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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/03/2015 TO 20/03/2015

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
2015/03/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	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
2015/03/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2025	07/05/2015			Bond Future	118.6543	118.6543	118.6332	118.6332	(0.018)	0.0000	0.0000	16
2015/03/20	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2025	07/05/2015	120.99	Put	Bond Future	2,335.6800	2.3357	2,356.8200	2.3568	0.905	0	0	0
2015/03/20	2025	07/05/2015	121.01	Put	Bond Future	2,355.6800	2.3557	2,376.8200	2.3768	0.897	0	0	0
2015/03/20	2025	07/05/2015	121.00	Put	Bond Future	2,345.6800	2.3457	2,366.8200	2.3668	0.901	0	0	0
2015/03/20	2025	06/08/2015	120.99	Put	Bond Future	1,574.7000	1.5747	1,598.0200	1.5980	1.481	0	0	0
2015/03/20	2025	06/08/2015			Bond Future	119.4153	119.4153	119.3920	119.3920	(0.020)	0.0000	0.0000	0
2015/03/20	2025	06/08/2015	121.01	Put	Bond Future	1,594.7000	1.5947	1,618.0200	1.6180	1.462	0	0	0
2015/03/20	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2025	06/08/2015	121.00	Put	Bond Future	1,584.7000	1.5847	1,608.0200	1.6080	1.472	0	0	0
2015/03/20	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2030	07/05/2015			Bond Future	8.1923	100.5851	8.1967	100.5479	0.054	0.0000	0.0000	5,805
2015/03/20	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2030	07/05/2015	8.74	Call	Bond Future	4,437.6700	4.4377	4,400.4400	4.4004	(0.839)	0	0	0
2015/03/20	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2030	07/05/2015	8.75	Call	Bond Future	4,516.0400	4.5160	4,478.8100	4.4788	(0.824)	0	0	0
2015/03/20	2030	07/05/2015	8.76	Call	Bond Future	4,594.3100	4.5943	4,557.0800	4.5571	(0.810)	0	0	0
2015/03/20	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2030	06/08/2015			Bond Future	8.2458	98.2016	8.2505	98.1624	0.058	0.0000	0.0000	0
2015/03/20	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2030	06/08/2015	7.74	Put	Bond Future	4,294.1900	4.2942	4,333.3200	4.3333	0.911	0	0	0
2015/03/20	2030	06/08/2015	7.76	Put	Bond Future	4,119.4500	4.1194	4,158.5800	4.1586	0.950	0	0	0
2015/03/20	2030	06/08/2015	7.75	Put	Bond Future	4,206.7700	4.2068	4,245.9000	4.2459	0.930	0	0	0
2015/03/20	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2032	07/05/2015			Bond Future	8.3258	100.2509	8.3303	100.2111	0.054	0.0000	0.0000	18
2015/03/20	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2032	07/05/2015	8.50	Call	Bond Future	1,539.2800	1.5393	1,499.4300	1.4994	(2.589)	0	0	0
2015/03/20	2032	07/05/2015	8.51	Call	Bond Future	1,626.5900	1.6266	1,586.7400	1.5867	(2.450)	0	0	0
2015/03/20	2032	07/05/2015	8.49	Call	Bond Future	1,451.8500	1.4519	1,412.0000	1.4120	(2.745)	0	0	0
2015/03/20	2032	06/08/2015	8.50	Call	Bond Future	1,071.4400	1.0714	1,029.6600	1.0297	(3.899)	0	0	0
2015/03/20	2032	06/08/2015			Bond Future	8.3775	101.8704	8.3823	101.8286	0.057	0.0000	0.0000	0
2015/03/20	2032	06/08/2015	8.51	Call	Bond Future	1,158.1700	1.1582	1,116.3900	1.1164	(3.607)	0	0	0

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2015/03/20	2032	06/08/2015	8.49	Call	Bond Future	984.6000	0.9846	942.8200	0.9428	(4.243)	0	0	0
2015/03/20	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2032	05/11/2015			Bond Future	8.4210	99.4040	8.4258	99.3623	0.057	0.0000	0.0000	0
2015/03/20	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2032	05/11/2015	7.99	Put	Bond Future	3,859.0900	3.8591	3,900.7000	3.9007	1.078	0	0	0
2015/03/20	2032	05/11/2015	8.01	Put	Bond Future	3,675.2500	3.6752	3,716.8600	3.7169	1.132	0	0	0
2015/03/20	2032	05/11/2015	8.00	Put	Bond Future	3,767.1100	3.7671	3,808.7200	3.8087	1.105	0	0	0
2015/03/20	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2037	07/05/2015			Bond Future	8.4260	103.0823	8.4304	103.0379	0.053	0.0000	0.0000	32,365
2015/03/20	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2037	07/05/2015	9.01	Call	Bond Future	5,559.6200	5.5596	5,515.2500	5.5152	(0.798)	0	0	0
2015/03/20	2037	07/05/2015	8.99	Call	Bond Future	5,377.2900	5.3773	5,332.9200	5.3329	(0.825)	0	0	0
2015/03/20	2037	07/05/2015	9.00	Call	Bond Future	5,468.5200	5.4685	5,424.1500	5.4241	(0.811)	0	0	0
2015/03/20	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2037	06/08/2015			Bond Future	8.4779	100.4885	8.4826	100.4422	0.056	0.0000	0.0000	1,954
2015/03/20	2037	06/08/2015	8.75	Call	Bond Future	2,619.5700	2.6196	2,573.2000	2.5732	(1.770)	0	0	0
2015/03/20	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2037	06/08/2015	8.76	Call	Bond Future	2,713.8000	2.7138	2,667.4300	2.6674	(1.709)	0	0	0
2015/03/20	2037	06/08/2015	8.74	Call	Bond Future	2,525.2000	2.5252	2,478.8300	2.4788	(1.836)	0	0	0
2015/03/20	2037	05/11/2015	7.99	Put	Bond Future	5,351.7100	5.3517	5,398.0100	5.3980	0.865	0	0	0
2015/03/20	2037	05/11/2015	8.01	Put	Bond Future	5,141.1200	5.1411	5,187.4200	5.1874	0.901	0	0	0
2015/03/20	2037	05/11/2015			Bond Future	8.5183	102.1563	8.5230	102.1100	0.056	0.0000	0.0000	0
2015/03/20	2037	05/11/2015	8.00	Put	Bond Future	5,246.3300	5.2463	5,292.6300	5.2926	0.883	0	0	0
2015/03/20	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2038	07/05/2015			Bond Future	128.3896	128.3896	128.1347	128.1347	(0.199)	0.0000	0.0000	2,657
2015/03/20	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2038	07/05/2015	126.99	Call	Bond Future	1,399.6400	1.3996	1,144.6700	1.1447	(18.217)	0	0	0
2015/03/20	2038	07/05/2015	127.00	Call	Bond Future	1,389.6400	1.3896	1,134.6700	1.1347	(18.348)	0	0	0
2015/03/20	2038	07/05/2015	127.01	Call	Bond Future	1,379.6400	1.3796	1,124.6700	1.1247	(18.481)	0	0	0
2015/03/20	2038	06/08/2015	128.01	Call	Bond Future	1,152.8300	1.1528	891.9400	0.8919	(22.630)	0	0	0
2015/03/20	2038	06/08/2015			Bond Future	129.1628	129.1628	128.9019	128.9019	(0.202)	0.0000	0.0000	0
2015/03/20	2038	06/08/2015	127.99	Call	Bond Future	1,172.8300	1.1728	911.9400	0.9119	(22.244)	0	0	0
2015/03/20	2038	06/08/2015	128.00	Call	Bond Future	1,162.8300	1.1628	901.9400	0.9019	(22.436)	0	0	0
2015/03/20	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	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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2015/03/20	2044	07/05/2015			Bond Future	8.4591	105.5398	8.4686	105.4345	0.113	0.0000	0.0000	9,494
2015/03/20	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2044	07/05/2015	9.01	Call	Bond Future	5,778.3300	5.7783	5,673.0400	5.6730	(1.822)	0	0	0
2015/03/20	2044	07/05/2015	8.99	Call	Bond Future	5,578.2500	5.5783	5,472.9600	5.4730	(1.888)	0	0	0
2015/03/20	2044	07/05/2015	9.00	Call	Bond Future	5,678.3700	5.6784	5,573.0800	5.5731	(1.854)	0	0	0
2015/03/20	2044	06/08/2015	8.76	Call	Bond Future	2,685.0000	2.6850	2,576.6400	2.5766	(4.036)	0	0	0
2015/03/20	2044	06/08/2015			Bond Future	8.5078	102.8604	8.5178	102.7521	0.117	0.0000	0.0000	0
2015/03/20	2044	06/08/2015	8.74	Call	Bond Future	2,476.3800	2.4764	2,368.0200	2.3680	(4.376)	0	0	0
2015/03/20	2044	06/08/2015	8.75	Call	Bond Future	2,580.7800	2.5808	2,472.4200	2.4724	(4.199)	0	0	0
2015/03/20	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2044	05/11/2015			Bond Future	8.5457	104.5676	8.5559	104.4583	0.119	0.0000	0.0000	0
2015/03/20	2044	05/11/2015	8.24	Put	Bond Future	3,391.4600	3.3915	3,500.7100	3.5007	3.221	0	0	0
2015/03/20	2044	05/11/2015	8.26	Put	Bond Future	3,163.9000	3.1639	3,273.1500	3.2731	3.453	0	0	0
2015/03/20	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2044	05/11/2015	8.25	Put	Bond Future	3,277.5700	3.2776	3,386.8200	3.3868	3.333	0	0	0
2015/03/20	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2046	07/05/2015			Bond Future	126.0501	126.0501	125.8876	125.8876	(0.129)	0.0000	0.0000	5,889
2015/03/20	2046	07/05/2015	126.99	Put	Bond Future	939.8600	0.9399	1,102.3500	1.1023	17.289	0	0	0
2015/03/20	2046	07/05/2015	127.01	Put	Bond Future	959.8600	0.9599	1,122.3500	1.1223	16.929	0	0	0
2015/03/20	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2046	07/05/2015	127.00	Put	Bond Future	949.8600	0.9499	1,112.3500	1.1123	17.107	0	0	0
2015/03/20	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2046	06/08/2015	129.01	Put	Bond Future	913.0800	0.9131	1,080.4400	1.0804	18.329	0	0	0
2015/03/20	2046	06/08/2015			Bond Future	128.0969	128.0969	127.9296	127.9296	(0.131)	0.0000	0.0000	0
2015/03/20	2046	06/08/2015	129.00	Put	Bond Future	903.0800	0.9031	1,070.4400	1.0704	18.532	0	0	0
2015/03/20	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2046	06/08/2015	128.99	Put	Bond Future	893.0800	0.8931	1,060.4400	1.0604	18.740	0	0	0
2015/03/20	2050	07/05/2015	135.01	Put	Bond Future	526.3100	0.5263	549.8800	0.5499	4.478	0	0	0
2015/03/20	2050	07/05/2015			Bond Future	134.4837	134.4837	134.4601	134.4601	(0.018)	0.0000	0.0000	2,753
2015/03/20	2050	07/05/2015	135.00	Put	Bond Future	516.3100	0.5163	539.8800	0.5399	4.565	0	0	0
2015/03/20	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2050	07/05/2015	134.99	Put	Bond Future	506.3100	0.5063	529.8800	0.5299	4.655	0	0	0
2015/03/20	2050	06/08/2015			Bond Future	135.2079	135.2079	135.1819	135.1819	(0.019)	0.0000	0.0000	0
2015/03/20	2050	06/08/2015	136.99	Put	Bond Future	1,782.0700	1.7821	1,808.0600	1.8081	1.458	0	0	0
2015/03/20	2050	06/08/2015	137.01	Put	Bond Future	1,802.0700	1.8021	1,828.0600	1.8281	1.442	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
2015/03/20	2050	06/08/2015	137.00	Put	Bond Future	1,792.0700	1.7921	1,818.0600	1.8181	1.450	0	0	0
2015/03/20	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	AL12	07/05/2015			Index Future	558.3470	558.3470	557.9110	557.9110	(0.078)	0.0000	0.0000	0
2015/03/20	AL37	07/05/2015			Index Future	458.7330	458.7330	458.5100	458.5100	(0.049)	0.0000	0.0000	122
2015/03/20	AL37	06/08/2015			Index Future	466.0640	466.0640	465.8310	465.8310	(0.050)	0.0000	0.0000	0
2015/03/20	AL7T	07/05/2015			Index Future	546.3550	546.3550	546.1860	546.1860	(0.031)	0.0000	0.0000	3
2015/03/20	AL7T	06/08/2015			Index Future	555.0870	555.0870	554.9080	554.9080	(0.032)	0.0000	0.0000	0
2015/03/20	ALBI	07/05/2015			Index Future	499.1880	499.1880	498.9300	498.9300	(0.052)	0.0000	0.0000	586
2015/03/20	ALBI	06/08/2015			Index Future	507.1660	507.1660	506.8970	506.8970	(0.053)	0.0000	0.0000	10
2015/03/20	ALBI	05/11/2015			Index Future	515.6620	515.6620	515.3930	515.3930	(0.052)	0.0000	0.0000	0
2015/03/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	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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2015/03/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/20	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	EL28	07/05/2015			Bond Future	122.0951	122.0951	121.8021	121.8021	(0.240)	0.0000	0.0000	0
2015/03/20	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	EL28	07/05/2015	124.99	Put	Bond Future	2,894.8600	2.8949	3,187.9300	3.1879	10.124	0	0	0
2015/03/20	EL28	07/05/2015	125.01	Put	Bond Future	2,914.8600	2.9149	3,207.9300	3.2079	10.054	0	0	0
2015/03/20	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	EL28	07/05/2015	125.00	Put	Bond Future	2,904.8600	2.9049	3,197.9300	3.1979	10.089	0	0	0
2015/03/20	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	EL28	06/08/2015			Bond Future	124.0778	124.0778	123.7782	123.7782	(0.242)	0.0000	0.0000	0
2015/03/20	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	EL28	06/08/2015	124.99	Put	Bond Future	912.1500	0.9122	1,211.8300	1.2118	32.854	0	0	0
2015/03/20	EL28	06/08/2015	125.01	Put	Bond Future	932.1500	0.9322	1,231.8300	1.2318	32.149	0	0	0
2015/03/20	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	EL28	06/08/2015	125.00	Put	Bond Future	922.1500	0.9222	1,221.8300	1.2218	32.498	0	0	0
2015/03/20	ES33	07/05/2015			Bond Future	9.2883	85.5521	9.3077	85.4027	0.210	0.0000	0.0000	6,576
2015/03/20	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	ES33	07/05/2015	9.76	Call	Bond Future	3,512.7000	3.5127	3,363.2700	3.3633	(4.254)	0	0	0
2015/03/20	ES33	07/05/2015	9.74	Call	Bond Future	3,368.3100	3.3683	3,218.8800	3.2189	(4.436)	0	0	0
2015/03/20	ES33	07/05/2015	9.75	Call	Bond Future	3,440.5500	3.4406	3,291.1200	3.2911	(4.343)	0	0	0
2015/03/20	ES33	06/08/2015			Bond Future	9.3647	86.9339	9.3849	86.7811	0.216	0.0000	0.0000	0
2015/03/20	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	ES33	06/08/2015	9.61	Call	Bond Future	1,828.2100	1.8282	1,675.3600	1.6754	(8.361)	0	0	0
2015/03/20	ES33	06/08/2015	9.59	Call	Bond Future	1,681.4100	1.6814	1,528.5600	1.5286	(9.091)	0	0	0
2015/03/20	ES33	06/08/2015	9.60	Call	Bond Future	1,754.8600	1.7549	1,602.0100	1.6020	(8.710)	0	0	0
2015/03/20	ES33	05/11/2015	9.00	Put	Bond Future	3,345.7700	3.3458	3,500.4600	3.5005	4.623	0	0	0
2015/03/20	ES33	05/11/2015			Bond Future	9.4345	84.5876	9.4552	84.4329	0.220	0.0000	0.0000	0
2015/03/20	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	ES33	05/11/2015	8.99	Put	Bond Future	3,425.1000	3.4251	3,579.7900	3.5798	4.516	0	0	0
2015/03/20	ES33	05/11/2015	9.01	Put	Bond Future	3,266.5400	3.2665	3,421.2300	3.4212	4.736	0	0	0
2015/03/20	GOVI	07/05/2015	449.99	Call	GOVI	452,780.0000	45.2780	450,470.0000	45.0470	(0.510)	0	0	0
2015/03/20	GOVI	07/05/2015			GOVI	495.2680	495.2680	495.0370	495.0370	(0.047)	0.0000	0.0000	485
2015/03/20	GOVI	07/05/2015	450.00	Call	GOVI	452,680.0000	45.2680	450,370.0000	45.0370	(0.510)	0	0	0
2015/03/20	GOVI	07/05/2015	450.01	Call	GOVI	452,580.0000	45.2580	450,270.0000	45.0270	(0.510)	0	0	0
2015/03/20	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	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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2015/03/20	GOVI	06/08/2015			GOVI	503.1830	503.1830	502.9420	502.9420	(0.048)	0.0000	0.0000	29
2015/03/20	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	GOVI	06/08/2015	499.99	Call	GOVI	31,930.0000	3.1930	29,520.0000	2.9520	(7.548)	0	0	0
2015/03/20	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	GOVI	06/08/2015	500.00	Call	GOVI	31,830.0000	3.1830	29,420.0000	2.9420	(7.571)	0	0	0
2015/03/20	GOVI	06/08/2015	500.01	Call	GOVI	31,730.0000	3.1730	29,320.0000	2.9320	(7.595)	0	0	0
2015/03/20	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	GOVI	05/11/2015			GOVI	511.6120	511.6120	511.3710	511.3710	(0.047)	0.0000	0.0000	0
2015/03/20	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	GOVI	05/11/2015	529.99	Put	GOVI	183,780.0000	18.3780	186,190.0000	18.6190	1.311	0	0	0
2015/03/20	GOVI	05/11/2015	530.01	Put	GOVI	183,980.0000	18.3980	186,390.0000	18.6390	1.310	0	0	0
2015/03/20	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	GOVI	05/11/2015	530.00	Put	GOVI	183,880.0000	18.3880	186,290.0000	18.6290	1.311	0	0	0
2015/03/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/20	IGOV	07/05/2015			Index Future	225.3000	225.3000	225.1530	225.1530	(0.065)	0.0000	0.0000	1,013
2015/03/20	IGOV	06/08/2015			Index Future	228.9190	228.9190	228.7670	228.7670	(0.066)	0.0000	0.0000	100
2015/03/20	IGOV	05/11/2015			Index Future	232.7720	232.7720	232.6190	232.6190	(0.066)	0.0000	0.0000	0
2015/03/20	ILBI	07/05/2015			Index Future	609.9310	609.9310	609.5320	609.5320	(0.065)	0.0000	0.0000	0
2015/03/20	ILBI	06/08/2015			Index Future	619.8690	619.8690	619.4620	619.4620	(0.066)	0.0000	0.0000	159
2015/03/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/20	JBAF	15/04/2015			Jibar Tradeable Future	6.1200	93.8800	6.1400	93.8600	0.327	0.0000	0.0000	0
2015/03/20	JBAF	20/05/2015			Jibar Tradeable Future	6.1400	93.8600	6.1600	93.8400	0.326	0.0000	0.0000	0
2015/03/20	JBAF	17/06/2015			Jibar Tradeable Future	6.2000	93.8000	6.2400	93.7600	0.645	0.0000	0.0000	5,000
2015/03/20	JBAF	15/07/2015			Jibar Tradeable Future	6.2300	93.7700	6.2800	93.7200	0.803	0.0000	0.0000	0
2015/03/20	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.3200	93.6800	0.317	0.0000	0.0000	0
2015/03/20	JBAF	16/09/2015			Jibar Tradeable Future	6.3200	93.6800	6.4000	93.6000	1.266	0.0000	0.0000	0
2015/03/20	JBAF	15/12/2015			Jibar Tradeable Future	6.5200	93.4800	6.6400	93.3600	1.840	0.0000	0.0000	0
2015/03/20	JBAF	16/03/2016			Jibar Tradeable Future	6.6900	93.3100	6.8100	93.1900	1.794	0.0000	0.0000	0
2015/03/20	JBAF	15/06/2016			Jibar Tradeable Future	6.8800	93.1200	7.0000	93.0000	1.744	0.0000	0.0000	0
2015/03/20	JBAF	21/09/2016			Jibar Tradeable Future	7.0300	92.9700	7.1400	92.8600	1.565	0.0000	0.0000	0
2015/03/20	JBAF	21/12/2016			Jibar Tradeable Future	7.1800	92.8200	7.2900	92.7100	1.532	0.0000	0.0000	0
2015/03/20	JBAF	15/03/2017			Jibar Tradeable Future	7.3200	92.6800	7.4400	92.5600	1.639	0.0000	0.0000	0

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2015/03/20	R023	07/05/2015	8.14	Call	Bond Future	3,478.3800		3.4784	3,395.1800	3.3952	(2.392)	0	0	0
2015/03/20	R023	07/05/2015	8.15	Put	Bond Future	87.0500		0.0871	90.1200	0.0901	3.527	0	0	0
2015/03/20	R023	07/05/2015			Bond Future	7.5496		102.6857	7.5643	102.5993	0.196	0.0000	0.0000	15,224
2015/03/20	R023	07/05/2015	8.15	Call	Bond Future	3,530.1500		3.5301	3,446.7700	3.4468	(2.362)	0	0	0
2015/03/20	R023	07/05/2015	8.16	Call	Bond Future	3,582.0700		3.5821	3,498.5300	3.4985	(2.332)	0	0	0
2015/03/20	R023	07/05/2015	8.14	Put	Bond Future	91.4000		0.0914	94.6500	0.0946	3.556	0	0	0
2015/03/20	R023	07/05/2015	8.16	Put	Bond Future	82.8800		0.0829	85.7900	0.0858	3.511	0	0	0
2015/03/20	R023	06/08/2015	9.07	Put	Bond Future	40.4200		0.0404	41.7600	0.0418	3.315	0	0	911
2015/03/20	R023	06/08/2015	8.24	Call	Bond Future	4,014.8000		4.0148	3,938.2800	3.9383	(1.906)	0	0	0
2015/03/20	R023	06/08/2015			Bond Future	7.5954		104.3444	7.6110	104.2553	0.206	0.0000	0.0000	0
2015/03/20	R023	06/08/2015	9.07	Call	Bond Future	8,023.2300		8.0232	7,935.4300	7.9354	(1.094)	0	0	0
2015/03/20	R023	06/08/2015	8.26	Put	Bond Future	403.7700		0.4038	415.8600	0.4159	2.994	0	0	0
2015/03/20	R023	06/08/2015	8.25	Put	Bond Future	413.3800		0.4134	425.7300	0.4257	2.988	0	0	0
2015/03/20	R023	06/08/2015	8.24	Put	Bond Future	423.1900		0.4232	435.8100	0.4358	2.982	0	0	0
2015/03/20	R023	06/08/2015	8.25	Call	Bond Future	4,059.4400		4.0594	3,982.6500	3.9826	(1.892)	0	0	0
2015/03/20	R023	06/08/2015	8.26	Call	Bond Future	4,104.2300		4.1042	4,027.1800	4.0272	(1.877)	0	0	0
2015/03/20	R186	07/05/2015	7.40	Call	Bond Future	323.5000		0.3235	315.0900	0.3151	(2.600)	0	0	0
2015/03/20	R186	07/05/2015	8.10	Put	Bond Future	533.4100		0.5334	520.3900	0.5204	(2.441)	0	0	4,229
2015/03/20	R186	07/05/2015			Bond Future	7.8008		124.4491	7.8002	124.4543	(0.008)	0.0000	0.0000	37,393
2015/03/20	R186	07/05/2015	7.50	Put	Bond Future	3,118.2500		3.1182	3,102.8900	3.1029	(0.493)	0	0	4,229
2015/03/20	R186	07/05/2015	8.25	Call	Bond Future	4,062.6800		4.0627	4,058.1400	4.0581	(0.112)	0	0	0
2015/03/20	R186	07/05/2015	7.30	Call	Bond Future	198.3400		0.1983	191.8500	0.1918	(3.272)	0	0	0
2015/03/20	R186	07/05/2015	7.80	Put	Bond Future	1,457.9300		1.4579	1,440.4600	1.4405	(1.198)	0	0	300
2015/03/20	R186	07/05/2015	7.45	Put	Bond Future	3,463.7200		3.4637	3,449.2300	3.4492	(0.418)	0	0	4,229
2015/03/20	R186	07/05/2015	8.00	Put	Bond Future	764.2400		0.7642	749.2200	0.7492	(1.965)	0	0	4,229
2015/03/20	R186	07/05/2015	8.24	Put	Bond Future	308.0100		0.3080	298.1100	0.2981	(3.214)	0	0	0
2015/03/20	R186	07/05/2015	8.05	Put	Bond Future	640.6500		0.6406	626.5900	0.6266	(2.195)	0	0	4,229
2015/03/20	R186	07/05/2015	8.26	Put	Bond Future	283.5800		0.2836	274.1200	0.2741	(3.336)	0	0	0
2015/03/20	R186	07/05/2015	7.40	Put	Bond Future	3,826.1700		3.8262	3,812.6200	3.8126	(0.354)	0	0	4,229
2015/03/20	R186	07/05/2015	7.50	Call	Bond Future	502.3800		0.5024	492.1600	0.4922	(2.034)	0	0	0
2015/03/20	R186	07/05/2015	8.25	Put	Bond Future	295.6300		0.2956	285.9500	0.2859	(3.274)	0	0	0
2015/03/20	R186	07/05/2015	8.10	Call	Bond Future	3,060.7600		3.0608	3,052.8800	3.0529	(0.257)	0	0	0
2015/03/20	R186	07/05/2015	8.26	Call	Bond Future	4,132.6400		4.1326	4,128.3200	4.1283	(0.105)	0	0	0
2015/03/20	R186	07/05/2015	7.30	Put	Bond Future	4,596.5200		4.5965	4,584.8900	4.5849	(0.253)	0	0	0
2015/03/20	R186	07/05/2015	7.45	Call	Bond Future	405.5300		0.4055	396.1800	0.3962	(2.306)	0	0	0
2015/03/20	R186	07/05/2015	7.80	Call	Bond Future	1,451.1600		1.4512	1,438.8300	1.4388	(0.850)	0	0	0
2015/03/20	R186	07/05/2015	8.00	Call	Bond Future	2,455.0600		2.4551	2,445.1800	2.4452	(0.402)	0	0	0
2015/03/20	R186	07/05/2015	8.24	Call	Bond Future	3,992.9700		3.9930	3,988.2100	3.9882	(0.119)	0	0	0
2015/03/20	R186	07/05/2015	8.05	Call	Bond Future	2,750.7500		2.7507	2,741.8300	2.7418	(0.324)	0	0	0
2015/03/20	R186	06/08/2015	8.90	Put	Bond Future	256.2700		0.2563	252.3900	0.2524	(1.514)	0	0	5,350
2015/03/20	R186	06/08/2015	8.00	Put	Bond Future	1,856.5100		1.8565	1,846.5100	1.8465	(0.539)	0	0	0
2015/03/20	R186	06/08/2015			Bond Future	7.8486		121.1620	7.8482	121.1656	(0.005)	0.0000	0.0000	640
2015/03/20	R186	06/08/2015	8.00	Call	Bond Future	3,118.6600		3.1187	3,112.2700	3.1123	(0.205)	0	0	0
2015/03/20	R186	06/08/2015	8.01	Call	Bond Future	3,167.6600		3.1677	3,161.3100	3.1613	(0.200)	0	0	0
2015/03/20	R186	06/08/2015	7.99	Call	Bond Future	3,070.6400		3.0706	3,064.2100	3.0642	(0.209)	0	0	0
2015/03/20	R186	06/08/2015	7.75	Call	Bond Future	2,039.4300		2.0394	2,032.4500	2.0325	(0.342)	0	0	1,000
2015/03/20	R186	06/08/2015	8.90	Call	Bond Future	8,658.7900		8.6588	8,658.5200	8.6585	(0.003)	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
2015/03/20	R186	06/08/2015	7.99	Put	Bond Future	1,891.3000	1.8913	1,881.2600	1.8813	(0.531)	0	0	0
2015/03/20	R186	06/08/2015	7.75	Put	Bond Future	2,871.5500	2.8715	2,860.9600	2.8610	(0.369)	0	0	0
2015/03/20	R186	06/08/2015	8.01	Put	Bond Future	1,822.7700	1.8228	1,812.8100	1.8128	(0.546)	0	0	0
2015/03/20	R186	05/11/2015	8.24	Call	Bond Future	4,759.2200	4.7592	4,756.0400	4.7560	(0.067)	0	0	0
2015/03/20	R186	05/11/2015	8.25	Put	Bond Future	1,860.5000	1.8605	1,852.5900	1.8526	(0.425)	0	0	0
2015/03/20	R186	05/11/2015			Bond Future	7.8856	123.1723	7.8850	123.1770	(0.007)	0.0000	0.0000	0
2015/03/20	R186	05/11/2015	9.00	Put	Bond Future	547.8700	0.5479	543.5000	0.5435	(0.798)	0	0	2,600
2015/03/20	R186	05/11/2015	8.24	Put	Bond Future	1,887.9000	1.8879	1,879.9500	1.8800	(0.421)	0	0	0
2015/03/20	R186	05/11/2015	8.26	Put	Bond Future	1,833.0500	1.8331	1,825.1800	1.8252	(0.429)	0	0	0
2015/03/20	R186	05/11/2015	9.00	Call	Bond Future	9,266.1000	9.2661	9,266.5000	9.2665	0.004	0	0	0
2015/03/20	R186	05/11/2015	8.25	Call	Bond Future	4,811.4700	4.8115	4,808.3300	4.8083	(0.065)	0	0	0
2015/03/20	R186	05/11/2015	8.26	Call	Bond Future	4,863.6000	4.8636	4,860.5000	4.8605	(0.064)	0	0	0
2015/03/20	R186	04/02/2016	7.50	Call	Bond Future	2,133.4600	2.1335	2,129.1300	2.1291	(0.203)	0	0	0
2015/03/20	R186	04/02/2016			Bond Future	7.9099	120.0617	7.9096	120.0639	(0.004)	0.0000	0.0000	5,592
2015/03/20	R186	04/02/2016	7.51	Call	Bond Future	2,163.8000	2.1638	2,159.4600	2.1595	(0.201)	0	0	0
2015/03/20	R186	04/02/2016	7.50	Put	Bond Future	5,511.2200	5.5112	5,504.6200	5.5046	(0.120)	0	0	0
2015/03/20	R186	04/02/2016	7.49	Call	Bond Future	2,103.8200	2.1038	2,099.4900	2.0995	(0.206)	0	0	0
2015/03/20	R186	04/02/2016	7.49	Put	Bond Future	5,565.6000	5.5656	5,559.0000	5.5590	(0.119)	0	0	0
2015/03/20	R186	04/02/2016	7.51	Put	Bond Future	5,457.6200	5.4576	5,451.0100	5.4510	(0.121)	0	0	0
2015/03/20	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R197	07/05/2015			Bond Future	287.1619	287.1619	287.1107	287.1107	(0.018)	0.0000	0.0000	1,044
2015/03/20	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R197	07/05/2015	293.99	Put	Bond Future	6,828.0600	6.8281	6,879.3000	6.8793	0.750	0	0	0
2015/03/20	R197	07/05/2015	294.01	Put	Bond Future	6,848.0600	6.8481	6,899.3000	6.8993	0.748	0	0	0
2015/03/20	R197	07/05/2015	294.00	Put	Bond Future	6,838.0600	6.8381	6,889.3000	6.8893	0.749	0	0	0
2015/03/20	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R197	06/08/2015			Bond Future	285.7727	285.7727	285.7164	285.7164	(0.020)	0.0000	0.0000	0
2015/03/20	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R197	06/08/2015	287.99	Put	Bond Future	2,217.2600	2.2173	2,273.5700	2.2736	2.540	0	0	0
2015/03/20	R197	06/08/2015	288.01	Put	Bond Future	2,237.2600	2.2373	2,293.5700	2.2936	2.517	0	0	0
2015/03/20	R197	06/08/2015	288.00	Put	Bond Future	2,227.2600	2.2273	2,283.5700	2.2836	2.528	0	0	0
2015/03/20	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R202	07/05/2015			Bond Future	237.4392	237.4392	237.3966	237.3966	(0.018)	0.0000	0.0000	51,206
2015/03/20	R202	07/05/2015	238.49	Put	Bond Future	1,050.8500	1.0508	1,093.3700	1.0934	4.046	0	0	0
2015/03/20	R202	07/05/2015	238.50	Put	Bond Future	1,060.8500	1.0608	1,103.3700	1.1034	4.008	0	0	0
2015/03/20	R202	07/05/2015	238.51	Put	Bond Future	1,070.8500	1.0708	1,113.3700	1.1134	3.971	0	0	0
2015/03/20	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R202	06/08/2015			Bond Future	238.0802	238.0802	238.0333	238.0333	(0.020)	0.0000	0.0000	0
2015/03/20	R202	06/08/2015	239.99	Put	Bond Future	1,909.8400	1.9098	1,956.6500	1.9566	2.451	0	0	0
2015/03/20	R202	06/08/2015	240.00	Put	Bond Future	1,919.8400	1.9198	1,966.6500	1.9666	2.438	0	0	0
2015/03/20	R202	06/08/2015	240.01	Put	Bond Future	1,929.8400	1.9298	1,976.6500	1.9766	2.426	0	0	0
2015/03/20	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	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
2015/03/20	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R203	07/05/2015			Bond Future	6.8154	104.3435	6.8201	104.3333	0.069	0.0000	0.0000	7,710
2015/03/20	R203	07/05/2015	7.24	Put	Bond Future	51.1800	0.0512	50.7400	0.0507	(0.860)	0	0	0
2015/03/20	R203	07/05/2015	7.26	Put	Bond Future	46.2000	0.0462	45.7600	0.0458	(0.952)	0	0	0
2015/03/20	R203	07/05/2015	7.25	Put	Bond Future	48.6300	0.0486	48.1900	0.0482	(0.905)	0	0	0
2015/03/20	R203	07/05/2015	7.25	Call	Bond Future	988.4200	0.9884	977.8200	0.9778	(1.072)	0	0	0
2015/03/20	R203	07/05/2015	7.24	Call	Bond Future	969.4700	0.9695	958.8700	0.9589	(1.093)	0	0	0
2015/03/20	R203	07/05/2015	7.26	Call	Bond Future	1,007.4800	1.0075	996.8800	0.9969	(1.052)	0	0	0
2015/03/20	R203	06/08/2015	6.74	Call	Bond Future	393.5600	0.3936	386.8100	0.3868	(1.715)	0	0	0
2015/03/20	R203	06/08/2015	6.75	Put	Bond Future	607.6700	0.6077	612.5000	0.6125	0.795	0	0	0
2015/03/20	R203	06/08/2015			Bond Future	6.8550	106.0290	6.8610	106.0173	0.087	0.0000	0.0000	0
2015/03/20	R203	06/08/2015	6.75	Call	Bond Future	402.2300	0.4022	395.4000	0.3954	(1.698)	0	0	0
2015/03/20	R203	06/08/2015	6.76	Call	Bond Future	411.0100	0.4110	404.1100	0.4041	(1.679)	0	0	0
2015/03/20	R203	06/08/2015	6.74	Put	Bond Future	618.5900	0.6186	623.5000	0.6235	0.794	0	0	0
2015/03/20	R203	06/08/2015	6.76	Put	Bond Future	596.8700	0.5969	601.6300	0.6016	0.797	0	0	0
2015/03/20	R203	05/11/2015	5.99	Call	Bond Future	94.4300	0.0944	92.3000	0.0923	(2.256)	0	0	0
2015/03/20	R203	05/11/2015	6.00	Put	Bond Future	1,609.9500	1.6100	1,618.7400	1.6187	0.546	0	0	0
2015/03/20	R203	05/11/2015			Bond Future	6.8637	103.6205	6.8700	103.6095	0.092	0.0000	0.0000	0
2015/03/20	R203	05/11/2015	6.00	Call	Bond Future	96.8200	0.0968	94.6500	0.0946	(2.241)	0	0	0
2015/03/20	R203	05/11/2015	6.01	Call	Bond Future	99.4400	0.0994	97.2200	0.0972	(2.233)	0	0	0
2015/03/20	R203	05/11/2015	5.99	Put	Bond Future	1,625.2500	1.6253	1,634.0800	1.6341	0.543	0	0	0
2015/03/20	R203	05/11/2015	6.01	Put	Bond Future	1,594.8800	1.5949	1,603.6200	1.6036	0.548	0	0	0
2015/03/20	R204	07/05/2015	7.51	Put	Bond Future	85.3000	0.0853	84.4700	0.0845	(0.973)	0	0	0
2015/03/20	R204	07/05/2015			Bond Future	7.0842	105.9817	7.0886	105.9674	0.063	0.0000	0.0000	12,556
2015/03/20	R204	07/05/2015	7.50	Put	Bond Future	89.5500	0.0896	88.7300	0.0887	(0.916)	0	0	0
2015/03/20	R204	07/05/2015	7.49	Call	Bond Future	1,379.9500	1.3800	1,364.8400	1.3648	(1.095)	0	0	0
2015/03/20	R204	07/05/2015	7.50	Call	Bond Future	1,407.0500	1.4071	1,391.9300	1.3919	(1.075)	0	0	0
2015/03/20	R204	07/05/2015	7.51	Call	Bond Future	1,434.2200	1.4342	1,419.0900	1.4191	(1.055)	0	0	0
2015/03/20	R204	07/05/2015	7.49	Put	Bond Future	93.8900	0.0939	93.0800	0.0931	(0.863)	0	0	0
2015/03/20	R204	06/08/2015	7.74	Call	Bond Future	1,990.8700	1.9909	1,976.0100	1.9760	(0.746)	0	0	0
2015/03/20	R204	06/08/2015	7.75	Put	Bond Future	205.4000	0.2054	206.3700	0.2064	0.472	0	0	0
2015/03/20	R204	06/08/2015			Bond Future	7.1376	103.6576	7.1429	103.6417	0.074	0.0000	0.0000	100
2015/03/20	R204	06/08/2015	8.41	Call	Bond Future	3,747.4600	3.7475	3,731.5700	3.7316	(0.424)	0	0	0
2015/03/20	R204	06/08/2015	7.74	Put	Bond Future	210.6200	0.2106	211.6200	0.2116	0.475	0	0	0
2015/03/20	R204	06/08/2015	7.76	Put	Bond Future	200.2900	0.2003	201.2300	0.2012	0.469	0	0	0
2015/03/20	R204	06/08/2015	8.41	Put	Bond Future	31.6700	0.0317	31.6400	0.0316	(0.095)	0	0	699
2015/03/20	R204	06/08/2015	7.75	Call	Bond Future	2,014.8800	2.0149	1,999.9900	2.0000	(0.739)	0	0	0
2015/03/20	R204	06/08/2015	7.76	Call	Bond Future	2,038.9900	2.0390	2,024.0700	2.0241	(0.732)	0	0	0
2015/03/20	R204	05/11/2015			Bond Future	7.1675	105.3773	7.1730	105.3620	0.076	0.0000	0.0000	0
2015/03/20	R204	05/11/2015	6.25	Call	Bond Future	167.2800	0.1673	164.0200	0.1640	(1.949)	0	0	0
2015/03/20	R204	05/11/2015	6.24	Put	Bond Future	2,788.4000	2.7884	2,800.4300	2.8004	0.431	0	0	0
2015/03/20	R204	05/11/2015	6.26	Put	Bond Future	2,738.7200	2.7387	2,750.6400	2.7506	0.435	0	0	0
2015/03/20	R204	05/11/2015	6.25	Put	Bond Future	2,763.5200	2.7635	2,775.5000	2.7755	0.434	0	0	0
2015/03/20	R204	05/11/2015	6.26	Call	Bond Future	171.2200	0.1712	167.9000	0.1679	(1.939)	0	0	0
2015/03/20	R204	05/11/2015	6.24	Call	Bond Future	163.4200	0.1634	160.2100	0.1602	(1.964)	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
2015/03/20	R207	07/05/2015			Bond Future	7.2272	102.4177	7.2420	102.3598	0.205	0.0000	0.0000	34,749
2015/03/20	R207	07/05/2015	8.25	Call	Bond Future	3,911.2000	3.9112	3,853.3900	3.8534	(1.478)	0	0	0
2015/03/20	R207	07/05/2015	7.73	Call	Bond Future	2,023.0200	2.0230	1,968.3200	1.9683	(2.704)	0	0	66
2015/03/20	R207	07/05/2015	8.24	Put	Bond Future	4.1200	0.0041	4.2100	0.0042	2.184	0	0	0
2015/03/20	R207	07/05/2015	7.73	Put	Bond Future	78.5400	0.0785	81.7400	0.0817	4.074	0	0	0
2015/03/20	R207	07/05/2015	8.26	Put	Bond Future	3.6100	0.0036	3.6900	0.0037	2.216	0	0	0
2015/03/20	R207	07/05/2015	8.25	Put	Bond Future	3.8500	0.0039	3.9400	0.0039	2.338	0	0	0
2015/03/20	R207	07/05/2015	8.26	Call	Bond Future	3,948.2400	3.9482	3,890.4200	3.8904	(1.464)	0	0	0
2015/03/20	R207	07/05/2015	8.24	Call	Bond Future	3,874.1800	3.8742	3,816.3700	3.8164	(1.492)	0	0	0
2015/03/20	R207	06/08/2015	7.76	Call	Bond Future	2,143.8200	2.1438	2,095.5300	2.0955	(2.253)	0	0	0
2015/03/20	R207	06/08/2015			Bond Future	7.2806	100.4295	7.2967	100.3693	0.222	0.0000	0.0000	100
2015/03/20	R207	06/08/2015	7.74	Call	Bond Future	2,088.5400	2.0885	2,040.7300	2.0407	(2.289)	0	0	0
2015/03/20	R207	06/08/2015	7.75	Call	Bond Future	2,116.2100	2.1162	2,068.1600	2.0682	(2.271)	0	0	0
2015/03/20	R207	06/08/2015	7.46	Call	Bond Future	1,381.7100	1.3817	1,341.8800	1.3419	(2.883)	0	0	70
2015/03/20	R207	06/08/2015	7.74	Put	Bond Future	395.4400	0.3954	407.7800	0.4078	3.121	0	0	0
2015/03/20	R207	06/08/2015	7.76	Put	Bond Future	377.8100	0.3778	389.6700	0.3897	3.139	0	0	0
2015/03/20	R207	06/08/2015	7.46	Put	Bond Future	716.2600	0.7163	736.5800	0.7366	2.837	0	0	0
2015/03/20	R207	06/08/2015	7.75	Put	Bond Future	386.6400	0.3866	398.7400	0.3987	3.130	0	0	0
2015/03/20	R207	05/11/2015	7.76	Call	Bond Future	2,229.5600	2.2296	2,185.5100	2.1855	(1.976)	0	0	0
2015/03/20	R207	05/11/2015			Bond Future	7.3103	102.0958	7.3273	102.0356	0.233	0.0000	0.0000	0
2015/03/20	R207	05/11/2015	7.74	Call	Bond Future	2,180.9900	2.1810	2,137.3700	2.1374	(2.000)	0	0	0
2015/03/20	R207	05/11/2015	7.75	Call	Bond Future	2,205.3600	2.2054	2,161.5300	2.1615	(1.987)	0	0	0
2015/03/20	R207	05/11/2015	7.43	Call	Bond Future	1,492.1100	1.4921	1,455.9200	1.4559	(2.425)	0	0	53
2015/03/20	R207	05/11/2015	7.74	Put	Bond Future	672.4500	0.6725	689.0800	0.6891	2.473	0	0	0
2015/03/20	R207	05/11/2015	7.76	Put	Bond Future	651.4800	0.6515	667.6800	0.6677	2.487	0	0	0
2015/03/20	R207	05/11/2015	7.43	Put	Bond Future	1,069.1500	1.0692	1,093.2100	1.0932	2.250	0	0	0
2015/03/20	R207	05/11/2015	7.75	Put	Bond Future	662.0400	0.6620	678.4600	0.6785	2.480	0	0	0
2015/03/20	R207	04/02/2016	7.27	Put	Bond Future	1,501.6500	1.5016	1,532.0300	1.5320	2.023	0	0	0
2015/03/20	R207	04/02/2016	7.49	Put	Bond Future	1,161.6600	1.1617	1,186.8600	1.1869	2.169	0	0	0
2015/03/20	R207	04/02/2016			Bond Future	7.3161	100.2678	7.3350	100.2044	0.258	0.0000	0.0000	0
2015/03/20	R207	04/02/2016	7.51	Put	Bond Future	1,133.8500	1.1339	1,158.5900	1.1586	2.182	0	0	0
2015/03/20	R207	04/02/2016	7.27	Call	Bond Future	1,346.4700	1.3465	1,313.4300	1.3134	(2.454)	0	0	43
2015/03/20	R207	04/02/2016	7.50	Call	Bond Future	1,763.1700	1.7632	1,724.7200	1.7247	(2.181)	0	0	0
2015/03/20	R207	04/02/2016	7.51	Call	Bond Future	1,782.6700	1.7827	1,743.9900	1.7440	(2.170)	0	0	0
2015/03/20	R207	04/02/2016	7.50	Put	Bond Future	1,147.6900	1.1477	1,172.6600	1.1727	2.176	0	0	0
2015/03/20	R207	04/02/2016	7.49	Call	Bond Future	1,743.7800	1.7438	1,705.5600	1.7056	(2.192)	0	0	0
2015/03/20	R208	07/05/2015	8.01	Call	Bond Future	3,083.2700	3.0833	3,016.3900	3.0164	(2.169)	0	0	0
2015/03/20	R208	07/05/2015			Bond Future	7.3413	97.9788	7.3561	97.9104	0.201	0.0000	0.0000	60,821
2015/03/20	R208	07/05/2015	7.99	Call	Bond Future	2,999.0400	2.9990	2,932.3700	2.9324	(2.223)	0	0	0
2015/03/20	R208	07/05/2015	8.00	Call	Bond Future	3,041.1400	3.0411	2,974.3600	2.9744	(2.196)	0	0	0
2015/03/20	R208	07/05/2015	7.99	Put	Bond Future	50.3000	0.0503	52.0900	0.0521	3.559	0	0	0
2015/03/20	R208	07/05/2015	8.00	Put	Bond Future	47.8000	0.0478	49.4800	0.0495	3.515	0	0	0
2015/03/20	R208	07/05/2015	8.01	Put	Bond Future	45.3600	0.0454	46.9400	0.0469	3.483	0	0	0
2015/03/20	R208	06/08/2015			Bond Future	7.3881	99.5615	7.4040	99.4907	0.215	0.0000	0.0000	0
2015/03/20	R208	06/08/2015	8.00	Call	Bond Future	3,019.6900	3.0197	2,959.4000	2.9594	(1.997)	0	0	0
2015/03/20	R208	06/08/2015	8.85	Call	Bond Future	6,296.0700	6.2961	6,226.2900	6.2263	(1.108)	0	0	0
2015/03/20	R208	06/08/2015	8.01	Call	Bond Future	3,054.8100	3.0548	2,994.3000	2.9943	(1.981)	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
2015/03/20	R208	06/08/2015	7.99	Call	Bond Future	2,984.6900	2.9847	2,924.6400	2.9246	(2.012)	0	0	0
2015/03/20	R208	06/08/2015	8.01	Put	Bond Future	327.1200	0.3271	337.4500	0.3374	3.158	0	0	0
2015/03/20	R208	06/08/2015	8.00	Put	Bond Future	335.1100	0.3351	345.6600	0.3457	3.148	0	0	0
2015/03/20	R208	06/08/2015	8.85	Put	Bond Future	30.3700	0.0304	31.4300	0.0314	3.490	0	0	198
2015/03/20	R208	06/08/2015	7.99	Put	Bond Future	343.2600	0.3433	354.0500	0.3541	3.143	0	0	0
2015/03/20	R208	05/11/2015			Bond Future	7.4203	97.8124	7.4369	97.7413	0.223	0.0000	0.0000	0
2015/03/20	R208	05/11/2015	8.48	Call	Bond Future	4,692.9100	4.6929	4,629.1300	4.6291	(1.359)	0	0	0
2015/03/20	R208	05/11/2015	7.74	Put	Bond Future	954.2900	0.9543	976.6200	0.9766	2.340	0	0	0
2015/03/20	R208	05/11/2015	7.75	Call	Bond Future	2,343.9800	2.3440	2,294.8700	2.2949	(2.095)	0	0	0
2015/03/20	R208	05/11/2015	7.76	Call	Bond Future	2,371.7100	2.3717	2,322.3400	2.3223	(2.082)	0	0	0
2015/03/20	R208	05/11/2015	8.48	Put	Bond Future	264.6200	0.2646	271.9900	0.2720	2.785	0	0	2,200
2015/03/20	R208	05/11/2015	7.74	Call	Bond Future	2,316.6800	2.3167	2,267.8600	2.2679	(2.107)	0	0	0
2015/03/20	R208	05/11/2015	7.76	Put	Bond Future	924.8600	0.9249	946.6400	0.9466	2.355	0	0	0
2015/03/20	R208	05/11/2015	7.75	Put	Bond Future	939.3500	0.9394	961.3900	0.9614	2.346	0	0	0
2015/03/20	R209	07/05/2015			Bond Future	8.3673	79.9696	8.3718	79.9324	0.054	0.0000	0.0000	21,498
2015/03/20	R209	07/05/2015	8.99	Put	Bond Future	171.3200	0.1713	168.1600	0.1682	(1.845)	0	0	0
2015/03/20	R209	07/05/2015	7.30	Call	Bond Future	7.2300	0.0072	6.3800	0.0064	(11.757)	0	0	0
2015/03/20	R209	07/05/2015	8.30	Put	Bond Future	1,782.7400	1.7827	1,788.2100	1.7882	0.307	0	0	700
2015/03/20	R209	07/05/2015	9.01	Put	Bond Future	157.5900	0.1576	154.5300	0.1545	(1.942)	0	0	0
2015/03/20	R209	07/05/2015	8.99	Call	Bond Future	5,057.1900	5.0572	5,016.8400	5.0168	(0.798)	0	0	0
2015/03/20	R209	07/05/2015	9.00	Put	Bond Future	164.3300	0.1643	161.2200	0.1612	(1.893)	0	0	0
2015/03/20	R209	07/05/2015	9.00	Call	Bond Future	5,124.8700	5.1249	5,084.5700	5.0846	(0.786)	0	0	0
2015/03/20	R209	07/05/2015	7.30	Put	Bond Future	9,578.9800	9.5790	9,615.3200	9.6153	0.379	0	0	0
2015/03/20	R209	07/05/2015	8.30	Call	Bond Future	1,226.1600	1.2262	1,194.4400	1.1944	(2.587)	0	0	0
2015/03/20	R209	07/05/2015	9.01	Call	Bond Future	5,192.6900	5.1927	5,152.4400	5.1524	(0.775)	0	0	0
2015/03/20	R209	06/08/2015	8.99	Put	Bond Future	880.4500	0.8805	882.2300	0.8822	0.202	0	0	0
2015/03/20	R209	06/08/2015			Bond Future	8.4129	81.2613	8.4176	81.2226	0.057	0.0000	0.0000	0
2015/03/20	R209	06/08/2015	9.01	Put	Bond Future	845.8300	0.8458	847.4600	0.8475	0.193	0	0	0
2015/03/20	R209	06/08/2015	9.90	Call	Bond Future	10,937.4100	10.9374	10,898.1500	10.8982	(0.359)	0	0	0
2015/03/20	R209	06/08/2015	9.00	Call	Bond Future	5,436.9100	5.4369	5,399.8500	5.3999	(0.682)	0	0	0
2015/03/20	R209	06/08/2015	9.01	Call	Bond Future	5,494.1300	5.4941	5,456.9900	5.4570	(0.676)	0	0	0
2015/03/20	R209	06/08/2015	9.00	Put	Bond Future	862.9900	0.8630	864.7000	0.8647	0.198	0	0	0
2015/03/20	R209	06/08/2015	8.99	Call	Bond Future	5,379.8800	5.3799	5,342.8900	5.3429	(0.688)	0	0	0
2015/03/20	R209	06/08/2015	9.90	Put	Bond Future	101.4200	0.1014	100.9300	0.1009	(0.483)	0	0	2,914
2015/03/20	R209	05/11/2015	7.99	Put	Bond Future	5,530.4100	5.5304	5,550.0000	5.5500	0.354	0	0	0
2015/03/20	R209	05/11/2015			Bond Future	8.4512	79.4607	8.4560	79.4219	0.057	0.0000	0.0000	0
2015/03/20	R209	05/11/2015	8.01	Put	Bond Future	5,412.0900	5.4121	5,431.3200	5.4313	0.355	0	0	0
2015/03/20	R209	05/11/2015	7.99	Call	Bond Future	1,670.1800	1.6702	1,650.9400	1.6509	(1.152)	0	0	0
2015/03/20	R209	05/11/2015	8.00	Put	Bond Future	5,471.0400	5.4710	5,490.4400	5.4904	0.355	0	0	0
2015/03/20	R209	05/11/2015	8.00	Call	Bond Future	1,697.4800	1.6975	1,678.0500	1.6781	(1.145)	0	0	0
2015/03/20	R209	05/11/2015	8.01	Call	Bond Future	1,725.0600	1.7251	1,705.4600	1.7055	(1.136)	0	0	0
2015/03/20	R210	07/05/2015			Bond Future	174.4859	174.4859	174.0667	174.0667	(0.240)	0.0000	0.0000	829
2015/03/20	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R210	07/05/2015	176.99	Put	Bond Future	2,504.0600	2.5041	2,923.3300	2.9233	16.744	0	0	0
2015/03/20	R210	07/05/2015	177.01	Put	Bond Future	2,524.0600	2.5241	2,943.3300	2.9433	16.611	0	0	0
2015/03/20	R210	07/05/2015	177.00	Put	Bond Future	2,514.0600	2.5141	2,933.3300	2.9333	16.677	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
2015/03/20	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R210	06/08/2015			Bond Future	177.3190	177.3190	176.8902	176.8902	(0.242)	0.0000	0.0000	0
2015/03/20	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R210	06/08/2015	178.99	Put	Bond Future	1,670.9800	1.6710	2,099.8100	2.0998	25.663	0	0	0
2015/03/20	R210	06/08/2015	179.01	Put	Bond Future	1,690.9800	1.6910	2,119.8100	2.1198	25.360	0	0	0
2015/03/20	R210	06/08/2015	179.00	Put	Bond Future	1,680.9800	1.6810	2,109.8100	2.1098	25.511	0	0	0
2015/03/20	R211	07/05/2015	134.99	Put	Bond Future	3,738.4000	3.7384	3,762.6900	3.7627	0.650	0	0	0
2015/03/20	R211	07/05/2015			Bond Future	131.2516	131.2516	131.2273	131.2273	(0.019)	0.0000	0.0000	1,120
2015/03/20	R211	07/05/2015	135.01	Put	Bond Future	3,758.4000	3.7584	3,782.6900	3.7827	0.646	0	0	0
2015/03/20	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R211	07/05/2015	135.00	Put	Bond Future	3,748.4000	3.7484	3,772.6900	3.7727	0.648	0	0	0
2015/03/20	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R211	06/08/2015			Bond Future	131.7647	131.7647	131.7380	131.7380	(0.020)	0.0000	0.0000	0
2015/03/20	R211	06/08/2015	134.99	Put	Bond Future	3,225.3500	3.2254	3,252.0400	3.2520	0.828	0	0	0
2015/03/20	R211	06/08/2015	135.01	Put	Bond Future	3,245.3500	3.2454	3,272.0400	3.2720	0.822	0	0	0
2015/03/20	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R211	06/08/2015	135.00	Put	Bond Future	3,235.3500	3.2354	3,262.0400	3.2620	0.825	0	0	0
2015/03/20	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R212	07/05/2015			Bond Future	137.5644	137.5644	137.5396	137.5396	(0.018)	0.0000	0.0000	1,145
2015/03/20	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R212	07/05/2015	140.99	Put	Bond Future	3,425.5700	3.4256	3,450.3800	3.4504	0.724	0	0	0
2015/03/20	R212	07/05/2015	141.01	Put	Bond Future	3,445.5700	3.4456	3,470.3800	3.4704	0.720	0	0	0
2015/03/20	R212	07/05/2015	141.00	Put	Bond Future	3,435.5700	3.4356	3,460.3800	3.4604	0.722	0	0	0
2015/03/20	R212	06/08/2015	141.01	Put	Bond Future	2,987.9400	2.9879	3,015.2200	3.0152	0.913	0	0	0
2015/03/20	R212	06/08/2015			Bond Future	138.0221	138.0221	137.9948	137.9948	(0.020)	0.0000	0.0000	0
2015/03/20	R212	06/08/2015	141.00	Put	Bond Future	2,977.9400	2.9779	3,005.2200	3.0052	0.916	0	0	0
2015/03/20	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R212	06/08/2015	140.99	Put	Bond Future	2,967.9400	2.9679	2,995.2200	2.9952	0.919	0	0	0
2015/03/20	R213	07/05/2015	8.74	Call	Bond Future	4,172.3000	4.1723	4,097.1800	4.0972	(1.800)	0	0	0
2015/03/20	R213	07/05/2015	8.75	Put	Bond Future	243.0100	0.2430	245.0900	0.2451	0.856	0	0	0
2015/03/20	R213	07/05/2015			Bond Future	8.2388	90.5336	8.2484	90.4562	0.116	0.0000	0.0000	16,829
2015/03/20	R213	07/05/2015	8.75	Call	Bond Future	4,237.9300	4.2379	4,162.6400	4.1626	(1.777)	0	0	0
2015/03/20	R213	07/05/2015	8.76	Call	Bond Future	4,303.8000	4.3038	4,228.3600	4.2284	(1.753)	0	0	0
2015/03/20	R213	07/05/2015	8.74	Put	Bond Future	253.0800	0.2531	255.3300	0.2553	0.889	0	0	0
2015/03/20	R213	07/05/2015	8.76	Put	Bond Future	233.2800	0.2333	235.2100	0.2352	0.827	0	0	0
2015/03/20	R213	06/08/2015			Bond Future	8.2868	91.9959	8.2968	91.9162	0.121	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
2015/03/20	R213	06/08/2015	8.49	Put	Bond Future	1,692.2300	1.6922	1,714.6100	1.7146	1.323	0	0	0
2015/03/20	R213	06/08/2015	8.51	Put	Bond Future	1,631.8200	1.6318	1,653.4800	1.6535	1.327	0	0	0
2015/03/20	R213	06/08/2015	8.49	Call	Bond Future	3,290.2300	3.2902	3,232.9100	3.2329	(1.742)	0	0	0
2015/03/20	R213	06/08/2015	8.50	Put	Bond Future	1,661.6000	1.6616	1,683.6200	1.6836	1.325	0	0	0
2015/03/20	R213	06/08/2015	8.50	Call	Bond Future	3,337.2100	3.3372	3,279.5300	3.2795	(1.728)	0	0	0
2015/03/20	R213	06/08/2015	8.51	Call	Bond Future	3,384.9400	3.3849	3,326.9000	3.3269	(1.715)	0	0	0
2015/03/20	R213	05/11/2015	7.76	Call	Bond Future	1,308.1100	1.3081	1,279.5400	1.2795	(2.184)	0	0	0
2015/03/20	R213	05/11/2015			Bond Future	8.3290	89.9766	8.3392	89.8964	0.122	0.0000	0.0000	0
2015/03/20	R213	05/11/2015	7.74	Call	Bond Future	1,262.3900	1.2624	1,234.4900	1.2345	(2.210)	0	0	0
2015/03/20	R213	05/11/2015	7.75	Call	Bond Future	1,285.2400	1.2852	1,257.0000	1.2570	(2.197)	0	0	0
2015/03/20	R213	05/11/2015	7.74	Put	Bond Future	6,072.8100	6.0728	6,125.1400	6.1251	0.862	0	0	0
2015/03/20	R213	05/11/2015	7.76	Put	Bond Future	5,949.3000	5.9493	6,000.9600	6.0010	0.868	0	0	0
2015/03/20	R213	05/11/2015	7.75	Put	Bond Future	6,010.9900	6.0110	6,062.9800	6.0630	0.865	0	0	0
2015/03/20	R214	07/05/2015			Bond Future	8.3906	81.4434	8.4003	81.3588	0.115	0.0000	0.0000	15,371
2015/03/20	R214	07/05/2015	9.15	Call	Bond Future	6,361.6300	6.3616	6,276.9800	6.2770	(1.331)	0	0	0
2015/03/20	R214	07/05/2015	9.16	Call	Bond Future	6,434.0600	6.4341	6,349.3700	6.3494	(1.316)	0	0	0
2015/03/20	R214	07/05/2015	9.14	Put	Bond Future	112.5700	0.1126	112.5100	0.1125	(0.053)	0	0	0
2015/03/20	R214	07/05/2015	9.16	Put	Bond Future	103.2900	0.1033	103.1500	0.1031	(0.136)	0	0	0
2015/03/20	R214	07/05/2015	9.15	Put	Bond Future	107.8400	0.1078	107.7400	0.1077	(0.093)	0	0	0
2015/03/20	R214	07/05/2015	9.14	Call	Bond Future	6,289.2500	6.2892	6,204.6400	6.2046	(1.345)	0	0	0
2015/03/20	R214	06/08/2015	8.76	Put	Bond Future	1,544.0800	1.5441	1,563.7700	1.5638	1.275	0	0	0
2015/03/20	R214	06/08/2015			Bond Future	8.4335	82.7590	8.4435	82.6719	0.119	0.0000	0.0000	0
2015/03/20	R214	06/08/2015	8.75	Put	Bond Future	1,572.3900	1.5724	1,592.4300	1.5924	1.274	0	0	0
2015/03/20	R214	06/08/2015	8.74	Call	Bond Future	4,201.0300	4.2010	4,134.3500	4.1344	(1.587)	0	0	0
2015/03/20	R214	06/08/2015	8.75	Call	Bond Future	4,254.8100	4.2548	4,187.7900	4.1878	(1.575)	0	0	0
2015/03/20	R214	06/08/2015	8.76	Call	Bond Future	4,308.8800	4.3089	4,241.5100	4.2415	(1.564)	0	0	0
2015/03/20	R214	06/08/2015	8.74	Put	Bond Future	1,601.1200	1.6011	1,621.5000	1.6215	1.273	0	0	0
2015/03/20	R214	05/11/2015			Bond Future	8.4713	80.8397	8.4815	80.7519	0.120	0.0000	0.0000	0
2015/03/20	R214	05/11/2015	7.99	Put	Bond Future	6,089.7700	6.0898	6,142.1000	6.1421	0.859	0	0	0
2015/03/20	R214	05/11/2015	8.00	Put	Bond Future	6,024.8100	6.0248	6,076.7600	6.0768	0.862	0	0	0
2015/03/20	R214	05/11/2015	8.01	Put	Bond Future	5,960.0900	5.9601	6,011.6700	6.0117	0.865	0	0	0
2015/03/20	R214	05/11/2015	7.99	Call	Bond Future	1,749.5600	1.7496	1,714.1700	1.7142	(2.023)	0	0	0
2015/03/20	R214	05/11/2015	8.00	Call	Bond Future	1,778.5800	1.7786	1,742.8100	1.7428	(2.011)	0	0	0
2015/03/20	R214	05/11/2015	8.01	Call	Bond Future	1,807.6700	1.8077	1,771.5300	1.7715	(1.999)	0	0	0
2015/03/20	R214	04/02/2016			Bond Future	8.5023	82.2766	8.5129	82.1856	0.125	0.0000	0.0000	4,320
2015/03/20	R214	04/02/2016	7.99	Put	Bond Future	6,812.4300	6.8124	6,865.9800	6.8660	0.786	0	0	0
2015/03/20	R214	04/02/2016	8.00	Call	Bond Future	2,245.5000	2.2455	2,207.7000	2.2077	(1.683)	0	0	0
2015/03/20	R214	04/02/2016	8.01	Call	Bond Future	2,276.0300	2.2760	2,237.9100	2.2379	(1.675)	0	0	0
2015/03/20	R214	04/02/2016	7.99	Call	Bond Future	2,214.9300	2.2149	2,177.4600	2.1775	(1.692)	0	0	0
2015/03/20	R214	04/02/2016	8.01	Put	Bond Future	6,686.2000	6.6862	6,739.1000	6.7391	0.791	0	0	0
2015/03/20	R214	04/02/2016	8.00	Put	Bond Future	6,749.2500	6.7492	6,802.4700	6.8025	0.789	0	0	0
2015/03/20	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R248	07/05/2015			Bond Future	8.4361	105.1879	8.4457	105.0783	0.114	0.0000	0.0000	37,576
2015/03/20	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R248	07/05/2015	9.26	Call	Bond Future	8,700.6200	8.7006	8,591.0400	8.5910	(1.259)	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
2015/03/20	R248	07/05/2015	9.24	Call	Bond Future	8,504.8200	8.5048	8,395.2400	8.3952	(1.288)	0	0	0
2015/03/20	R248	07/05/2015	9.25	Call	Bond Future	8,602.8100	8.6028	8,493.2300	8.4932	(1.274)	0	0	0
2015/03/20	R248	06/08/2015	8.76	Call	Bond Future	3,079.7300	3.0797	2,966.9600	2.9670	(3.662)	0	0	0
2015/03/20	R248	06/08/2015			Bond Future	8.4799	106.8871	8.4899	106.7743	0.118	0.0000	0.0000	745
2015/03/20	R248	06/08/2015	8.74	Call	Bond Future	2,865.2100	2.8652	2,752.4400	2.7524	(3.936)	0	0	0
2015/03/20	R248	06/08/2015	8.75	Call	Bond Future	2,972.5700	2.9726	2,859.8000	2.8598	(3.794)	0	0	0
2015/03/20	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R248	05/11/2015	8.01	Put	Bond Future	5,974.9600	5.9750	6,088.6400	6.0886	1.903	0	0	0
2015/03/20	R248	05/11/2015			Bond Future	8.5185	104.2285	8.5287	104.1148	0.119	0.0000	0.0000	0
2015/03/20	R248	05/11/2015	8.00	Put	Bond Future	6,098.4200	6.0984	6,212.1000	6.2121	1.864	0	0	0
2015/03/20	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/20	R248	05/11/2015	7.99	Put	Bond Future	6,222.1300	6.2221	6,335.8100	6.3358	1.827	0	0	0

Total

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