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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/03/2015 TO 19/03/2015

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
2015/03/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	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
2015/03/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2025	07/05/2015			Bond Future	118.6752	118.6752	118.6543	118.6543	(0.018)	0.0000	0.0000	16
2015/03/19	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2025	07/05/2015	120.99	Put	Bond Future	2,314.7500	2.3147	2,335.6800	2.3357	0.904	0	0	0
2015/03/19	2025	07/05/2015	121.01	Put	Bond Future	2,334.7500	2.3347	2,355.6800	2.3557	0.896	0	0	0
2015/03/19	2025	07/05/2015	121.00	Put	Bond Future	2,324.7500	2.3247	2,345.6800	2.3457	0.900	0	0	0
2015/03/19	2025	06/08/2015	120.99	Put	Bond Future	1,551.3700	1.5514	1,574.7000	1.5747	1.504	0	0	0
2015/03/19	2025	06/08/2015			Bond Future	119.4386	119.4386	119.4153	119.4153	(0.020)	0.0000	0.0000	0
2015/03/19	2025	06/08/2015	121.01	Put	Bond Future	1,571.3700	1.5714	1,594.7000	1.5947	1.485	0	0	0
2015/03/19	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2025	06/08/2015	121.00	Put	Bond Future	1,561.3700	1.5614	1,584.7000	1.5847	1.494	0	0	0
2015/03/19	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2030	07/05/2015			Bond Future	8.2947	99.7335	8.1923	100.5851	(1.234)	0.0000	0.0000	5,805
2015/03/19	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2030	07/05/2015	8.74	Call	Bond Future	3,586.0200	3.5860	4,437.6700	4.4377	23.749	0	0	0
2015/03/19	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2030	07/05/2015	8.75	Call	Bond Future	3,664.3900	3.6644	4,516.0400	4.5160	23.241	0	0	0
2015/03/19	2030	07/05/2015	8.76	Call	Bond Future	3,742.6600	3.7427	4,594.3100	4.5943	22.755	0	0	0
2015/03/19	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2030	06/08/2015			Bond Future	8.3512	97.3379	8.2458	98.2016	(1.263)	0.0000	0.0000	0
2015/03/19	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2030	06/08/2015	7.74	Put	Bond Future	5,157.8800	5.1579	4,294.1900	4.2942	(16.745)	0	0	0
2015/03/19	2030	06/08/2015	7.76	Put	Bond Future	4,983.1400	4.9831	4,119.4500	4.1194	(17.332)	0	0	0
2015/03/19	2030	06/08/2015	7.75	Put	Bond Future	5,070.4600	5.0705	4,206.7700	4.2068	(17.034)	0	0	0
2015/03/19	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2032	07/05/2015			Bond Future	8.4179	99.4328	8.3258	100.2509	(1.094)	0.0000	0.0000	18
2015/03/19	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2032	07/05/2015	8.50	Call	Bond Future	721.0900	0.7211	1,539.2800	1.5393	113.466	0	0	0
2015/03/19	2032	07/05/2015	8.51	Call	Bond Future	808.4000	0.8084	1,626.5900	1.6266	101.211	0	0	0
2015/03/19	2032	07/05/2015	8.49	Call	Bond Future	633.6600	0.6337	1,451.8500	1.4519	129.121	0	0	0
2015/03/19	2032	06/08/2015	8.50	Call	Bond Future	241.7000	0.2417	1,071.4400	1.0714	343.293	0	0	0
2015/03/19	2032	06/08/2015			Bond Future	8.4722	101.0406	8.3775	101.8704	(1.118)	0.0000	0.0000	0
2015/03/19	2032	06/08/2015	8.51	Call	Bond Future	328.4300	0.3284	1,158.1700	1.1582	252.638	0	0	0

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2015/03/19	2032	06/08/2015	8.49	Call	Bond Future	154.8600	0.1549	984.6000	0.9846	535.800	0	0	0
2015/03/19	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2032	05/11/2015			Bond Future	8.5184	98.5613	8.4210	99.4040	(1.143)	0.0000	0.0000	0
2015/03/19	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2032	05/11/2015	7.99	Put	Bond Future	4,701.7700	4.7018	3,859.0900	3.8591	(17.923)	0	0	0
2015/03/19	2032	05/11/2015	8.01	Put	Bond Future	4,517.9300	4.5179	3,675.2500	3.6752	(18.652)	0	0	0
2015/03/19	2032	05/11/2015	8.00	Put	Bond Future	4,609.7900	4.6098	3,767.1100	3.7671	(18.280)	0	0	0
2015/03/19	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2037	07/05/2015			Bond Future	8.5078	102.2725	8.4260	103.0823	(0.963)	0.0000	0.0000	32,365
2015/03/19	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2037	07/05/2015	9.01	Call	Bond Future	4,749.8500	4.7499	5,559.6200	5.5596	17.048	0	0	0
2015/03/19	2037	07/05/2015	8.99	Call	Bond Future	4,567.5200	4.5675	5,377.2900	5.3773	17.729	0	0	0
2015/03/19	2037	07/05/2015	9.00	Call	Bond Future	4,658.7500	4.6588	5,468.5200	5.4685	17.382	0	0	0
2015/03/19	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2037	06/08/2015			Bond Future	8.5620	99.6676	8.4779	100.4885	(0.982)	0.0000	0.0000	1,954
2015/03/19	2037	06/08/2015	8.75	Call	Bond Future	1,798.5800	1.7986	2,619.5700	2.6196	45.647	0	0	0
2015/03/19	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2037	06/08/2015	8.76	Call	Bond Future	1,892.8100	1.8928	2,713.8000	2.7138	43.374	0	0	0
2015/03/19	2037	06/08/2015	8.74	Call	Bond Future	1,704.2100	1.7042	2,525.2000	2.5252	48.174	0	0	0
2015/03/19	2037	05/11/2015	7.99	Put	Bond Future	6,185.5500	6.1855	5,351.7100	5.3517	(13.480)	0	0	0
2015/03/19	2037	05/11/2015	8.01	Put	Bond Future	5,974.9600	5.9750	5,141.1200	5.1411	(13.956)	0	0	0
2015/03/19	2037	05/11/2015			Bond Future	8.6045	101.3225	8.5183	102.1563	(1.002)	0.0000	0.0000	0
2015/03/19	2037	05/11/2015	8.00	Put	Bond Future	6,080.1700	6.0802	5,246.3300	5.2463	(13.714)	0	0	0
2015/03/19	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2038	07/05/2015			Bond Future	128.0648	128.0648	128.3896	128.3896	0.254	0.0000	0.0000	2,471
2015/03/19	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2038	07/05/2015	126.99	Call	Bond Future	1,074.7600	1.0748	1,399.6400	1.3996	30.228	0	0	0
2015/03/19	2038	07/05/2015	127.00	Call	Bond Future	1,064.7600	1.0648	1,389.6400	1.3896	30.512	0	0	0
2015/03/19	2038	07/05/2015	127.01	Call	Bond Future	1,054.7600	1.0548	1,379.6400	1.3796	30.801	0	0	0
2015/03/19	2038	06/08/2015	128.01	Call	Bond Future	824.9200	0.8249	1,152.8300	1.1528	39.751	0	0	0
2015/03/19	2038	06/08/2015			Bond Future	128.8349	128.8349	129.1628	129.1628	0.255	0.0000	0.0000	0
2015/03/19	2038	06/08/2015	127.99	Call	Bond Future	844.9200	0.8449	1,172.8300	1.1728	38.810	0	0	0
2015/03/19	2038	06/08/2015	128.00	Call	Bond Future	834.9200	0.8349	1,162.8300	1.1628	39.274	0	0	0
2015/03/19	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	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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2015/03/19	2044	07/05/2015			Bond Future	8.5460	104.5905	8.4591	105.5398	(1.017)	0.0000	0.0000	9,494
2015/03/19	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2044	07/05/2015	9.01	Call	Bond Future	4,829.1100	4.8291	5,778.3300	5.7783	19.656	0	0	0
2015/03/19	2044	07/05/2015	8.99	Call	Bond Future	4,629.0300	4.6290	5,578.2500	5.5783	20.506	0	0	0
2015/03/19	2044	07/05/2015	9.00	Call	Bond Future	4,729.1500	4.7292	5,678.3700	5.6784	20.072	0	0	0
2015/03/19	2044	06/08/2015	8.76	Call	Bond Future	1,722.2600	1.7223	2,685.0000	2.6850	55.900	0	0	0
2015/03/19	2044	06/08/2015			Bond Future	8.5970	101.8977	8.5078	102.8604	(1.037)	0.0000	0.0000	0
2015/03/19	2044	06/08/2015	8.74	Call	Bond Future	1,513.6400	1.5136	2,476.3800	2.4764	63.604	0	0	0
2015/03/19	2044	06/08/2015	8.75	Call	Bond Future	1,618.0400	1.6180	2,580.7800	2.5808	59.500	0	0	0
2015/03/19	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2044	05/11/2015			Bond Future	8.6371	103.5897	8.5457	104.5676	(1.057)	0.0000	0.0000	0
2015/03/19	2044	05/11/2015	8.24	Put	Bond Future	4,369.3400	4.3693	3,391.4600	3.3915	(22.380)	0	0	0
2015/03/19	2044	05/11/2015	8.26	Put	Bond Future	4,141.7800	4.1418	3,163.9000	3.1639	(23.610)	0	0	0
2015/03/19	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2044	05/11/2015	8.25	Put	Bond Future	4,255.4500	4.2555	3,277.5700	3.2776	(22.979)	0	0	0
2015/03/19	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2046	07/05/2015			Bond Future	126.0723	126.0723	126.0501	126.0501	(0.018)	0.0000	0.0000	5,889
2015/03/19	2046	07/05/2015	126.99	Put	Bond Future	917.7400	0.9177	939.8600	0.9399	2.410	0	0	0
2015/03/19	2046	07/05/2015	127.01	Put	Bond Future	937.7400	0.9377	959.8600	0.9599	2.359	0	0	0
2015/03/19	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2046	07/05/2015	127.00	Put	Bond Future	927.7400	0.9277	949.8600	0.9499	2.384	0	0	0
2015/03/19	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2046	06/08/2015	129.01	Put	Bond Future	888.6300	0.8886	913.0800	0.9131	2.751	0	0	0
2015/03/19	2046	06/08/2015			Bond Future	128.1214	128.1214	128.0969	128.0969	(0.019)	0.0000	0.0000	0
2015/03/19	2046	06/08/2015	129.00	Put	Bond Future	878.6300	0.8786	903.0800	0.9031	2.783	0	0	0
2015/03/19	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2046	06/08/2015	128.99	Put	Bond Future	868.6300	0.8686	893.0800	0.8931	2.815	0	0	0
2015/03/19	2050	07/05/2015	135.01	Put	Bond Future	503.0700	0.5031	526.3100	0.5263	4.620	0	0	0
2015/03/19	2050	07/05/2015			Bond Future	134.5069	134.5069	134.4837	134.4837	(0.017)	0.0000	0.0000	2,753
2015/03/19	2050	07/05/2015	135.00	Put	Bond Future	493.0700	0.4931	516.3100	0.5163	4.713	0	0	0
2015/03/19	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2050	07/05/2015	134.99	Put	Bond Future	483.0700	0.4831	506.3100	0.5063	4.811	0	0	0
2015/03/19	2050	06/08/2015			Bond Future	135.2339	135.2339	135.2079	135.2079	(0.019)	0.0000	0.0000	0
2015/03/19	2050	06/08/2015	136.99	Put	Bond Future	1,756.0800	1.7561	1,782.0700	1.7821	1.480	0	0	0
2015/03/19	2050	06/08/2015	137.01	Put	Bond Future	1,776.0800	1.7761	1,802.0700	1.8021	1.463	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
2015/03/19	2050	06/08/2015	137.00	Put	Bond Future	1,766.0800	1.7661	1,792.0700	1.7921	1.472	0	0	0
2015/03/19	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	AL12	07/05/2015			Index Future	553.4650	553.4650	558.3470	558.3470	0.882	0.0000	0.0000	0
2015/03/19	AL37	07/05/2015			Index Future	456.5770	456.5770	458.7330	458.7330	0.472	0.0000	0.0000	122
2015/03/19	AL37	06/08/2015			Index Future	463.8810	463.8810	466.0640	466.0640	0.471	0.0000	0.0000	0
2015/03/19	AL7T	07/05/2015			Index Future	541.9900	541.9900	546.3550	546.3550	0.805	0.0000	0.0000	3
2015/03/19	AL7T	06/08/2015			Index Future	550.6610	550.6610	555.0870	555.0870	0.804	0.0000	0.0000	0
2015/03/19	ALBI	07/05/2015			Index Future	495.8040	495.8040	499.1880	499.1880	0.683	0.0000	0.0000	586
2015/03/19	ALBI	06/08/2015			Index Future	503.7360	503.7360	507.1660	507.1660	0.681	0.0000	0.0000	10
2015/03/19	ALBI	05/11/2015			Index Future	512.1790	512.1790	515.6620	515.6620	0.680	0.0000	0.0000	0
2015/03/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	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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2015/03/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/03/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/19	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	EL28	07/05/2015			Bond Future	122.1154	122.1154	122.0951	122.0951	(0.017)	0.0000	0.0000	0
2015/03/19	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	EL28	07/05/2015	124.99	Put	Bond Future	2,874.6200	2.8746	2,894.8600	2.8949	0.704	0	0	0
2015/03/19	EL28	07/05/2015	125.01	Put	Bond Future	2,894.6200	2.8946	2,914.8600	2.9149	0.699	0	0	0
2015/03/19	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	EL28	07/05/2015	125.00	Put	Bond Future	2,884.6200	2.8846	2,904.8600	2.9049	0.702	0	0	0
2015/03/19	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	EL28	06/08/2015			Bond Future	124.1005	124.1005	124.0778	124.0778	(0.018)	0.0000	0.0000	0
2015/03/19	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	EL28	06/08/2015	124.99	Put	Bond Future	889.5100	0.8895	912.1500	0.9122	2.545	0	0	0
2015/03/19	EL28	06/08/2015	125.01	Put	Bond Future	909.5100	0.9095	932.1500	0.9322	2.489	0	0	0
2015/03/19	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	EL28	06/08/2015	125.00	Put	Bond Future	899.5100	0.8995	922.1500	0.9222	2.517	0	0	0
2015/03/19	ES33	07/05/2015			Bond Future	9.3756	84.8847	9.2883	85.5521	(0.931)	0.0000	0.0000	6,576
2015/03/19	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	ES33	07/05/2015	9.76	Call	Bond Future	2,845.3500	2.8454	3,512.7000	3.5127	23.454	0	0	0
2015/03/19	ES33	07/05/2015	9.74	Call	Bond Future	2,700.9600	2.7010	3,368.3100	3.3683	24.708	0	0	0
2015/03/19	ES33	07/05/2015	9.75	Call	Bond Future	2,773.2000	2.7732	3,440.5500	3.4406	24.064	0	0	0
2015/03/19	ES33	06/08/2015			Bond Future	9.4545	86.2574	9.3647	86.9339	(0.950)	0.0000	0.0000	0
2015/03/19	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	ES33	06/08/2015	9.61	Call	Bond Future	1,151.6500	1.1517	1,828.2100	1.8282	58.747	0	0	0
2015/03/19	ES33	06/08/2015	9.59	Call	Bond Future	1,004.8500	1.0048	1,681.4100	1.6814	67.329	0	0	0
2015/03/19	ES33	06/08/2015	9.60	Call	Bond Future	1,078.3000	1.0783	1,754.8600	1.7549	62.743	0	0	0
2015/03/19	ES33	05/11/2015	9.00	Put	Bond Future	4,032.8900	4.0329	3,345.7700	3.3458	(17.038)	0	0	0
2015/03/19	ES33	05/11/2015			Bond Future	9.5270	83.9005	9.4345	84.5876	(0.971)	0.0000	0.0000	0
2015/03/19	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	ES33	05/11/2015	8.99	Put	Bond Future	4,112.2200	4.1122	3,425.1000	3.4251	(16.709)	0	0	0
2015/03/19	ES33	05/11/2015	9.01	Put	Bond Future	3,953.6600	3.9537	3,266.5400	3.2665	(17.379)	0	0	0
2015/03/19	GOVI	07/05/2015	449.99	Call	GOVI	419,470.0000	41.9470	452,780.0000	45.2780	7.941	0	0	0
2015/03/19	GOVI	07/05/2015			GOVI	491.9370	491.9370	495.2680	495.2680	0.677	0.0000	0.0000	485
2015/03/19	GOVI	07/05/2015	450.00	Call	GOVI	419,370.0000	41.9370	452,680.0000	45.2680	7.943	0	0	0
2015/03/19	GOVI	07/05/2015	450.01	Call	GOVI	419,270.0000	41.9270	452,580.0000	45.2580	7.945	0	0	0
2015/03/19	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	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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2015/03/19	GOVI	06/08/2015			GOVI	499.8070	499.8070	503.1830	503.1830	0.675	0.0000	0.0000	29
2015/03/19	GOVI	06/08/2015	499.99	Put	GOVI	1,830.0000	0.1830	0.0000	0.0000	(100.000)	0	0	0
2015/03/19	GOVI	06/08/2015	500.01	Put	GOVI	2,030.0000	0.2030	0.0000	0.0000	(100.000)	0	0	0
2015/03/19	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	31,930.0000	3.1930	100.000	0	0	0
2015/03/19	GOVI	06/08/2015	500.00	Put	GOVI	1,930.0000	0.1930	0.0000	0.0000	(100.000)	0	0	0
2015/03/19	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	31,830.0000	3.1830	100.000	0	0	0
2015/03/19	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	31,730.0000	3.1730	100.000	0	0	0
2015/03/19	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	GOVI	05/11/2015			GOVI	508.1840	508.1840	511.6120	511.6120	0.675	0.0000	0.0000	0
2015/03/19	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	GOVI	05/11/2015	529.99	Put	GOVI	218,060.0000	21.8060	183,780.0000	18.3780	(15.720)	0	0	0
2015/03/19	GOVI	05/11/2015	530.01	Put	GOVI	218,260.0000	21.8260	183,980.0000	18.3980	(15.706)	0	0	0
2015/03/19	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	GOVI	05/11/2015	530.00	Put	GOVI	218,160.0000	21.8160	183,880.0000	18.3880	(15.713)	0	0	0
2015/03/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/19	IGOV	07/05/2015			Index Future	225.3990	225.3990	225.3000	225.3000	(0.044)	0.0000	0.0000	1,013
2015/03/19	IGOV	06/08/2015			Index Future	229.0230	229.0230	228.9190	228.9190	(0.045)	0.0000	0.0000	100
2015/03/19	IGOV	05/11/2015			Index Future	232.8800	232.8800	232.7720	232.7720	(0.046)	0.0000	0.0000	0
2015/03/19	ILBI	07/05/2015			Index Future	610.1980	610.1980	609.9310	609.9310	(0.044)	0.0000	0.0000	0
2015/03/19	ILBI	06/08/2015			Index Future	620.1430	620.1430	619.8690	619.8690	(0.044)	0.0000	0.0000	159
2015/03/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/19	JBAF	15/04/2015			Jibar Tradeable Future	6.1600	93.8400	6.1200	93.8800	(0.649)	0.0000	0.0000	0
2015/03/19	JBAF	20/05/2015			Jibar Tradeable Future	6.1900	93.8100	6.1400	93.8600	(0.808)	0.0000	0.0000	0
2015/03/19	JBAF	17/06/2015			Jibar Tradeable Future	6.2800	93.7200	6.2000	93.8000	(1.274)	0.0000	0.0000	5,000
2015/03/19	JBAF	15/07/2015			Jibar Tradeable Future	6.3100	93.6900	6.2300	93.7700	(1.268)	0.0000	0.0000	0
2015/03/19	JBAF	19/08/2015			Jibar Tradeable Future	6.4200	93.5800	6.3000	93.7000	(1.869)	0.0000	0.0000	0
2015/03/19	JBAF	16/09/2015			Jibar Tradeable Future	6.4600	93.5400	6.3200	93.6800	(2.167)	0.0000	0.0000	0
2015/03/19	JBAF	15/12/2015			Jibar Tradeable Future	6.7100	93.2900	6.5200	93.4800	(2.832)	0.0000	0.0000	0
2015/03/19	JBAF	16/03/2016			Jibar Tradeable Future	6.8900	93.1100	6.6900	93.3100	(2.903)	0.0000	0.0000	0
2015/03/19	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	6.8800	93.1200	(2.962)	0.0000	0.0000	0
2015/03/19	JBAF	21/09/2016			Jibar Tradeable Future	7.2500	92.7500	7.0300	92.9700	(3.034)	0.0000	0.0000	0
2015/03/19	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.1800	92.8200	(2.710)	0.0000	0.0000	0
2015/03/19	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	7.3800	7.3200	92.6800	(0.813)	0.0000	0.0000	0



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2015/03/19	R023	07/05/2015	8.14	Call	Bond Future	2,687.0500	2.6870	3,478.3800	3.4784	29.450	0	0	0
2015/03/19	R023	07/05/2015	8.15	Put	Bond Future	190.0200	0.1900	87.0500	0.0871	(54.189)	0	0	0
2015/03/19	R023	07/05/2015			Bond Future	7.7037	101.7875	7.5496	102.6857	(2.001)	0.0000	0.0000	15,224
2015/03/19	R023	07/05/2015	8.15	Call	Bond Future	2,734.9000	2.7349	3,530.1500	3.5301	29.078	0	0	0
2015/03/19	R023	07/05/2015	8.16	Call	Bond Future	2,783.0000	2.7830	3,582.0700	3.5821	28.713	0	0	0
2015/03/19	R023	07/05/2015	8.14	Put	Bond Future	198.2900	0.1983	91.4000	0.0914	(53.906)	0	0	0
2015/03/19	R023	07/05/2015	8.16	Put	Bond Future	182.0300	0.1820	82.8800	0.0829	(54.469)	0	0	0
2015/03/19	R023	06/08/2015	9.07	Put	Bond Future	70.7500	0.0708	40.4200	0.0404	(42.869)	0	0	911
2015/03/19	R023	06/08/2015	8.24	Call	Bond Future	3,304.2400	3.3042	4,014.8000	4.0148	21.504	0	0	0
2015/03/19	R023	06/08/2015			Bond Future	7.7561	103.4334	7.5954	104.3444	(2.072)	0.0000	0.0000	0
2015/03/19	R023	06/08/2015	9.07	Call	Bond Future	7,142.6100	7.1426	8,023.2300	8.0232	12.329	0	0	0
2015/03/19	R023	06/08/2015	8.26	Put	Bond Future	597.1800	0.5972	403.7700	0.4038	(32.387)	0	0	0
2015/03/19	R023	06/08/2015	8.25	Put	Bond Future	610.2600	0.6103	413.3800	0.4134	(32.262)	0	0	0
2015/03/19	R023	06/08/2015	8.24	Put	Bond Future	623.5800	0.6236	423.1900	0.4232	(32.135)	0	0	0
2015/03/19	R023	06/08/2015	8.25	Call	Bond Future	3,345.3700	3.3454	4,059.4400	4.0594	21.345	0	0	0
2015/03/19	R023	06/08/2015	8.26	Call	Bond Future	3,386.6900	3.3867	4,104.2300	4.1042	21.187	0	0	0
2015/03/19	R186	07/05/2015	7.40	Call	Bond Future	196.0000	0.1960	323.5000	0.3235	65.051	0	0	0
2015/03/19	R186	07/05/2015	8.10	Put	Bond Future	819.6300	0.8196	533.4100	0.5334	(34.921)	0	0	4,229
2015/03/19	R186	07/05/2015			Bond Future	7.9136	123.4873	7.8008	124.4491	(1.426)	7.7872	7.7872	37,293
2015/03/19	R186	07/05/2015	7.50	Put	Bond Future	3,895.4200	3.8954	3,118.2500	3.1182	(19.951)	0	0	4,229
2015/03/19	R186	07/05/2015	8.25	Call	Bond Future	3,287.9000	3.2879	4,062.6800	4.0627	23.565	0	0	0
2015/03/19	R186	07/05/2015	7.30	Call	Bond Future	114.9000	0.1149	198.3400	0.1983	72.620	0	0	0
2015/03/19	R186	07/05/2015	7.80	Put	Bond Future	1,998.6300	1.9986	1,457.9300	1.4579	(27.054)	0	0	300
2015/03/19	R186	07/05/2015	7.45	Put	Bond Future	4,271.1100	4.2711	3,463.7200	3.4637	(18.904)	0	0	4,229
2015/03/19	R186	07/05/2015	8.00	Put	Bond Future	1,129.5000	1.1295	764.2400	0.7642	(32.338)	0	0	4,229
2015/03/19	R186	07/05/2015	8.24	Put	Bond Future	500.8500	0.5009	308.0100	0.3080	(38.503)	0	0	0
2015/03/19	R186	07/05/2015	8.05	Put	Bond Future	965.2800	0.9653	640.6500	0.6406	(33.631)	0	0	4,229
2015/03/19	R186	07/05/2015	8.26	Put	Bond Future	464.9300	0.4649	283.5800	0.2836	(39.006)	0	0	0
2015/03/19	R186	07/05/2015	7.40	Put	Bond Future	4,660.5100	4.6605	3,826.1700	3.8262	(17.902)	0	0	4,229
2015/03/19	R186	07/05/2015	7.50	Call	Bond Future	317.7100	0.3177	502.3800	0.5024	58.125	0	0	0
2015/03/19	R186	07/05/2015	8.25	Put	Bond Future	482.6900	0.4827	295.6300	0.2956	(38.754)	0	0	0
2015/03/19	R186	07/05/2015	8.10	Call	Bond Future	2,385.1400	2.3851	3,060.7600	3.0608	28.326	0	0	0
2015/03/19	R186	07/05/2015	8.26	Call	Bond Future	3,352.1500	3.3521	4,132.6400	4.1326	23.283	0	0	0
2015/03/19	R186	07/05/2015	7.30	Put	Bond Future	5,474.9200	5.4749	4,596.5200	4.5965	(16.044)	0	0	0
2015/03/19	R186	07/05/2015	7.45	Call	Bond Future	251.0800	0.2511	405.5300	0.4055	61.514	0	0	0
2015/03/19	R186	07/05/2015	7.80	Call	Bond Future	1,030.0200	1.0300	1,451.1600	1.4512	40.887	0	0	0
2015/03/19	R186	07/05/2015	8.00	Call	Bond Future	1,858.4800	1.8585	2,455.0600	2.4551	32.100	0	0	0
2015/03/19	R186	07/05/2015	8.24	Call	Bond Future	3,223.9700	3.2240	3,992.9700	3.9930	23.853	0	0	0
2015/03/19	R186	07/05/2015	8.05	Call	Bond Future	2,113.5400	2.1135	2,750.7500	2.7507	30.149	0	0	0
2015/03/19	R186	06/08/2015	8.90	Put	Bond Future	355.4600	0.3555	256.2700	0.2563	(27.905)	0	0	5,350
2015/03/19	R186	06/08/2015	8.00	Put	Bond Future	2,293.8000	2.2938	1,856.5100	1.8565	(19.064)	0	0	0
2015/03/19	R186	06/08/2015			Bond Future	7.9654	120.1868	7.8486	121.1620	(1.466)	0.0000	0.0000	640
2015/03/19	R186	06/08/2015	8.00	Call	Bond Future	2,580.6800	2.5807	3,118.6600	3.1187	20.846	0	0	0
2015/03/19	R186	06/08/2015	8.01	Call	Bond Future	2,624.4600	2.6245	3,167.6600	3.1677	20.698	0	0	0
2015/03/19	R186	06/08/2015	7.99	Call	Bond Future	2,537.8900	2.5379	3,070.6400	3.0706	20.992	0	0	0
2015/03/19	R186	06/08/2015	7.75	Call	Bond Future	1,634.1500	1.6341	2,039.4300	2.0394	24.801	0	0	1,000
2015/03/19	R186	06/08/2015	8.90	Call	Bond Future	7,782.7100	7.7827	8,658.7900	8.6588	11.257	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
2015/03/19	R186	06/08/2015	7.99	Put	Bond Future	2,333.8200	2.3338	1,891.3000	1.8913	(18.961)	0	0	0
2015/03/19	R186	06/08/2015	7.75	Put	Bond Future	3,441.5400	3.4415	2,871.5500	2.8715	(16.562)	0	0	0
2015/03/19	R186	06/08/2015	8.01	Put	Bond Future	2,254.8400	2.2548	1,822.7700	1.8228	(19.162)	0	0	0
2015/03/19	R186	05/11/2015	8.24	Call	Bond Future	4,139.9400	4.1399	4,759.2200	4.7592	14.959	0	0	0
2015/03/19	R186	05/11/2015	8.25	Put	Bond Future	2,227.8900	2.2279	1,860.5000	1.8605	(16.490)	0	0	0
2015/03/19	R186	05/11/2015			Bond Future	8.0065	122.1818	7.8856	123.1723	(1.510)	0.0000	0.0000	0
2015/03/19	R186	05/11/2015	9.00	Put	Bond Future	693.1100	0.6931	547.8700	0.5479	(20.955)	0	0	2,600
2015/03/19	R186	05/11/2015	8.24	Put	Bond Future	2,259.0900	2.2591	1,887.9000	1.8879	(16.431)	0	0	0
2015/03/19	R186	05/11/2015	8.26	Put	Bond Future	2,196.6500	2.1966	1,833.0500	1.8331	(16.552)	0	0	0
2015/03/19	R186	05/11/2015	9.00	Call	Bond Future	8,420.8700	8.4209	9,266.1000	9.2661	10.037	0	0	0
2015/03/19	R186	05/11/2015	8.25	Call	Bond Future	4,188.3900	4.1884	4,811.4700	4.8115	14.876	0	0	0
2015/03/19	R186	05/11/2015	8.26	Call	Bond Future	4,236.7300	4.2367	4,863.6000	4.8636	14.796	0	0	0
2015/03/19	R186	04/02/2016	7.50	Call	Bond Future	1,791.1600	1.7912	2,133.4600	2.1335	19.111	0	0	0
2015/03/19	R186	04/02/2016			Bond Future	8.0348	119.0569	7.9099	120.0617	(1.555)	0.0000	0.0000	5,592
2015/03/19	R186	04/02/2016	7.51	Call	Bond Future	1,818.0000	1.8180	2,163.8000	2.1638	19.021	0	0	0
2015/03/19	R186	04/02/2016	7.50	Put	Bond Future	6,173.6400	6.1736	5,511.2200	5.5112	(10.730)	0	0	0
2015/03/19	R186	04/02/2016	7.49	Call	Bond Future	1,764.9800	1.7650	2,103.8200	2.1038	19.198	0	0	0
2015/03/19	R186	04/02/2016	7.49	Put	Bond Future	6,231.4800	6.2315	5,565.6000	5.5656	(10.686)	0	0	0
2015/03/19	R186	04/02/2016	7.51	Put	Bond Future	6,116.5400	6.1165	5,457.6200	5.4576	(10.773)	0	0	0
2015/03/19	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R197	07/05/2015			Bond Future	287.8272	287.8272	287.1619	287.1619	(0.231)	0.0000	0.0000	1,044
2015/03/19	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R197	07/05/2015	293.99	Put	Bond Future	6,162.7800	6.1628	6,828.0600	6.8281	10.795	0	0	0
2015/03/19	R197	07/05/2015	294.01	Put	Bond Future	6,182.7800	6.1828	6,848.0600	6.8481	10.760	0	0	0
2015/03/19	R197	07/05/2015	294.00	Put	Bond Future	6,172.7800	6.1728	6,838.0600	6.8381	10.778	0	0	0
2015/03/19	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R197	06/08/2015			Bond Future	286.4539	286.4539	285.7727	285.7727	(0.238)	0.0000	0.0000	0
2015/03/19	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R197	06/08/2015	287.99	Put	Bond Future	1,536.1300	1.5361	2,217.2600	2.2173	44.341	0	0	0
2015/03/19	R197	06/08/2015	288.01	Put	Bond Future	1,556.1300	1.5561	2,237.2600	2.2373	43.771	0	0	0
2015/03/19	R197	06/08/2015	288.00	Put	Bond Future	1,546.1300	1.5461	2,227.2600	2.2273	44.054	0	0	0
2015/03/19	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R202	07/05/2015			Bond Future	237.4813	237.4813	237.4392	237.4392	(0.018)	0.0000	0.0000	51,055
2015/03/19	R202	07/05/2015	238.49	Put	Bond Future	1,008.6600	1.0087	1,050.8500	1.0508	4.183	0	0	0
2015/03/19	R202	07/05/2015	238.50	Put	Bond Future	1,018.6600	1.0187	1,060.8500	1.0608	4.142	0	0	0
2015/03/19	R202	07/05/2015	238.51	Put	Bond Future	1,028.6600	1.0287	1,070.8500	1.0708	4.101	0	0	0
2015/03/19	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R202	06/08/2015			Bond Future	238.1270	238.1270	238.0802	238.0802	(0.020)	0.0000	0.0000	0
2015/03/19	R202	06/08/2015	239.99	Put	Bond Future	1,863.0100	1.8630	1,909.8400	1.9098	2.514	0	0	0
2015/03/19	R202	06/08/2015	240.00	Put	Bond Future	1,873.0100	1.8730	1,919.8400	1.9198	2.500	0	0	0
2015/03/19	R202	06/08/2015	240.01	Put	Bond Future	1,883.0100	1.8830	1,929.8400	1.9298	2.487	0	0	0
2015/03/19	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	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
2015/03/19	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R203	07/05/2015			Bond Future	6.9118	104.1340	6.8154	104.3435	(1.395)	0.0000	0.0000	7,710
2015/03/19	R203	07/05/2015	7.24	Put	Bond Future	86.1000	0.0861	51.1800	0.0512	(40.557)	0	0	0
2015/03/19	R203	07/05/2015	7.26	Put	Bond Future	78.5100	0.0785	46.2000	0.0462	(41.154)	0	0	0
2015/03/19	R203	07/05/2015	7.25	Put	Bond Future	82.2300	0.0822	48.6300	0.0486	(40.861)	0	0	0
2015/03/19	R203	07/05/2015	7.25	Call	Bond Future	812.5200	0.8125	988.4200	0.9884	21.649	0	0	0
2015/03/19	R203	07/05/2015	7.24	Call	Bond Future	794.8900	0.7949	969.4700	0.9695	21.963	0	0	0
2015/03/19	R203	07/05/2015	7.26	Call	Bond Future	830.2900	0.8303	1,007.4800	1.0075	21.341	0	0	0
2015/03/19	R203	06/08/2015	6.74	Call	Bond Future	311.2400	0.3112	393.5600	0.3936	26.449	0	0	0
2015/03/19	R203	06/08/2015	6.75	Put	Bond Future	735.1500	0.7352	607.6700	0.6077	(17.341)	0	0	0
2015/03/19	R203	06/08/2015			Bond Future	6.9633	105.8179	6.8550	106.0290	(1.554)	0.0000	0.0000	0
2015/03/19	R203	06/08/2015	6.75	Call	Bond Future	318.6300	0.3186	402.2300	0.4022	26.237	0	0	0
2015/03/19	R203	06/08/2015	6.76	Call	Bond Future	326.1300	0.3261	411.0100	0.4110	26.026	0	0	0
2015/03/19	R203	06/08/2015	6.74	Put	Bond Future	747.3500	0.7473	618.5900	0.6186	(17.229)	0	0	0
2015/03/19	R203	06/08/2015	6.76	Put	Bond Future	723.0700	0.7231	596.8700	0.5969	(17.453)	0	0	0
2015/03/19	R203	05/11/2015	5.99	Call	Bond Future	69.2700	0.0693	94.4300	0.0944	36.322	0	0	0
2015/03/19	R203	05/11/2015	6.00	Put	Bond Future	1,798.0100	1.7980	1,609.9500	1.6100	(10.459)	0	0	0
2015/03/19	R203	05/11/2015			Bond Future	6.9870	103.4067	6.8637	103.6205	(1.766)	0.0000	0.0000	0
2015/03/19	R203	05/11/2015	6.00	Call	Bond Future	71.1200	0.0711	96.8200	0.0968	36.136	0	0	0
2015/03/19	R203	05/11/2015	6.01	Call	Bond Future	73.1600	0.0732	99.4400	0.0994	35.921	0	0	0
2015/03/19	R203	05/11/2015	5.99	Put	Bond Future	1,813.8500	1.8138	1,625.2500	1.6253	(10.398)	0	0	0
2015/03/19	R203	05/11/2015	6.01	Put	Bond Future	1,782.3600	1.7824	1,594.8800	1.5949	(10.519)	0	0	0
2015/03/19	R204	07/05/2015	7.51	Put	Bond Future	141.7800	0.1418	85.3000	0.0853	(39.836)	0	0	0
2015/03/19	R204	07/05/2015			Bond Future	7.1842	105.6629	7.0842	105.9817	(1.392)	0.0000	0.0000	12,556
2015/03/19	R204	07/05/2015	7.50	Put	Bond Future	148.1200	0.1481	89.5500	0.0896	(39.542)	0	0	0
2015/03/19	R204	07/05/2015	7.49	Call	Bond Future	1,121.7900	1.1218	1,379.9500	1.3800	23.013	0	0	0
2015/03/19	R204	07/05/2015	7.50	Call	Bond Future	1,146.7900	1.1468	1,407.0500	1.4071	22.695	0	0	0
2015/03/19	R204	07/05/2015	7.51	Call	Bond Future	1,171.8700	1.1719	1,434.2200	1.4342	22.387	0	0	0
2015/03/19	R204	07/05/2015	7.49	Put	Bond Future	154.5600	0.1546	93.8900	0.0939	(39.253)	0	0	0
2015/03/19	R204	06/08/2015	7.74	Call	Bond Future	1,738.2200	1.7382	1,990.8700	1.9909	14.535	0	0	0
2015/03/19	R204	06/08/2015	7.75	Put	Bond Future	273.6100	0.2736	205.4000	0.2054	(24.930)	0	0	0
2015/03/19	R204	06/08/2015			Bond Future	7.2457	103.3354	7.1376	103.6576	(1.491)	0.0000	0.0000	100
2015/03/19	R204	06/08/2015	8.41	Call	Bond Future	3,440.1500	3.4401	3,747.4600	3.7475	8.933	0	0	0
2015/03/19	R204	06/08/2015	7.74	Put	Bond Future	280.1500	0.2802	210.6200	0.2106	(24.819)	0	0	0
2015/03/19	R204	06/08/2015	7.76	Put	Bond Future	267.2100	0.2672	200.2900	0.2003	(25.044)	0	0	0
2015/03/19	R204	06/08/2015	8.41	Put	Bond Future	46.5400	0.0465	31.6700	0.0317	(31.951)	0	0	699
2015/03/19	R204	06/08/2015	7.75	Call	Bond Future	1,760.9100	1.7609	2,014.8800	2.0149	14.423	0	0	0
2015/03/19	R204	06/08/2015	7.76	Call	Bond Future	1,783.7300	1.7837	2,038.9900	2.0390	14.310	0	0	0
2015/03/19	R204	05/11/2015			Bond Future	7.2850	105.0506	7.1675	105.3773	(1.613)	0.0000	0.0000	0
2015/03/19	R204	05/11/2015	6.25	Call	Bond Future	127.1300	0.1271	167.2800	0.1673	31.582	0	0	0
2015/03/19	R204	05/11/2015	6.24	Put	Bond Future	3,075.7200	3.0757	2,788.4000	2.7884	(9.342)	0	0	0
2015/03/19	R204	05/11/2015	6.26	Put	Bond Future	3,024.4600	3.0245	2,738.7200	2.7387	(9.448)	0	0	0
2015/03/19	R204	05/11/2015	6.25	Put	Bond Future	3,050.0600	3.0501	2,763.5200	2.7635	(9.395)	0	0	0
2015/03/19	R204	05/11/2015	6.26	Call	Bond Future	130.2700	0.1303	171.2200	0.1712	31.435	0	0	0
2015/03/19	R204	05/11/2015	6.24	Call	Bond Future	124.0500	0.1240	163.4200	0.1634	31.737	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
2015/03/19	R207	07/05/2015			Bond Future	7.3625	101.8896	7.2272	102.4177	(1.838)	0.0000	0.0000	34,749
2015/03/19	R207	07/05/2015	8.25	Call	Bond Future	3,389.9000	3.3899	3,911.2000	3.9112	15.378	0	0	0
2015/03/19	R207	07/05/2015	7.73	Call	Bond Future	1,572.5500	1.5725	2,023.0200	2.0230	28.646	0	0	66
2015/03/19	R207	07/05/2015	8.24	Put	Bond Future	11.2400	0.0112	4.1200	0.0041	(63.345)	0	0	0
2015/03/19	R207	07/05/2015	7.73	Put	Bond Future	156.1000	0.1561	78.5400	0.0785	(49.686)	0	0	0
2015/03/19	R207	07/05/2015	8.26	Put	Bond Future	9.9700	0.0100	3.6100	0.0036	(63.791)	0	0	0
2015/03/19	R207	07/05/2015	8.25	Put	Bond Future	10.5800	0.0106	3.8500	0.0039	(63.611)	0	0	0
2015/03/19	R207	07/05/2015	8.26	Call	Bond Future	3,426.5700	3.4266	3,948.2400	3.9482	15.224	0	0	0
2015/03/19	R207	07/05/2015	8.24	Call	Bond Future	3,353.2700	3.3533	3,874.1800	3.8742	15.534	0	0	0
2015/03/19	R207	06/08/2015	7.76	Call	Bond Future	1,760.0300	1.7600	2,143.8200	2.1438	21.806	0	0	0
2015/03/19	R207	06/08/2015			Bond Future	7.4247	99.8946	7.2806	100.4295	(1.941)	0.0000	0.0000	100
2015/03/19	R207	06/08/2015	7.74	Call	Bond Future	1,709.8000	1.7098	2,088.5400	2.0885	22.151	0	0	0
2015/03/19	R207	06/08/2015	7.75	Call	Bond Future	1,734.9500	1.7350	2,116.2100	2.1162	21.975	0	0	0
2015/03/19	R207	06/08/2015	7.46	Call	Bond Future	1,082.0000	1.0820	1,381.7100	1.3817	27.700	0	0	70
2015/03/19	R207	06/08/2015	7.74	Put	Bond Future	551.5200	0.5515	395.4400	0.3954	(28.300)	0	0	0
2015/03/19	R207	06/08/2015	7.76	Put	Bond Future	528.8400	0.5288	377.8100	0.3778	(28.559)	0	0	0
2015/03/19	R207	06/08/2015	7.46	Put	Bond Future	951.3700	0.9514	716.2600	0.7163	(24.713)	0	0	0
2015/03/19	R207	06/08/2015	7.75	Put	Bond Future	540.2000	0.5402	386.6400	0.3866	(28.427)	0	0	0
2015/03/19	R207	05/11/2015	7.76	Call	Bond Future	1,872.3900	1.8724	2,229.5600	2.2296	19.076	0	0	0
2015/03/19	R207	05/11/2015			Bond Future	7.4640	101.5529	7.3103	102.0958	(2.059)	0.0000	0.0000	0
2015/03/19	R207	05/11/2015	7.74	Call	Bond Future	1,828.0500	1.8281	2,180.9900	2.1810	19.307	0	0	0
2015/03/19	R207	05/11/2015	7.75	Call	Bond Future	1,850.3100	1.8503	2,205.3600	2.2054	19.189	0	0	0
2015/03/19	R207	05/11/2015	7.43	Call	Bond Future	1,209.7300	1.2097	1,492.1100	1.4921	23.342	0	0	53
2015/03/19	R207	05/11/2015	7.74	Put	Bond Future	862.3900	0.8624	672.4500	0.6725	(22.025)	0	0	0
2015/03/19	R207	05/11/2015	7.76	Put	Bond Future	837.1900	0.8372	651.4800	0.6515	(22.183)	0	0	0
2015/03/19	R207	05/11/2015	7.43	Put	Bond Future	1,329.6500	1.3297	1,069.1500	1.0692	(19.592)	0	0	0
2015/03/19	R207	05/11/2015	7.75	Put	Bond Future	849.8700	0.8499	662.0400	0.6620	(22.101)	0	0	0
2015/03/19	R207	04/02/2016	7.27	Put	Bond Future	1,801.1900	1.8012	1,501.6500	1.5016	(16.630)	0	0	0
2015/03/19	R207	04/02/2016	7.49	Put	Bond Future	1,416.1100	1.4161	1,161.6600	1.1617	(17.968)	0	0	0
2015/03/19	R207	04/02/2016			Bond Future	7.4803	99.7181	7.3161	100.2678	(2.194)	0.0000	0.0000	0
2015/03/19	R207	04/02/2016	7.51	Put	Bond Future	1,384.2600	1.3843	1,133.8500	1.1339	(18.090)	0	0	0
2015/03/19	R207	04/02/2016	7.27	Call	Bond Future	1,096.2900	1.0963	1,346.4700	1.3465	22.821	0	0	43
2015/03/19	R207	04/02/2016	7.50	Call	Bond Future	1,465.8800	1.4659	1,763.1700	1.7632	20.281	0	0	0
2015/03/19	R207	04/02/2016	7.51	Call	Bond Future	1,483.3600	1.4834	1,782.6700	1.7827	20.178	0	0	0
2015/03/19	R207	04/02/2016	7.50	Put	Bond Future	1,400.1200	1.4001	1,147.6900	1.1477	(18.029)	0	0	0
2015/03/19	R207	04/02/2016	7.49	Call	Bond Future	1,448.5100	1.4485	1,743.7800	1.7438	20.384	0	0	0
2015/03/19	R208	07/05/2015	8.01	Call	Bond Future	2,513.8800	2.5139	3,083.2700	3.0833	22.650	0	0	0
2015/03/19	R208	07/05/2015			Bond Future	7.4756	97.3590	7.3413	97.9788	(1.797)	0.0000	0.0000	60,821
2015/03/19	R208	07/05/2015	7.99	Call	Bond Future	2,433.9500	2.4340	2,999.0400	2.9990	23.217	0	0	0
2015/03/19	R208	07/05/2015	8.00	Call	Bond Future	2,473.8700	2.4739	3,041.1400	3.0411	22.930	0	0	0
2015/03/19	R208	07/05/2015	7.99	Put	Bond Future	105.0100	0.1050	50.3000	0.0503	(52.100)	0	0	0
2015/03/19	R208	07/05/2015	8.00	Put	Bond Future	100.3300	0.1003	47.8000	0.0478	(52.357)	0	0	0
2015/03/19	R208	07/05/2015	8.01	Put	Bond Future	95.7700	0.0958	45.3600	0.0454	(52.637)	0	0	0
2015/03/19	R208	06/08/2015			Bond Future	7.5294	98.9334	7.3881	99.5615	(1.877)	7.3200	7.3200	0
2015/03/19	R208	06/08/2015	8.00	Call	Bond Future	2,532.4000	2.5324	3,019.6900	3.0197	19.242	0	0	0
2015/03/19	R208	06/08/2015	8.85	Call	Bond Future	5,687.8900	5.6879	6,296.0700	6.2961	10.693	0	0	0
2015/03/19	R208	06/08/2015	8.01	Call	Bond Future	2,564.9900	2.5650	3,054.8100	3.0548	19.096	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
2015/03/19	R208	06/08/2015	7.99	Call	Bond Future	2,499.9600	2.5000	2,984.6900	2.9847	19.390	0	0	0
2015/03/19	R208	06/08/2015	8.01	Put	Bond Future	465.4600	0.4655	327.1200	0.3271	(29.721)	0	0	0
2015/03/19	R208	06/08/2015	8.00	Put	Bond Future	475.9800	0.4760	335.1100	0.3351	(29.596)	0	0	0
2015/03/19	R208	06/08/2015	8.85	Put	Bond Future	50.3500	0.0504	30.3700	0.0304	(39.682)	0	0	198
2015/03/19	R208	06/08/2015	7.99	Put	Bond Future	486.6900	0.4867	343.2600	0.3433	(29.471)	0	0	0
2015/03/19	R208	05/11/2015			Bond Future	7.5693	97.1747	7.4203	97.8124	(1.968)	0.0000	0.0000	0
2015/03/19	R208	05/11/2015	8.48	Call	Bond Future	4,150.1400	4.1501	4,692.9100	4.6929	13.078	0	0	0
2015/03/19	R208	05/11/2015	7.74	Put	Bond Future	1,203.6200	1.2036	954.2900	0.9543	(20.715)	0	0	0
2015/03/19	R208	05/11/2015	7.75	Call	Bond Future	1,952.9100	1.9529	2,343.9800	2.3440	20.025	0	0	0
2015/03/19	R208	05/11/2015	7.76	Call	Bond Future	1,978.0100	1.9780	2,371.7100	2.3717	19.904	0	0	0
2015/03/19	R208	05/11/2015	8.48	Put	Bond Future	359.5800	0.3596	264.6200	0.2646	(26.409)	0	0	2,200
2015/03/19	R208	05/11/2015	7.74	Call	Bond Future	1,928.2800	1.9283	2,316.6800	2.3167	20.142	0	0	0
2015/03/19	R208	05/11/2015	7.76	Put	Bond Future	1,168.8900	1.1689	924.8600	0.9249	(20.877)	0	0	0
2015/03/19	R208	05/11/2015	7.75	Put	Bond Future	1,186.0100	1.1860	939.3500	0.9394	(20.797)	0	0	0
2015/03/19	R209	07/05/2015			Bond Future	8.4591	79.2188	8.3673	79.9696	(1.086)	8.3080	8.3080	20,748
2015/03/19	R209	07/05/2015	8.99	Put	Bond Future	262.4400	0.2624	171.3200	0.1713	(34.720)	0	0	0
2015/03/19	R209	07/05/2015	7.30	Call	Bond Future	4.0600	0.0041	7.2300	0.0072	78.079	0	0	0
2015/03/19	R209	07/05/2015	8.30	Put	Bond Future	2,239.6900	2.2397	1,782.7400	1.7827	(20.402)	0	0	700
2015/03/19	R209	07/05/2015	9.01	Put	Bond Future	242.9300	0.2429	157.5900	0.1576	(35.129)	0	0	0
2015/03/19	R209	07/05/2015	8.99	Call	Bond Future	4,397.4700	4.3975	5,057.1900	5.0572	15.002	0	0	0
2015/03/19	R209	07/05/2015	9.00	Put	Bond Future	252.5300	0.2525	164.3300	0.1643	(34.927)	0	0	0
2015/03/19	R209	07/05/2015	9.00	Call	Bond Future	4,462.2300	4.4622	5,124.8700	5.1249	14.850	0	0	0
2015/03/19	R209	07/05/2015	7.30	Put	Bond Future	10,326.6500	10.3266	9,578.9800	9.5790	(7.240)	0	0	0
2015/03/19	R209	07/05/2015	8.30	Call	Bond Future	932.2700	0.9323	1,226.1600	1.2262	31.524	0	0	0
2015/03/19	R209	07/05/2015	9.01	Call	Bond Future	4,527.1900	4.5272	5,192.6900	5.1927	14.700	0	0	0
2015/03/19	R209	06/08/2015	8.99	Put	Bond Future	1,073.6200	1.0736	880.4500	0.8805	(17.992)	0	0	0
2015/03/19	R209	06/08/2015			Bond Future	8.5070	80.4998	8.4129	81.2613	(1.107)	8.3520	8.3520	0
2015/03/19	R209	06/08/2015	9.01	Put	Bond Future	1,033.3100	1.0333	845.8300	0.8458	(18.144)	0	0	0
2015/03/19	R209	06/08/2015	9.90	Call	Bond Future	10,210.1400	10.2101	10,937.4100	10.9374	7.123	0	0	0
2015/03/19	R209	06/08/2015	9.00	Call	Bond Future	4,865.6500	4.8656	5,436.9100	5.4369	11.741	0	0	0
2015/03/19	R209	06/08/2015	9.01	Call	Bond Future	4,920.0300	4.9200	5,494.1300	5.4941	11.669	0	0	0
2015/03/19	R209	06/08/2015	9.00	Put	Bond Future	1,053.3100	1.0533	862.9900	0.8630	(18.069)	0	0	0
2015/03/19	R209	06/08/2015	8.99	Call	Bond Future	4,811.4700	4.8115	5,379.8800	5.3799	11.814	0	0	0
2015/03/19	R209	06/08/2015	9.90	Put	Bond Future	135.7300	0.1357	101.4200	0.1014	(25.278)	0	0	2,914
2015/03/19	R209	05/11/2015	7.99	Put	Bond Future	6,064.0600	6.0641	5,530.4100	5.5304	(8.800)	0	0	0
2015/03/19	R209	05/11/2015			Bond Future	8.5477	78.6871	8.4512	79.4607	(1.129)	0.0000	0.0000	0
2015/03/19	R209	05/11/2015	8.01	Put	Bond Future	5,939.9100	5.9399	5,412.0900	5.4121	(8.886)	0	0	0
2015/03/19	R209	05/11/2015	7.99	Call	Bond Future	1,430.1900	1.4302	1,670.1800	1.6702	16.780	0	0	0
2015/03/19	R209	05/11/2015	8.00	Put	Bond Future	6,001.7800	6.0018	5,471.0400	5.4710	(8.843)	0	0	0
2015/03/19	R209	05/11/2015	8.00	Call	Bond Future	1,454.5800	1.4546	1,697.4800	1.6975	16.699	0	0	0
2015/03/19	R209	05/11/2015	8.01	Call	Bond Future	1,479.2400	1.4792	1,725.0600	1.7251	16.618	0	0	0
2015/03/19	R210	07/05/2015			Bond Future	174.5167	174.5167	174.4859	174.4859	(0.018)	0.0000	0.0000	829
2015/03/19	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R210	07/05/2015	176.99	Put	Bond Future	2,473.3000	2.4733	2,504.0600	2.5041	1.244	0	0	0
2015/03/19	R210	07/05/2015	177.01	Put	Bond Future	2,493.3000	2.4933	2,524.0600	2.5241	1.234	0	0	0
2015/03/19	R210	07/05/2015	177.00	Put	Bond Future	2,483.3000	2.4833	2,514.0600	2.5141	1.239	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
2015/03/19	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R210	06/08/2015			Bond Future	177.3534	177.3534	177.3190	177.3190	(0.019)	0.0000	0.0000	0
2015/03/19	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R210	06/08/2015	178.99	Put	Bond Future	1,636.6200	1.6366	1,670.9800	1.6710	2.099	0	0	0
2015/03/19	R210	06/08/2015	179.01	Put	Bond Future	1,656.6200	1.6566	1,690.9800	1.6910	2.074	0	0	0
2015/03/19	R210	06/08/2015	179.00	Put	Bond Future	1,646.6200	1.6466	1,680.9800	1.6810	2.087	0	0	0
2015/03/19	R211	07/05/2015	134.99	Put	Bond Future	3,714.3600	3.7144	3,738.4000	3.7384	0.647	0	0	0
2015/03/19	R211	07/05/2015			Bond Future	131.2756	131.2756	131.2516	131.2516	(0.018)	0.0000	0.0000	1,120
2015/03/19	R211	07/05/2015	135.01	Put	Bond Future	3,734.3600	3.7344	3,758.4000	3.7584	0.644	0	0	0
2015/03/19	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R211	07/05/2015	135.00	Put	Bond Future	3,724.3600	3.7244	3,748.4000	3.7484	0.645	0	0	0
2015/03/19	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R211	06/08/2015			Bond Future	131.7914	131.7914	131.7647	131.7647	(0.020)	0.0000	0.0000	0
2015/03/19	R211	06/08/2015	134.99	Put	Bond Future	3,198.6200	3.1986	3,225.3500	3.2254	0.836	0	0	0
2015/03/19	R211	06/08/2015	135.01	Put	Bond Future	3,218.6200	3.2186	3,245.3500	3.2454	0.830	0	0	0
2015/03/19	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R211	06/08/2015	135.00	Put	Bond Future	3,208.6200	3.2086	3,235.3500	3.2354	0.833	0	0	0
2015/03/19	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R212	07/05/2015			Bond Future	137.5890	137.5890	137.5644	137.5644	(0.018)	0.0000	0.0000	1,145
2015/03/19	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R212	07/05/2015	140.99	Put	Bond Future	3,401.0100	3.4010	3,425.5700	3.4256	0.722	0	0	0
2015/03/19	R212	07/05/2015	141.01	Put	Bond Future	3,421.0100	3.4210	3,445.5700	3.4456	0.718	0	0	0
2015/03/19	R212	07/05/2015	141.00	Put	Bond Future	3,411.0100	3.4110	3,435.5700	3.4356	0.720	0	0	0
2015/03/19	R212	06/08/2015	141.01	Put	Bond Future	2,960.6600	2.9607	2,987.9400	2.9879	0.921	0	0	0
2015/03/19	R212	06/08/2015			Bond Future	138.0493	138.0493	138.0221	138.0221	(0.020)	0.0000	0.0000	0
2015/03/19	R212	06/08/2015	141.00	Put	Bond Future	2,950.6600	2.9507	2,977.9400	2.9779	0.925	0	0	0
2015/03/19	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R212	06/08/2015	140.99	Put	Bond Future	2,940.6600	2.9407	2,967.9400	2.9679	0.928	0	0	0
2015/03/19	R213	07/05/2015	8.74	Call	Bond Future	3,526.7700	3.5268	4,172.3000	4.1723	18.304	0	0	0
2015/03/19	R213	07/05/2015	8.75	Put	Bond Future	372.4200	0.3724	243.0100	0.2430	(34.748)	0	0	0
2015/03/19	R213	07/05/2015			Bond Future	8.3359	89.7546	8.2388	90.5336	(1.165)	0.0000	0.0000	16,829
2015/03/19	R213	07/05/2015	8.75	Call	Bond Future	3,588.3500	3.5883	4,237.9300	4.2379	18.102	0	0	0
2015/03/19	R213	07/05/2015	8.76	Call	Bond Future	3,650.2700	3.6503	4,303.8000	4.3038	17.904	0	0	0
2015/03/19	R213	07/05/2015	8.74	Put	Bond Future	386.5400	0.3865	253.0800	0.2531	(34.527)	0	0	0
2015/03/19	R213	07/05/2015	8.76	Put	Bond Future	358.7400	0.3587	233.2800	0.2333	(34.972)	0	0	0
2015/03/19	R213	06/08/2015			Bond Future	8.3866	91.2060	8.2868	91.9959	(1.190)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/19	R213	06/08/2015	8.49	Put	Bond Future	2,023.0100		2.0230	1,692.2300	1.6922	(16.351)	0	0	0
2015/03/19	R213	06/08/2015	8.51	Put	Bond Future	1,954.6900		1.9547	1,631.8200	1.6318	(16.518)	0	0	0
2015/03/19	R213	06/08/2015	8.49	Call	Bond Future	2,831.0600		2.8311	3,290.2300	3.2902	16.219	0	0	0
2015/03/19	R213	06/08/2015	8.50	Put	Bond Future	1,988.4100		1.9884	1,661.6000	1.6616	(16.436)	0	0	0
2015/03/19	R213	06/08/2015	8.50	Call	Bond Future	2,874.0700		2.8741	3,337.2100	3.3372	16.114	0	0	0
2015/03/19	R213	06/08/2015	8.51	Call	Bond Future	2,917.8600		2.9179	3,384.9400	3.3849	16.008	0	0	0
2015/03/19	R213	05/11/2015	7.76	Call	Bond Future	1,095.9300		1.0959	1,308.1100	1.3081	19.361	0	0	0
2015/03/19	R213	05/11/2015			Bond Future	8.4316		89.1743	8.3290	89.9766	(1.217)	0.0000	0.0000	0
2015/03/19	R213	05/11/2015	7.74	Call	Bond Future	1,055.9100		1.0559	1,262.3900	1.2624	19.555	0	0	0
2015/03/19	R213	05/11/2015	7.75	Call	Bond Future	1,075.9000		1.0759	1,285.2400	1.2852	19.457	0	0	0
2015/03/19	R213	05/11/2015	7.74	Put	Bond Future	6,668.6500		6.6687	6,072.8100	6.0728	(8.935)	0	0	0
2015/03/19	R213	05/11/2015	7.76	Put	Bond Future	6,539.4400		6.5394	5,949.3000	5.9493	(9.024)	0	0	0
2015/03/19	R213	05/11/2015	7.75	Put	Bond Future	6,603.9700		6.6040	6,010.9900	6.0110	(8.979)	0	0	0
2015/03/19	R214	07/05/2015			Bond Future	8.4774		80.6864	8.3906	81.4434	(1.023)	0.0000	0.0000	15,271
2015/03/19	R214	07/05/2015	9.15	Call	Bond Future	5,664.2000		5.6642	6,361.6300	6.3616	12.313	0	0	0
2015/03/19	R214	07/05/2015	9.16	Call	Bond Future	5,734.5900		5.7346	6,434.0600	6.4341	12.197	0	0	0
2015/03/19	R214	07/05/2015	9.14	Put	Bond Future	174.1400		0.1741	112.5700	0.1126	(35.357)	0	0	0
2015/03/19	R214	07/05/2015	9.16	Put	Bond Future	160.7300		0.1607	103.2900	0.1033	(35.737)	0	0	0
2015/03/19	R214	07/05/2015	9.15	Put	Bond Future	167.3200		0.1673	107.8400	0.1078	(35.549)	0	0	0
2015/03/19	R214	07/05/2015	9.14	Call	Bond Future	5,593.9100		5.5939	6,289.2500	6.2892	12.430	0	0	0
2015/03/19	R214	06/08/2015	8.76	Put	Bond Future	1,819.7300		1.8197	1,544.0800	1.5441	(15.148)	0	0	0
2015/03/19	R214	06/08/2015			Bond Future	8.5224		81.9911	8.4335	82.7590	(1.042)	0.0000	0.0000	0
2015/03/19	R214	06/08/2015	8.75	Put	Bond Future	1,851.5300		1.8515	1,572.3900	1.5724	(15.076)	0	0	0
2015/03/19	R214	06/08/2015	8.74	Call	Bond Future	3,715.8500		3.7158	4,201.0300	4.2010	13.057	0	0	0
2015/03/19	R214	06/08/2015	8.75	Call	Bond Future	3,766.1100		3.7661	4,254.8100	4.2548	12.976	0	0	0
2015/03/19	R214	06/08/2015	8.76	Call	Bond Future	3,816.6900		3.8167	4,308.8800	4.3089	12.896	0	0	0
2015/03/19	R214	06/08/2015	8.74	Put	Bond Future	1,883.7800		1.8838	1,601.1200	1.6011	(15.005)	0	0	0
2015/03/19	R214	05/11/2015			Bond Future	8.5623		80.0598	8.4713	80.8397	(1.062)	0.0000	0.0000	0
2015/03/19	R214	05/11/2015	7.99	Put	Bond Future	6,631.8300		6.6318	6,089.7700	6.0898	(8.174)	0	0	0
2015/03/19	R214	05/11/2015	8.00	Put	Bond Future	6,563.9400		6.5639	6,024.8100	6.0248	(8.214)	0	0	0
2015/03/19	R214	05/11/2015	8.01	Put	Bond Future	6,496.3000		6.4963	5,960.0900	5.9601	(8.254)	0	0	0
2015/03/19	R214	05/11/2015	7.99	Call	Bond Future	1,511.7600		1.5118	1,749.5600	1.7496	15.730	0	0	0
2015/03/19	R214	05/11/2015	8.00	Call	Bond Future	1,537.8500		1.5378	1,778.5800	1.7786	15.654	0	0	0
2015/03/19	R214	05/11/2015	8.01	Call	Bond Future	1,564.0200		1.5640	1,807.6700	1.8077	15.578	0	0	0
2015/03/19	R214	04/02/2016			Bond Future	8.5953		81.4851	8.5023	82.2766	(1.082)	0.0000	0.0000	4,320
2015/03/19	R214	04/02/2016	7.99	Put	Bond Future	7,343.7700		7.3438	6,812.4300	6.8124	(7.235)	0	0	0
2015/03/19	R214	04/02/2016	8.00	Call	Bond Future	1,982.7500		1.9828	2,245.5000	2.2455	13.252	0	0	0
2015/03/19	R214	04/02/2016	8.01	Call	Bond Future	2,010.6800		2.0107	2,276.0300	2.2760	13.197	0	0	0
2015/03/19	R214	04/02/2016	7.99	Call	Bond Future	1,954.7800		1.9548	2,214.9300	2.2149	13.308	0	0	0
2015/03/19	R214	04/02/2016	8.01	Put	Bond Future	7,212.3400		7.2123	6,686.2000	6.6862	(7.295)	0	0	0
2015/03/19	R214	04/02/2016	8.00	Put	Bond Future	7,277.9900		7.2780	6,749.2500	6.7492	(7.265)	0	0	0
2015/03/19	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R248	07/05/2015			Bond Future	8.5228		104.2068	8.4361	105.1879	(1.018)	0.0000	0.0000	37,576
2015/03/19	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R248	07/05/2015	9.26	Call	Bond Future	7,719.5500		7.7196	8,700.6200	8.7006	12.709	0	0	0

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2015/03/19	R248	07/05/2015	9.24	Call	Bond Future	7,523.7500	7.5238	8,504.8200	8.5048	13.040	0	0	0
2015/03/19	R248	07/05/2015	9.25	Call	Bond Future	7,621.7400	7.6217	8,602.8100	8.6028	12.872	0	0	0
2015/03/19	R248	06/08/2015	8.76	Call	Bond Future	2,084.5700	2.0846	3,079.7300	3.0797	47.739	0	0	0
2015/03/19	R248	06/08/2015			Bond Future	8.5688	105.8919	8.4799	106.8871	(1.038)	0.0000	0.0000	745
2015/03/19	R248	06/08/2015	8.74	Call	Bond Future	1,870.0500	1.8700	2,865.2100	2.8652	53.216	0	0	0
2015/03/19	R248	06/08/2015	8.75	Call	Bond Future	1,977.4100	1.9774	2,972.5700	2.9726	50.326	0	0	0
2015/03/19	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R248	05/11/2015	8.01	Put	Bond Future	6,985.6800	6.9857	5,974.9600	5.9750	(14.468)	0	0	0
2015/03/19	R248	05/11/2015			Bond Future	8.6096	103.2177	8.5185	104.2285	(1.058)	0.0000	0.0000	0
2015/03/19	R248	05/11/2015	8.00	Put	Bond Future	7,109.1400	7.1091	6,098.4200	6.0984	(14.217)	0	0	0
2015/03/19	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/19	R248	05/11/2015	7.99	Put	Bond Future	7,232.8500	7.2328	6,222.1300	6.2221	(13.974)	0	0	0

**Total**

**442793**