(0.057)	0.0000	0.0000	0
2015/03/18	R211	06/08/2015	134.99	Put	Bond Future	3,122.9700	3.1230	3,198.6200	3.1986	2.422	0	0	0
2015/03/18	R211	06/08/2015	135.01	Put	Bond Future	3,142.9700	3.1430	3,218.6200	3.2186	2.407	0	0	0
2015/03/18	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R211	06/08/2015	135.00	Put	Bond Future	3,132.9700	3.1330	3,208.6200	3.2086	2.415	0	0	0
2015/03/18	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R212	07/05/2015			Bond Future	137.6630	137.6630	137.5890	137.5890	(0.054)	0.0000	0.0000	1,145
2015/03/18	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R212	07/05/2015	140.99	Put	Bond Future	3,327.0400	3.3270	3,401.0100	3.4010	2.223	0	0	0
2015/03/18	R212	07/05/2015	141.01	Put	Bond Future	3,347.0400	3.3470	3,421.0100	3.4210	2.210	0	0	0
2015/03/18	R212	07/05/2015	141.00	Put	Bond Future	3,337.0400	3.3370	3,411.0100	3.4110	2.217	0	0	0
2015/03/18	R212	06/08/2015	141.01	Put	Bond Future	2,883.3500	2.8833	2,960.6600	2.9607	2.681	0	0	0
2015/03/18	R212	06/08/2015			Bond Future	138.1267	138.1267	138.0493	138.0493	(0.056)	0.0000	0.0000	0
2015/03/18	R212	06/08/2015	141.00	Put	Bond Future	2,873.3500	2.8733	2,950.6600	2.9507	2.691	0	0	0
2015/03/18	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R212	06/08/2015	140.99	Put	Bond Future	2,863.3500	2.8633	2,940.6600	2.9407	2.700	0	0	0
2015/03/18	R213	07/05/2015	8.74	Call	Bond Future	3,465.8800	3.4659	3,526.7700	3.5268	1.757	0	0	0
2015/03/18	R213	07/05/2015	8.75	Put	Bond Future	406.5600	0.4066	372.4200	0.3724	(8.397)	0	0	0
2015/03/18	R213	07/05/2015			Bond Future	8.3480	89.6587	8.3359	89.7546	(0.144)	0.0000	0.0000	16,829
2015/03/18	R213	07/05/2015	8.75	Call	Bond Future	3,526.6500	3.5267	3,588.3500	3.5883	1.750	0	0	0
2015/03/18	R213	07/05/2015	8.76	Call	Bond Future	3,587.7500	3.5877	3,650.2700	3.6503	1.743	0	0	0
2015/03/18	R213	07/05/2015	8.74	Put	Bond Future	421.4900	0.4215	386.5400	0.3865	(8.292)	0	0	0
2015/03/18	R213	07/05/2015	8.76	Put	Bond Future	392.0600	0.3921	358.7400	0.3587	(8.499)	0	0	0
2015/03/18	R213	06/08/2015			Bond Future	8.3988	91.1100	8.3866	91.2060	(0.145)	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
2015/03/18	R213	06/08/2015	8.49	Put	Bond Future	2,086.8300	2.0868	2,023.0100	2.0230	(3.058)	0	0	0
2015/03/18	R213	06/08/2015	8.51	Put	Bond Future	2,017.4500	2.0175	1,954.6900	1.9547	(3.111)	0	0	0
2015/03/18	R213	06/08/2015	8.49	Call	Bond Future	2,798.9000	2.7989	2,831.0600	2.8311	1.149	0	0	0
2015/03/18	R213	06/08/2015	8.50	Put	Bond Future	2,051.7000	2.0517	1,988.4100	1.9884	(3.085)	0	0	0
2015/03/18	R213	06/08/2015	8.50	Call	Bond Future	2,841.3800	2.8414	2,874.0700	2.8741	1.150	0	0	0
2015/03/18	R213	06/08/2015	8.51	Call	Bond Future	2,884.6400	2.8846	2,917.8600	2.9179	1.152	0	0	0
2015/03/18	R213	05/11/2015	7.76	Call	Bond Future	1,090.6400	1.0906	1,095.9300	1.0959	0.485	0	0	0
2015/03/18	R213	05/11/2015			Bond Future	8.4439	89.0789	8.4316	89.1743	(0.145)	0.0000	0.0000	0
2015/03/18	R213	05/11/2015	7.74	Call	Bond Future	1,051.0000	1.0510	1,055.9100	1.0559	0.467	0	0	0
2015/03/18	R213	05/11/2015	7.75	Call	Bond Future	1,070.8000	1.0708	1,075.9000	1.0759	0.476	0	0	0
2015/03/18	R213	05/11/2015	7.74	Put	Bond Future	6,759.0900	6.7591	6,668.6500	6.6687	(1.338)	0	0	0
2015/03/18	R213	05/11/2015	7.76	Put	Bond Future	6,629.5000	6.6295	6,539.4400	6.5394	(1.358)	0	0	0
2015/03/18	R213	05/11/2015	7.75	Put	Bond Future	6,694.2200	6.6942	6,603.9700	6.6040	(1.348)	0	0	0
2015/03/18	R214	07/05/2015			Bond Future	8.4841	80.6283	8.4774	80.6864	(0.079)	0.0000	0.0000	15,271
2015/03/18	R214	07/05/2015	9.15	Call	Bond Future	5,619.6500	5.6197	5,664.2000	5.6642	0.793	0	0	0
2015/03/18	R214	07/05/2015	9.16	Call	Bond Future	5,689.6600	5.6897	5,734.5900	5.7346	0.790	0	0	0
2015/03/18	R214	07/05/2015	9.14	Put	Bond Future	188.1600	0.1882	174.1400	0.1741	(7.451)	0	0	0
2015/03/18	R214	07/05/2015	9.16	Put	Bond Future	173.9800	0.1740	160.7300	0.1607	(7.616)	0	0	0
2015/03/18	R214	07/05/2015	9.15	Put	Bond Future	180.9500	0.1809	167.3200	0.1673	(7.532)	0	0	0
2015/03/18	R214	07/05/2015	9.14	Call	Bond Future	5,549.7500	5.5498	5,593.9100	5.5939	0.796	0	0	0
2015/03/18	R214	06/08/2015	8.76	Put	Bond Future	1,821.2900	1.8213	1,819.7300	1.8197	(0.086)	0	0	0
2015/03/18	R214	06/08/2015			Bond Future	8.5291	81.9334	8.5224	81.9911	(0.079)	0.0000	0.0000	0
2015/03/18	R214	06/08/2015	8.75	Put	Bond Future	1,853.2800	1.8533	1,851.5300	1.8515	(0.094)	0	0	0
2015/03/18	R214	06/08/2015	8.74	Call	Bond Future	3,660.3900	3.6604	3,715.8500	3.7158	1.515	0	0	0
2015/03/18	R214	06/08/2015	8.75	Call	Bond Future	3,710.0800	3.7101	3,766.1100	3.7661	1.510	0	0	0
2015/03/18	R214	06/08/2015	8.76	Call	Bond Future	3,760.4700	3.7605	3,816.6900	3.8167	1.495	0	0	0
2015/03/18	R214	06/08/2015	8.74	Put	Bond Future	1,886.1000	1.8861	1,883.7800	1.8838	(0.123)	0	0	0
2015/03/18	R214	05/11/2015			Bond Future	8.5689	80.0030	8.5623	80.0598	(0.078)	0.0000	0.0000	0
2015/03/18	R214	05/11/2015	7.99	Put	Bond Future	6,658.2500	6.6583	6,631.8300	6.6318	(0.397)	0	0	0
2015/03/18	R214	05/11/2015	8.00	Put	Bond Future	6,590.0800	6.5901	6,563.9400	6.5639	(0.397)	0	0	0
2015/03/18	R214	05/11/2015	8.01	Put	Bond Future	6,522.1400	6.5221	6,496.3000	6.4963	(0.396)	0	0	0
2015/03/18	R214	05/11/2015	7.99	Call	Bond Future	1,481.4000	1.4814	1,511.7600	1.5118	2.049	0	0	0
2015/03/18	R214	05/11/2015	8.00	Call	Bond Future	1,507.2100	1.5072	1,537.8500	1.5378	2.033	0	0	0
2015/03/18	R214	05/11/2015	8.01	Call	Bond Future	1,533.0800	1.5331	1,564.0200	1.5640	2.018	0	0	0
2015/03/18	R214	04/02/2016			Bond Future	8.6023	81.4264	8.5953	81.4851	(0.081)	0.0000	0.0000	4,320
2015/03/18	R214	04/02/2016	7.99	Put	Bond Future	7,364.5100	7.3645	7,343.7700	7.3438	(0.282)	0	0	0
2015/03/18	R214	04/02/2016	8.00	Call	Bond Future	1,944.4900	1.9445	1,982.7500	1.9828	1.968	0	0	0
2015/03/18	R214	04/02/2016	8.01	Call	Bond Future	1,972.1500	1.9722	2,010.6800	2.0107	1.954	0	0	0
2015/03/18	R214	04/02/2016	7.99	Call	Bond Future	1,916.8000	1.9168	1,954.7800	1.9548	1.981	0	0	0
2015/03/18	R214	04/02/2016	8.01	Put	Bond Future	7,232.5300	7.2325	7,212.3400	7.2123	(0.279)	0	0	0
2015/03/18	R214	04/02/2016	8.00	Put	Bond Future	7,298.4500	7.2985	7,277.9900	7.2780	(0.280)	0	0	0
2015/03/18	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R248	07/05/2015			Bond Future	8.5296	104.1313	8.5228	104.2068	(0.079)	0.0000	0.0000	37,576
2015/03/18	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R248	07/05/2015	9.26	Call	Bond Future	7,644.0200	7.6440	7,719.5500	7.7196	0.988	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
2015/03/18	R248	07/05/2015	9.24	Call	Bond Future	7,448.2200	7.4482	7,523.7500	7.5238	1.014	0	0	0
2015/03/18	R248	07/05/2015	9.25	Call	Bond Future	7,546.2100	7.5462	7,621.7400	7.6217	1.001	0	0	0
2015/03/18	R248	06/08/2015	8.76	Call	Bond Future	2,009.3700	2.0094	2,084.5700	2.0846	3.742	0	0	0
2015/03/18	R248	06/08/2015			Bond Future	8.5755	105.8167	8.5688	105.8919	(0.079)	0.0000	0.0000	745
2015/03/18	R248	06/08/2015	8.74	Call	Bond Future	1,794.8500	1.7949	1,870.0500	1.8700	4.190	0	0	0
2015/03/18	R248	06/08/2015	8.75	Call	Bond Future	1,902.2100	1.9022	1,977.4100	1.9774	3.953	0	0	0
2015/03/18	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R248	05/11/2015	8.01	Put	Bond Future	7,059.5400	7.0595	6,985.6800	6.9857	(1.046)	0	0	0
2015/03/18	R248	05/11/2015			Bond Future	8.6163	103.1439	8.6096	103.2177	(0.078)	0.0000	0.0000	0
2015/03/18	R248	05/11/2015	8.00	Put	Bond Future	7,183.0000	7.1830	7,109.1400	7.1091	(1.028)	0	0	0
2015/03/18	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/18	R248	05/11/2015	7.99	Put	Bond Future	7,306.7100	7.3067	7,232.8500	7.2328	(1.011)	0	0	0

Total

445487