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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/03/2015 TO 27/03/2015

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
2015/03/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	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
2015/03/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2025	07/05/2015			Bond Future	118.5069	118.5069	118.4332	118.4332	(0.062)	0.0000	0.0000	16
2015/03/27	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2025	07/05/2015	120.99	Put	Bond Future	2,483.1400	2.4831	2,556.8400	2.5568	2.968	0	0	0
2015/03/27	2025	07/05/2015	121.01	Put	Bond Future	2,503.1400	2.5031	2,576.8400	2.5768	2.944	0	0	0
2015/03/27	2025	07/05/2015	121.00	Put	Bond Future	2,493.1400	2.4931	2,566.8400	2.5668	2.956	0	0	0
2015/03/27	2025	06/08/2015	120.99	Put	Bond Future	1,733.3400	1.7333	1,809.1400	1.8091	4.373	0	0	0
2015/03/27	2025	06/08/2015			Bond Future	119.2567	119.2567	119.1809	119.1809	(0.064)	0.0000	0.0000	0
2015/03/27	2025	06/08/2015	121.01	Put	Bond Future	1,753.3400	1.7533	1,829.1400	1.8291	4.323	0	0	0
2015/03/27	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2025	06/08/2015	121.00	Put	Bond Future	1,743.3400	1.7433	1,819.1400	1.8191	4.348	0	0	0
2015/03/27	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2030	07/05/2015			Bond Future	8.1877	100.6233	8.2479	100.1210	0.735	0.0000	0.0000	5,805
2015/03/27	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2030	07/05/2015	8.74	Call	Bond Future	4,475.8400	4.4758	3,973.5800	3.9736	(11.222)	0	0	0
2015/03/27	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2030	07/05/2015	8.75	Call	Bond Future	4,554.2100	4.5542	4,051.9500	4.0519	(11.028)	0	0	0
2015/03/27	2030	07/05/2015	8.76	Call	Bond Future	4,632.4800	4.6325	4,130.2200	4.1302	(10.842)	0	0	0
2015/03/27	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2030	06/08/2015			Bond Future	8.2420	98.2329	8.3042	97.7218	0.755	0.0000	0.0000	0
2015/03/27	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2030	06/08/2015	7.74	Put	Bond Future	4,262.8800	4.2629	4,773.9100	4.7739	11.988	0	0	0
2015/03/27	2030	06/08/2015	7.76	Put	Bond Future	4,088.1400	4.0881	4,599.1700	4.5992	12.500	0	0	0
2015/03/27	2030	06/08/2015	7.75	Put	Bond Future	4,175.4600	4.1755	4,686.4900	4.6865	12.239	0	0	0
2015/03/27	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2032	07/05/2015			Bond Future	8.3163	100.3360	8.3714	99.8446	0.663	0.0000	0.0000	18
2015/03/27	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2032	07/05/2015	8.50	Call	Bond Future	1,624.3400	1.6243	1,132.9100	1.1329	(30.254)	0	0	0
2015/03/27	2032	07/05/2015	8.51	Call	Bond Future	1,711.6500	1.7116	1,220.2200	1.2202	(28.711)	0	0	0
2015/03/27	2032	07/05/2015	8.49	Call	Bond Future	1,536.9100	1.5369	1,045.4800	1.0455	(31.975)	0	0	0
2015/03/27	2032	06/08/2015	8.50	Call	Bond Future	1,150.4000	1.1504	650.3100	0.6503	(43.471)	0	0	0
2015/03/27	2032	06/08/2015			Bond Future	8.3686	101.9493	8.4254	101.4492	0.679	0.0000	0.0000	0
2015/03/27	2032	06/08/2015	8.51	Call	Bond Future	1,237.1300	1.2371	737.0400	0.7370	(40.423)	0	0	0

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2015/03/27	2032	06/08/2015	8.49	Call	Bond Future	1,063.5600	1.0636	563.4700	0.5635	(47.020)	0	0	0
2015/03/27	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2032	05/11/2015			Bond Future	8.4120	99.4825	8.4705	98.9745	0.695	0.0000	0.0000	0
2015/03/27	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2032	05/11/2015	7.99	Put	Bond Future	3,780.5000	3.7805	4,288.5800	4.2886	13.439	0	0	0
2015/03/27	2032	05/11/2015	8.01	Put	Bond Future	3,596.6600	3.5967	4,104.7400	4.1047	14.126	0	0	0
2015/03/27	2032	05/11/2015	8.00	Put	Bond Future	3,688.5200	3.6885	4,196.6000	4.1966	13.775	0	0	0
2015/03/27	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2037	07/05/2015			Bond Future	8.4266	103.0755	8.4817	102.5298	0.654	0.0000	0.0000	32,365
2015/03/27	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2037	07/05/2015	9.01	Call	Bond Future	5,552.8500	5.5528	5,007.1300	5.0071	(9.828)	0	0	0
2015/03/27	2037	07/05/2015	8.99	Call	Bond Future	5,370.5200	5.3705	4,824.8000	4.8248	(10.161)	0	0	0
2015/03/27	2037	07/05/2015	9.00	Call	Bond Future	5,461.7500	5.4617	4,916.0300	4.9160	(9.992)	0	0	0
2015/03/27	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2037	06/08/2015			Bond Future	8.4794	100.4741	8.5361	99.9188	0.669	0.0000	0.0000	1,954
2015/03/27	2037	06/08/2015	8.75	Call	Bond Future	2,605.1300	2.6051	2,049.8100	2.0498	(21.316)	0	0	0
2015/03/27	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2037	06/08/2015	8.76	Call	Bond Future	2,699.3600	2.6994	2,144.0400	2.1440	(20.572)	0	0	0
2015/03/27	2037	06/08/2015	8.74	Call	Bond Future	2,510.7600	2.5108	1,955.4400	1.9554	(22.118)	0	0	0
2015/03/27	2037	05/11/2015	7.99	Put	Bond Future	5,368.1500	5.3682	5,932.3700	5.9324	10.511	0	0	0
2015/03/27	2037	05/11/2015	8.01	Put	Bond Future	5,157.5600	5.1576	5,721.7800	5.7218	10.940	0	0	0
2015/03/27	2037	05/11/2015			Bond Future	8.5199	102.1399	8.5782	101.5756	0.684	0.0000	0.0000	0
2015/03/27	2037	05/11/2015	8.00	Put	Bond Future	5,262.7700	5.2628	5,826.9900	5.8270	10.721	0	0	0
2015/03/27	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2038	07/05/2015			Bond Future	128.2286	128.2286	127.8587	127.8587	(0.288)	0.0000	0.0000	2,657
2015/03/27	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2038	07/05/2015	126.99	Call	Bond Future	1,238.5800	1.2386	868.7300	0.8687	(29.861)	0	0	0
2015/03/27	2038	07/05/2015	127.00	Call	Bond Future	1,228.5800	1.2286	858.7300	0.8587	(30.104)	0	0	0
2015/03/27	2038	07/05/2015	127.01	Call	Bond Future	1,218.5800	1.2186	848.7300	0.8487	(30.351)	0	0	0
2015/03/27	2038	06/08/2015	128.01	Call	Bond Future	979.7600	0.9798	602.9600	0.6030	(38.458)	0	0	0
2015/03/27	2038	06/08/2015			Bond Future	128.9898	128.9898	128.6130	128.6130	(0.292)	0.0000	0.0000	0
2015/03/27	2038	06/08/2015	127.99	Call	Bond Future	999.7600	0.9998	622.9600	0.6230	(37.689)	0	0	0
2015/03/27	2038	06/08/2015	128.00	Call	Bond Future	989.7600	0.9898	612.9600	0.6130	(38.070)	0	0	0
2015/03/27	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	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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2015/03/27	2044	07/05/2015			Bond Future	8.4701	105.4180	8.5303	104.7605	0.710	0.0000	0.0000	9,494
2015/03/27	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2044	07/05/2015	9.01	Call	Bond Future	5,656.5600	5.6566	4,999.1200	4.9991	(11.623)	0	0	0
2015/03/27	2044	07/05/2015	8.99	Call	Bond Future	5,456.4800	5.4565	4,799.0400	4.7990	(12.049)	0	0	0
2015/03/27	2044	07/05/2015	9.00	Call	Bond Future	5,556.6000	5.5566	4,899.1600	4.8992	(11.832)	0	0	0
2015/03/27	2044	06/08/2015	8.76	Call	Bond Future	2,553.5000	2.5535	1,884.6400	1.8846	(26.194)	0	0	0
2015/03/27	2044	06/08/2015			Bond Future	8.5199	102.7289	8.5818	102.0601	0.727	0.0000	0.0000	0
2015/03/27	2044	06/08/2015	8.74	Call	Bond Future	2,344.8800	2.3449	1,676.0200	1.6760	(28.524)	0	0	0
2015/03/27	2044	06/08/2015	8.75	Call	Bond Future	2,449.2800	2.4493	1,780.4200	1.7804	(27.308)	0	0	0
2015/03/27	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2044	05/11/2015			Bond Future	8.5583	104.4320	8.6218	103.7524	0.742	0.0000	0.0000	0
2015/03/27	2044	05/11/2015	8.24	Put	Bond Future	3,526.9900	3.5270	4,206.6200	4.2066	19.269	0	0	0
2015/03/27	2044	05/11/2015	8.26	Put	Bond Future	3,299.4300	3.2994	3,979.0600	3.9791	20.598	0	0	0
2015/03/27	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2044	05/11/2015	8.25	Put	Bond Future	3,413.1000	3.4131	4,092.7300	4.0927	19.912	0	0	0
2015/03/27	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2046	07/05/2015			Bond Future	126.8823	126.8823	126.2951	126.2951	(0.463)	0.0000	0.0000	5,889
2015/03/27	2046	07/05/2015	126.99	Put	Bond Future	107.7000	0.1077	694.9400	0.6949	545.255	0	0	0
2015/03/27	2046	07/05/2015	127.01	Put	Bond Future	127.7000	0.1277	714.9400	0.7149	459.859	0	0	0
2015/03/27	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2046	07/05/2015	127.00	Put	Bond Future	117.7000	0.1177	704.9400	0.7049	498.929	0	0	0
2015/03/27	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2046	06/08/2015	129.01	Put	Bond Future	76.7200	0.0767	674.7700	0.6748	779.523	0	0	0
2015/03/27	2046	06/08/2015			Bond Future	128.9333	128.9333	128.3352	128.3352	(0.464)	0.0000	0.0000	0
2015/03/27	2046	06/08/2015	129.00	Put	Bond Future	66.7200	0.0667	664.7700	0.6648	896.358	0	0	0
2015/03/27	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2046	06/08/2015	128.99	Put	Bond Future	56.7200	0.0567	654.7700	0.6548	1054.390	0	0	0
2015/03/27	2050	07/05/2015	135.01	Put	Bond Future	31.8100	0.0318	0.0000	0.0000	(100.000)	0	0	0
2015/03/27	2050	07/05/2015			Bond Future	134.9782	134.9782	135.6169	135.6169	0.473	0.0000	0.0000	2,753
2015/03/27	2050	07/05/2015	135.00	Put	Bond Future	21.8100	0.0218	0.0000	0.0000	(100.000)	0	0	0
2015/03/27	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	606.8900	0.6069	100.000	0	0	0
2015/03/27	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	626.8900	0.6269	100.000	0	0	0
2015/03/27	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	616.8900	0.6169	100.000	0	0	0
2015/03/27	2050	07/05/2015	134.99	Put	Bond Future	11.8100	0.0118	0.0000	0.0000	(100.000)	0	0	0
2015/03/27	2050	06/08/2015			Bond Future	135.7006	135.7006	136.3483	136.3483	0.477	0.0000	0.0000	0
2015/03/27	2050	06/08/2015	136.99	Put	Bond Future	1,289.4500	1.2894	641.7100	0.6417	(50.234)	0	0	0
2015/03/27	2050	06/08/2015	137.01	Put	Bond Future	1,309.4500	1.3094	661.7100	0.6617	(49.467)	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
2015/03/27	2050	06/08/2015	137.00	Put	Bond Future	1,299.4500	1.2994	651.7100	0.6517	(49.847)	0	0	0
2015/03/27	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	AL12	07/05/2015			Index Future	558.1210	558.1210	554.8570	554.8570	(0.585)	0.0000	0.0000	0
2015/03/27	AL37	07/05/2015			Index Future	458.3160	458.3160	457.1600	457.1600	(0.252)	0.0000	0.0000	122
2015/03/27	AL37	06/08/2015			Index Future	465.6060	465.6060	464.4290	464.4290	(0.253)	0.0000	0.0000	0
2015/03/27	AL7T	07/05/2015			Index Future	546.5870	546.5870	544.2500	544.2500	(0.428)	0.0000	0.0000	3
2015/03/27	AL7T	06/08/2015			Index Future	555.2820	555.2820	552.9030	552.9030	(0.428)	0.0000	0.0000	0
2015/03/27	ALBI	07/05/2015			Index Future	499.0230	499.0230	496.9810	496.9810	(0.409)	0.0000	0.0000	586
2015/03/27	ALBI	06/08/2015			Index Future	506.9610	506.9610	504.8830	504.8830	(0.410)	0.0000	0.0000	10
2015/03/27	ALBI	05/11/2015			Index Future	515.4450	515.4450	513.3330	513.3330	(0.410)	0.0000	0.0000	0
2015/03/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	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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2015/03/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	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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2015/03/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/27	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	EL28	07/05/2015			Bond Future	122.2928	122.2928	122.2722	122.2722	(0.017)	0.0000	0.0000	0
2015/03/27	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	EL28	07/05/2015	124.99	Put	Bond Future	2,697.1500	2.6971	2,717.8300	2.7178	0.767	0	0	0
2015/03/27	EL28	07/05/2015	125.01	Put	Bond Future	2,717.1500	2.7171	2,737.8300	2.7378	0.761	0	0	0
2015/03/27	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	EL28	07/05/2015	125.00	Put	Bond Future	2,707.1500	2.7071	2,727.8300	2.7278	0.764	0	0	0
2015/03/27	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	EL28	06/08/2015			Bond Future	124.2695	124.2695	124.2476	124.2476	(0.018)	0.0000	0.0000	0
2015/03/27	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	EL28	06/08/2015	124.99	Put	Bond Future	720.5400	0.7205	742.4100	0.7424	3.035	0	0	0
2015/03/27	EL28	06/08/2015	125.01	Put	Bond Future	740.5400	0.7405	762.4100	0.7624	2.953	0	0	0
2015/03/27	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	EL28	06/08/2015	125.00	Put	Bond Future	730.5400	0.7305	752.4100	0.7524	2.994	0	0	0
2015/03/27	ES33	07/05/2015			Bond Future	9.3125	85.3657	9.3826	84.8313	0.752	0.0000	0.0000	6,576
2015/03/27	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	ES33	07/05/2015	9.76	Call	Bond Future	3,326.3200	3.3263	2,791.8900	2.7919	(16.067)	0	0	0
2015/03/27	ES33	07/05/2015	9.74	Call	Bond Future	3,181.9300	3.1819	2,647.5000	2.6475	(16.796)	0	0	0
2015/03/27	ES33	07/05/2015	9.75	Call	Bond Future	3,254.1700	3.2542	2,719.7400	2.7197	(16.423)	0	0	0
2015/03/27	ES33	06/08/2015			Bond Future	9.3906	86.7383	9.4629	86.1946	0.771	0.0000	0.0000	0
2015/03/27	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	ES33	06/08/2015	9.61	Call	Bond Future	1,632.6000	1.6326	1,088.8800	1.0889	(33.304)	0	0	0
2015/03/27	ES33	06/08/2015	9.59	Call	Bond Future	1,485.8000	1.4858	942.0800	0.9421	(36.594)	0	0	0
2015/03/27	ES33	06/08/2015	9.60	Call	Bond Future	1,559.2500	1.5593	1,015.5300	1.0155	(34.871)	0	0	0
2015/03/27	ES33	05/11/2015	9.00	Put	Bond Future	3,546.0700	3.5461	4,098.5700	4.0986	15.581	0	0	0
2015/03/27	ES33	05/11/2015			Bond Future	9.4614	84.3873	9.5359	83.8348	0.788	0.0000	0.0000	0
2015/03/27	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	ES33	05/11/2015	8.99	Put	Bond Future	3,625.4000	3.6254	4,177.9000	4.1779	15.240	0	0	0
2015/03/27	ES33	05/11/2015	9.01	Put	Bond Future	3,466.8400	3.4668	4,019.3400	4.0193	15.937	0	0	0
2015/03/27	GOVI	07/05/2015	449.99	Call	GOVI	451,330.0000	45.1330	431,390.0000	43.1390	(4.418)	0	0	0
2015/03/27	GOVI	07/05/2015			GOVI	495.1230	495.1230	493.1290	493.1290	(0.403)	0.0000	0.0000	488
2015/03/27	GOVI	07/05/2015	450.00	Call	GOVI	451,230.0000	45.1230	431,290.0000	43.1290	(4.419)	0	0	0
2015/03/27	GOVI	07/05/2015	450.01	Call	GOVI	451,130.0000	45.1130	431,190.0000	43.1190	(4.420)	0	0	0
2015/03/27	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	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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2015/03/27	GOVI	06/08/2015			GOVI	502.9990	502.9990	500.9700	500.9700	(0.403)	0.0000	0.0000	29
2015/03/27	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	GOVI	06/08/2015	499.99	Call	GOVI	30,090.0000	3.0090	9,800.0000	0.9800	(67.431)	0	0	0
2015/03/27	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	GOVI	06/08/2015	500.00	Call	GOVI	29,990.0000	2.9990	9,700.0000	0.9700	(67.656)	0	0	0
2015/03/27	GOVI	06/08/2015	500.01	Call	GOVI	29,890.0000	2.9890	9,600.0000	0.9600	(67.882)	0	0	0
2015/03/27	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	GOVI	05/11/2015			GOVI	511.4160	511.4160	509.3540	509.3540	(0.403)	0.0000	0.0000	0
2015/03/27	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	GOVI	05/11/2015	529.99	Put	GOVI	185,740.0000	18.5740	206,360.0000	20.6360	11.102	0	0	0
2015/03/27	GOVI	05/11/2015	530.01	Put	GOVI	185,940.0000	18.5940	206,560.0000	20.6560	11.090	0	0	0
2015/03/27	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	GOVI	05/11/2015	530.00	Put	GOVI	185,840.0000	18.5840	206,460.0000	20.6460	11.096	0	0	0
2015/03/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/27	IGOV	07/05/2015			Index Future	225.3820	225.3820	225.2870	225.2870	(0.042)	0.0000	0.0000	1,013
2015/03/27	IGOV	06/08/2015			Index Future	228.9850	228.9850	228.8870	228.8870	(0.043)	0.0000	0.0000	100
2015/03/27	IGOV	05/11/2015			Index Future	232.8360	232.8360	232.7360	232.7360	(0.043)	0.0000	0.0000	0
2015/03/27	ILBI	07/05/2015			Index Future	610.1390	610.1390	609.8820	609.8820	(0.042)	0.0000	0.0000	0
2015/03/27	ILBI	06/08/2015			Index Future	620.0640	620.0640	619.8000	619.8000	(0.043)	0.0000	0.0000	159
2015/03/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/27	JBAF	15/04/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	1,000
2015/03/27	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/03/27	JBAF	17/06/2015			Jibar Tradeable Future	6.2800	93.7200	6.2800	93.7200	0.000	0.0000	0.0000	5,000
2015/03/27	JBAF	15/07/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/03/27	JBAF	19/08/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/03/27	JBAF	16/09/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/03/27	JBAF	15/12/2015			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/03/27	JBAF	16/03/2016			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2015/03/27	JBAF	15/06/2016			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2015/03/27	JBAF	21/09/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2015/03/27	JBAF	21/12/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/03/27	JBAF	15/03/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0



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2015/03/27	R023	07/05/2015	8.14	Call	Bond Future	3,339.3400	3.3393	2,984.5100	2.9845	(10.626)	0	0	0
2015/03/27	R023	07/05/2015	8.15	Put	Bond Future	73.2600	0.0733	100.4100	0.1004	37.060	0	0	0
2015/03/27	R023	07/05/2015			Bond Future	7.5709	102.5608	7.6366	102.1775	0.867	0.0000	0.0000	15,264
2015/03/27	R023	07/05/2015	8.15	Call	Bond Future	3,391.4600	3.3915	3,035.3300	3.0353	(10.501)	0	0	0
2015/03/27	R023	07/05/2015	8.16	Call	Bond Future	3,443.7300	3.4437	3,086.3600	3.0864	(10.377)	0	0	0
2015/03/27	R023	07/05/2015	8.14	Put	Bond Future	77.2600	0.0773	105.7100	0.1057	36.824	0	0	0
2015/03/27	R023	07/05/2015	8.16	Put	Bond Future	69.4400	0.0694	95.3500	0.0954	37.313	0	0	0
2015/03/27	R023	06/08/2015	9.07	Put	Bond Future	34.4400	0.0344	43.2000	0.0432	25.436	0	0	911
2015/03/27	R023	06/08/2015	8.24	Call	Bond Future	3,877.1700	3.8772	3,560.6100	3.5606	(8.165)	0	0	0
2015/03/27	R023	06/08/2015			Bond Future	7.6190	104.2099	7.6877	103.8197	0.902	0.0000	0.0000	0
2015/03/27	R023	06/08/2015	9.07	Call	Bond Future	7,882.7400	7.8827	7,501.3200	7.5013	(4.839)	0	0	0
2015/03/27	R023	06/08/2015	8.26	Put	Bond Future	400.3400	0.4003	471.1500	0.4712	17.687	0	0	0
2015/03/27	R023	06/08/2015	8.25	Put	Bond Future	410.1100	0.4101	482.3100	0.4823	17.605	0	0	0
2015/03/27	R023	06/08/2015	8.24	Put	Bond Future	420.0700	0.4201	493.6900	0.4937	17.526	0	0	0
2015/03/27	R023	06/08/2015	8.25	Call	Bond Future	3,921.6600	3.9217	3,603.6800	3.6037	(8.108)	0	0	0
2015/03/27	R023	06/08/2015	8.26	Call	Bond Future	3,966.2900	3.9663	3,646.9200	3.6469	(8.052)	0	0	0
2015/03/27	R186	07/05/2015	7.40	Call	Bond Future	292.3600	0.2924	201.9900	0.2020	(30.911)	0	0	0
2015/03/27	R186	07/05/2015	8.10	Put	Bond Future	430.1500	0.4302	549.9000	0.5499	27.839	0	0	4,229
2015/03/27	R186	07/05/2015			Bond Future	7.7812	124.6172	7.8467	124.0569	0.841	0.0000	0.0000	38,587
2015/03/27	R186	07/05/2015	7.50	Put	Bond Future	2,916.7100	2.9167	3,345.6800	3.3457	14.707	0	0	4,229
2015/03/27	R186	07/05/2015	8.25	Call	Bond Future	4,159.2500	4.1593	3,669.0400	3.6690	(11.786)	0	0	0
2015/03/27	R186	07/05/2015	7.30	Call	Bond Future	172.3800	0.1724	113.8800	0.1139	(33.937)	0	0	0
2015/03/27	R186	07/05/2015	7.80	Put	Bond Future	1,282.5900	1.2826	1,551.2900	1.5513	20.950	0	0	300
2015/03/27	R186	07/05/2015	7.45	Put	Bond Future	3,262.8900	3.2629	3,713.4300	3.7134	13.808	0	0	4,229
2015/03/27	R186	07/05/2015	8.00	Put	Bond Future	638.6600	0.6387	801.6800	0.8017	25.525	0	0	4,229
2015/03/27	R186	07/05/2015	8.24	Put	Bond Future	234.6500	0.2346	307.4800	0.3075	31.038	0	0	0
2015/03/27	R186	07/05/2015	8.05	Put	Bond Future	526.2100	0.5262	666.6100	0.6666	26.681	0	0	4,229
2015/03/27	R186	07/05/2015	8.26	Put	Bond Future	214.0500	0.2141	281.4500	0.2814	31.488	0	0	0
2015/03/27	R186	07/05/2015	7.40	Put	Bond Future	3,626.9800	3.6270	4,096.8900	4.0969	12.956	0	0	4,229
2015/03/27	R186	07/05/2015	7.50	Call	Bond Future	468.8900	0.4689	337.5800	0.3376	(28.004)	0	0	0
2015/03/27	R186	07/05/2015	8.25	Put	Bond Future	224.1500	0.2241	294.2200	0.2942	31.260	0	0	0
2015/03/27	R186	07/05/2015	8.10	Call	Bond Future	3,125.5500	3.1256	2,685.0200	2.6850	(14.094)	0	0	0
2015/03/27	R186	07/05/2015	8.26	Call	Bond Future	4,231.1600	4.2312	3,738.2800	3.7383	(11.649)	0	0	0
2015/03/27	R186	07/05/2015	7.30	Put	Bond Future	4,402.5100	4.4025	4,904.2900	4.9043	11.398	0	0	0
2015/03/27	R186	07/05/2015	7.45	Call	Bond Future	372.7500	0.3727	263.0100	0.2630	(29.441)	0	0	0
2015/03/27	R186	07/05/2015	7.80	Call	Bond Future	1,443.8700	1.4439	1,152.2900	1.1523	(20.194)	0	0	0
2015/03/27	R186	07/05/2015	8.00	Call	Bond Future	2,497.5300	2.4975	2,100.2700	2.1003	(15.906)	0	0	0
2015/03/27	R186	07/05/2015	8.24	Call	Bond Future	4,087.6600	4.0877	3,600.2100	3.6002	(11.925)	0	0	0
2015/03/27	R186	07/05/2015	8.05	Call	Bond Future	2,804.3600	2.8044	2,384.4800	2.3845	(14.972)	0	0	0
2015/03/27	R186	06/08/2015	8.90	Put	Bond Future	220.8100	0.2208	264.2600	0.2643	19.678	0	0	5,350
2015/03/27	R186	06/08/2015	8.00	Put	Bond Future	1,759.5700	1.7596	1,987.4000	1.9874	12.948	0	0	0
2015/03/27	R186	06/08/2015			Bond Future	7.8294	121.3237	7.8974	120.7535	0.868	0.0000	0.0000	340
2015/03/27	R186	06/08/2015	8.00	Call	Bond Future	3,183.3600	3.1834	2,841.0100	2.8410	(10.754)	0	0	0
2015/03/27	R186	06/08/2015	8.01	Call	Bond Future	3,233.0000	3.2330	2,887.6200	2.8876	(10.683)	0	0	0
2015/03/27	R186	06/08/2015	7.99	Call	Bond Future	3,133.8300	3.1338	2,794.5300	2.7945	(10.827)	0	0	0
2015/03/27	R186	06/08/2015	7.75	Call	Bond Future	2,070.1500	2.0701	1,806.8800	1.8069	(12.717)	0	0	1,000
2015/03/27	R186	06/08/2015	8.90	Call	Bond Future	8,784.9700	8.7850	8,258.2400	8.2582	(5.996)	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
2015/03/27	R186	06/08/2015	7.99	Put	Bond Future	1,792.8500	1.7928	2,023.7300	2.0237	12.878	0	0	0
2015/03/27	R186	06/08/2015	7.75	Put	Bond Future	2,740.6300	2.7406	3,047.5400	3.0475	11.199	0	0	0
2015/03/27	R186	06/08/2015	8.01	Put	Bond Future	1,726.4700	1.7265	1,951.2700	1.9513	13.021	0	0	0
2015/03/27	R186	05/11/2015	8.24	Call	Bond Future	4,850.6300	4.8506	4,467.4600	4.4675	(7.899)	0	0	0
2015/03/27	R186	05/11/2015	8.25	Put	Bond Future	1,789.9300	1.7899	1,984.0100	1.9840	10.843	0	0	0
2015/03/27	R186	05/11/2015			Bond Future	7.8659	123.3345	7.9364	122.7551	0.896	0.0000	0.0000	0
2015/03/27	R186	05/11/2015	9.00	Put	Bond Future	495.7400	0.4957	566.0800	0.5661	14.189	0	0	2,600
2015/03/27	R186	05/11/2015	8.24	Put	Bond Future	1,817.0500	1.8171	2,013.2900	2.0133	10.800	0	0	0
2015/03/27	R186	05/11/2015	8.26	Put	Bond Future	1,763.4800	1.7635	1,955.4100	1.9554	10.884	0	0	0
2015/03/27	R186	05/11/2015	9.00	Call	Bond Future	9,376.2300	9.3762	8,867.1600	8.8672	(5.429)	0	0	0
2015/03/27	R186	05/11/2015	8.25	Call	Bond Future	4,903.1600	4.9032	4,517.8300	4.5178	(7.859)	0	0	0
2015/03/27	R186	05/11/2015	8.26	Call	Bond Future	4,956.2900	4.9563	4,568.8100	4.5688	(7.818)	0	0	0
2015/03/27	R186	04/02/2016	7.50	Call	Bond Future	2,175.2200	2.1752	1,957.1100	1.9571	(10.027)	0	0	0
2015/03/27	R186	04/02/2016			Bond Future	7.8908	120.2162	7.9640	119.6247	0.929	0.0000	0.0000	5,592
2015/03/27	R186	04/02/2016	7.51	Call	Bond Future	2,206.0500	2.2060	1,985.8000	1.9858	(9.984)	0	0	0
2015/03/27	R186	04/02/2016	7.50	Put	Bond Future	5,398.4000	5.3984	5,771.8800	5.7719	6.918	0	0	0
2015/03/27	R186	04/02/2016	7.49	Call	Bond Future	2,145.0900	2.1451	1,929.0900	1.9291	(10.070)	0	0	0
2015/03/27	R186	04/02/2016	7.49	Put	Bond Future	5,452.2900	5.4523	5,827.8800	5.8279	6.889	0	0	0
2015/03/27	R186	04/02/2016	7.51	Put	Bond Future	5,345.2900	5.3453	5,716.6300	5.7166	6.947	0	0	0
2015/03/27	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R197	07/05/2015			Bond Future	287.0093	287.0093	287.1619	287.1619	0.053	0.0000	0.0000	1,046
2015/03/27	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R197	07/05/2015	293.99	Put	Bond Future	6,980.7400	6.9807	6,828.0600	6.8281	(2.187)	0	0	0
2015/03/27	R197	07/05/2015	294.01	Put	Bond Future	7,000.7400	7.0007	6,848.0600	6.8481	(2.181)	0	0	0
2015/03/27	R197	07/05/2015	294.00	Put	Bond Future	6,990.7400	6.9907	6,838.0600	6.8381	(2.184)	0	0	0
2015/03/27	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R197	06/08/2015			Bond Future	285.5964	285.5964	285.7495	285.7495	0.054	0.0000	0.0000	0
2015/03/27	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R197	06/08/2015	287.99	Put	Bond Future	2,393.6400	2.3936	2,240.5000	2.2405	(6.398)	0	0	0
2015/03/27	R197	06/08/2015	288.01	Put	Bond Future	2,413.6400	2.4136	2,260.5000	2.2605	(6.345)	0	0	0
2015/03/27	R197	06/08/2015	288.00	Put	Bond Future	2,403.6400	2.4036	2,250.5000	2.2505	(6.371)	0	0	0
2015/03/27	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R202	07/05/2015			Bond Future	237.6522	237.6522	237.1002	237.1002	(0.232)	0.0000	0.0000	51,206
2015/03/27	R202	07/05/2015	238.49	Put	Bond Future	837.7700	0.8378	1,389.7600	1.3898	65.888	0	0	0
2015/03/27	R202	07/05/2015	238.50	Put	Bond Future	847.7700	0.8478	1,399.7600	1.3998	65.111	0	0	0
2015/03/27	R202	07/05/2015	238.51	Put	Bond Future	857.7700	0.8578	1,409.7600	1.4098	64.352	0	0	0
2015/03/27	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R202	06/08/2015			Bond Future	238.2790	238.2790	237.7161	237.7161	(0.236)	0.0000	0.0000	0
2015/03/27	R202	06/08/2015	239.99	Put	Bond Future	1,711.0100	1.7110	2,273.9400	2.2739	32.900	0	0	0
2015/03/27	R202	06/08/2015	240.00	Put	Bond Future	1,721.0100	1.7210	2,283.9400	2.2839	32.709	0	0	0
2015/03/27	R202	06/08/2015	240.01	Put	Bond Future	1,731.0100	1.7310	2,293.9400	2.2939	32.520	0	0	0
2015/03/27	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	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
2015/03/27	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R203	07/05/2015			Bond Future	6.8368	104.2968	6.8992	104.1613	0.913	0.0000	0.0000	7,710
2015/03/27	R203	07/05/2015	7.24	Put	Bond Future	44.6800	0.0447	61.4900	0.0615	37.623	0	0	0
2015/03/27	R203	07/05/2015	7.26	Put	Bond Future	39.9400	0.0399	55.2400	0.0552	38.307	0	0	0
2015/03/27	R203	07/05/2015	7.25	Put	Bond Future	42.2500	0.0422	58.3000	0.0583	37.988	0	0	0
2015/03/27	R203	07/05/2015	7.25	Call	Bond Future	935.3800	0.9354	815.9000	0.8159	(12.773)	0	0	0
2015/03/27	R203	07/05/2015	7.24	Call	Bond Future	916.3100	0.9163	797.5900	0.7976	(12.956)	0	0	0
2015/03/27	R203	07/05/2015	7.26	Call	Bond Future	954.5600	0.9546	834.3300	0.8343	(12.595)	0	0	0
2015/03/27	R203	06/08/2015	6.74	Call	Bond Future	355.5000	0.3555	299.9800	0.3000	(15.617)	0	0	0
2015/03/27	R203	06/08/2015	6.75	Put	Bond Future	624.3700	0.6244	706.4600	0.7065	13.148	0	0	0
2015/03/27	R203	06/08/2015			Bond Future	6.8833	105.9738	6.9543	105.8353	1.032	0.0000	0.0000	0
2015/03/27	R203	06/08/2015	6.75	Call	Bond Future	363.7700	0.3638	307.3700	0.3074	(15.504)	0	0	0
2015/03/27	R203	06/08/2015	6.76	Call	Bond Future	372.1600	0.3722	314.8800	0.3149	(15.391)	0	0	0
2015/03/27	R203	06/08/2015	6.74	Put	Bond Future	635.6900	0.6357	718.6600	0.7187	13.052	0	0	0
2015/03/27	R203	06/08/2015	6.76	Put	Bond Future	613.1800	0.6132	694.3900	0.6944	13.244	0	0	0
2015/03/27	R203	05/11/2015	5.99	Call	Bond Future	79.0300	0.0790	62.9800	0.0630	(20.309)	0	0	0
2015/03/27	R203	05/11/2015	6.00	Put	Bond Future	1,652.2700	1.6523	1,776.3900	1.7764	7.512	0	0	0
2015/03/27	R203	05/11/2015			Bond Future	6.8970	103.5626	6.9781	103.4221	1.176	0.0000	0.0000	0
2015/03/27	R203	05/11/2015	6.00	Call	Bond Future	81.3000	0.0813	64.8700	0.0649	(20.209)	0	0	0
2015/03/27	R203	05/11/2015	6.01	Call	Bond Future	83.6300	0.0836	66.8200	0.0668	(20.100)	0	0	0
2015/03/27	R203	05/11/2015	5.99	Put	Bond Future	1,667.6900	1.6677	1,792.1900	1.7922	7.465	0	0	0
2015/03/27	R203	05/11/2015	6.01	Put	Bond Future	1,636.9100	1.6369	1,760.6500	1.7606	7.559	0	0	0
2015/03/27	R204	07/05/2015	7.51	Put	Bond Future	71.5700	0.0716	96.1800	0.0962	34.386	0	0	0
2015/03/27	R204	07/05/2015			Bond Future	7.0942	105.9495	7.1557	105.7537	0.865	0.0000	0.0000	12,556
2015/03/27	R204	07/05/2015	7.50	Put	Bond Future	75.4800	0.0755	101.2200	0.1012	34.102	0	0	0
2015/03/27	R204	07/05/2015	7.49	Call	Bond Future	1,333.3500	1.3334	1,164.4600	1.1645	(12.667)	0	0	0
2015/03/27	R204	07/05/2015	7.50	Call	Bond Future	1,360.7700	1.3608	1,190.7400	1.1907	(12.495)	0	0	0
2015/03/27	R204	07/05/2015	7.51	Call	Bond Future	1,388.2800	1.3883	1,217.1200	1.2171	(12.329)	0	0	0
2015/03/27	R204	07/05/2015	7.49	Put	Bond Future	79.5000	0.0795	106.3800	0.1064	33.811	0	0	0
2015/03/27	R204	06/08/2015	7.74	Call	Bond Future	1,952.4800	1.9525	1,791.2100	1.7912	(8.260)	0	0	0
2015/03/27	R204	06/08/2015	7.75	Put	Bond Future	207.4400	0.2074	245.0900	0.2451	18.150	0	0	0
2015/03/27	R204	06/08/2015			Bond Future	7.1512	103.6170	7.2181	103.4174	0.936	0.0000	0.0000	100
2015/03/27	R204	06/08/2015	8.41	Call	Bond Future	3,702.3400	3.7023	3,509.4000	3.5094	(5.211)	0	0	0
2015/03/27	R204	06/08/2015	7.74	Put	Bond Future	212.7500	0.2127	251.1700	0.2512	18.059	0	0	0
2015/03/27	R204	06/08/2015	7.76	Put	Bond Future	202.2400	0.2022	239.1200	0.2391	18.236	0	0	0
2015/03/27	R204	06/08/2015	8.41	Put	Bond Future	27.0700	0.0271	33.8200	0.0338	24.935	0	0	699
2015/03/27	R204	06/08/2015	7.75	Call	Bond Future	1,976.4000	1.9764	1,814.3600	1.8144	(8.199)	0	0	0
2015/03/27	R204	06/08/2015	7.76	Call	Bond Future	2,000.4200	2.0004	1,837.6100	1.8376	(8.139)	0	0	0
2015/03/27	R204	05/11/2015			Bond Future	7.1830	105.3343	7.2559	105.1315	1.015	0.0000	0.0000	0
2015/03/27	R204	05/11/2015	6.25	Call	Bond Future	148.2500	0.1482	122.7100	0.1227	(17.228)	0	0	0
2015/03/27	R204	05/11/2015	6.24	Put	Bond Future	2,812.3200	2.8123	2,990.1000	2.9901	6.321	0	0	0
2015/03/27	R204	05/11/2015	6.26	Put	Bond Future	2,762.7600	2.7628	2,939.4400	2.9394	6.395	0	0	0
2015/03/27	R204	05/11/2015	6.25	Put	Bond Future	2,787.5000	2.7875	2,964.7300	2.9647	6.358	0	0	0
2015/03/27	R204	05/11/2015	6.26	Call	Bond Future	152.2500	0.1522	126.1600	0.1262	(17.136)	0	0	0
2015/03/27	R204	05/11/2015	6.24	Call	Bond Future	144.3300	0.1443	119.3400	0.1193	(17.314)	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
2015/03/27	R207	07/05/2015			Bond Future	7.2580	102.2972	7.3293	102.0191	0.982	0.0000	0.0000	34,939
2015/03/27	R207	07/05/2015	8.25	Call	Bond Future	3,789.4800	3.7895	3,512.9900	3.5130	(7.296)	0	0	0
2015/03/27	R207	07/05/2015	7.73	Call	Bond Future	1,895.9700	1.8960	1,647.7500	1.6478	(13.092)	0	0	66
2015/03/27	R207	07/05/2015	8.24	Put	Bond Future	2.8500	0.0028	4.5100	0.0045	58.246	0	0	0
2015/03/27	R207	07/05/2015	7.73	Put	Bond Future	72.0100	0.0720	101.8300	0.1018	41.411	0	0	0
2015/03/27	R207	07/05/2015	8.26	Put	Bond Future	2.4400	0.0024	3.8800	0.0039	59.016	0	0	0
2015/03/27	R207	07/05/2015	8.25	Put	Bond Future	2.6500	0.0027	4.2000	0.0042	58.491	0	0	0
2015/03/27	R207	07/05/2015	8.26	Call	Bond Future	3,826.5500	3.8265	3,549.9500	3.5500	(7.228)	0	0	0
2015/03/27	R207	07/05/2015	8.24	Call	Bond Future	3,752.3900	3.7524	3,476.0100	3.4760	(7.365)	0	0	0
2015/03/27	R207	06/08/2015	7.76	Call	Bond Future	2,025.4000	2.0254	1,815.8300	1.8158	(10.347)	0	0	0
2015/03/27	R207	06/08/2015			Bond Future	7.3155	100.2994	7.3918	100.0161	1.043	0.0000	0.0000	100
2015/03/27	R207	06/08/2015	7.74	Call	Bond Future	1,970.7200	1.9707	1,763.8000	1.7638	(10.500)	0	0	0
2015/03/27	R207	06/08/2015	7.75	Call	Bond Future	1,997.9900	1.9980	1,789.7300	1.7897	(10.423)	0	0	0
2015/03/27	R207	06/08/2015	7.46	Call	Bond Future	1,278.3600	1.2784	1,113.7400	1.1137	(12.877)	0	0	70
2015/03/27	R207	06/08/2015	7.74	Put	Bond Future	407.6500	0.4077	484.0200	0.4840	18.734	0	0	0
2015/03/27	R207	06/08/2015	7.76	Put	Bond Future	389.4200	0.3894	463.1400	0.4631	18.931	0	0	0
2015/03/27	R207	06/08/2015	7.46	Put	Bond Future	742.9400	0.7429	861.6100	0.8616	15.973	0	0	0
2015/03/27	R207	06/08/2015	7.75	Put	Bond Future	398.4500	0.3984	473.4800	0.4735	18.830	0	0	0
2015/03/27	R207	05/11/2015	7.76	Call	Bond Future	2,114.5500	2.1146	1,920.5400	1.9205	(9.175)	0	0	0
2015/03/27	R207	05/11/2015			Bond Future	7.3482	101.9619	7.4296	101.6741	1.109	0.0000	0.0000	0
2015/03/27	R207	05/11/2015	7.74	Call	Bond Future	2,066.7900	2.0668	1,875.0300	1.8750	(9.278)	0	0	0
2015/03/27	R207	05/11/2015	7.75	Call	Bond Future	2,090.4700	2.0905	1,897.5700	1.8976	(9.228)	0	0	0
2015/03/27	R207	05/11/2015	7.43	Call	Bond Future	1,394.9500	1.3950	1,241.2100	1.2412	(11.021)	0	0	53
2015/03/27	R207	05/11/2015	7.74	Put	Bond Future	692.1600	0.6922	788.1500	0.7881	13.868	0	0	0
2015/03/27	R207	05/11/2015	7.76	Put	Bond Future	670.3800	0.6704	764.1200	0.7641	13.983	0	0	0
2015/03/27	R207	05/11/2015	7.43	Put	Bond Future	1,105.9000	1.1059	1,239.9100	1.2399	12.118	0	0	0
2015/03/27	R207	05/11/2015	7.75	Put	Bond Future	681.0600	0.6811	775.9100	0.7759	13.927	0	0	0
2015/03/27	R207	04/02/2016	7.27	Put	Bond Future	1,550.6100	1.5506	1,708.6100	1.7086	10.190	0	0	0
2015/03/27	R207	04/02/2016	7.49	Put	Bond Future	1,202.0800	1.2021	1,335.3800	1.3354	11.089	0	0	0
2015/03/27	R207	04/02/2016			Bond Future	7.3593	100.1228	7.4473	99.8283	1.195	0.0000	0.0000	0
2015/03/27	R207	04/02/2016	7.51	Put	Bond Future	1,173.2600	1.1733	1,304.3600	1.3044	11.174	0	0	0
2015/03/27	R207	04/02/2016	7.27	Call	Bond Future	1,250.4000	1.2504	1,113.9600	1.1140	(10.912)	0	0	43
2015/03/27	R207	04/02/2016	7.50	Call	Bond Future	1,658.0600	1.6581	1,495.8100	1.4958	(9.786)	0	0	0
2015/03/27	R207	04/02/2016	7.51	Call	Bond Future	1,677.0500	1.6771	1,513.7100	1.5137	(9.740)	0	0	0
2015/03/27	R207	04/02/2016	7.50	Put	Bond Future	1,187.6100	1.1876	1,319.8000	1.3198	11.131	0	0	0
2015/03/27	R207	04/02/2016	7.49	Call	Bond Future	1,639.1700	1.6392	1,478.0300	1.4780	(9.831)	0	0	0
2015/03/27	R208	07/05/2015	8.01	Call	Bond Future	2,954.4600	2.9545	2,665.5900	2.6656	(9.777)	0	0	0
2015/03/27	R208	07/05/2015			Bond Future	7.3675	97.8576	7.4334	97.5536	0.894	0.0000	0.0000	58,893
2015/03/27	R208	07/05/2015	7.99	Call	Bond Future	2,869.8500	2.8699	2,582.5800	2.5826	(10.010)	0	0	0
2015/03/27	R208	07/05/2015	8.00	Call	Bond Future	2,912.1100	2.9121	2,624.0200	2.6240	(9.893)	0	0	0
2015/03/27	R208	07/05/2015	7.99	Put	Bond Future	42.3100	0.0423	59.0600	0.0591	39.589	0	0	0
2015/03/27	R208	07/05/2015	8.00	Put	Bond Future	39.9700	0.0400	55.9000	0.0559	39.855	0	0	0
2015/03/27	R208	07/05/2015	8.01	Put	Bond Future	37.7500	0.0377	52.9000	0.0529	40.132	0	0	0
2015/03/27	R208	06/08/2015			Bond Future	7.4174	99.4311	7.4870	99.1215	0.939	0.0000	0.0000	0
2015/03/27	R208	06/08/2015	8.00	Call	Bond Future	2,907.5500	2.9075	2,660.5500	2.6606	(8.495)	0	0	0
2015/03/27	R208	06/08/2015	8.85	Call	Bond Future	6,161.7800	6.1618	5,859.0900	5.8591	(4.912)	0	0	0
2015/03/27	R208	06/08/2015	8.01	Call	Bond Future	2,942.2600	2.9423	2,694.0600	2.6941	(8.436)	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
2015/03/27	R208	06/08/2015	7.99	Call	Bond Future	2,872.9700	2.8730	2,627.1800	2.6272	(8.555)	0	0	0
2015/03/27	R208	06/08/2015	8.01	Put	Bond Future	344.9900	0.3450	406.4500	0.4065	17.815	0	0	0
2015/03/27	R208	06/08/2015	8.00	Put	Bond Future	353.3900	0.3534	416.0500	0.4160	17.731	0	0	0
2015/03/27	R208	06/08/2015	8.85	Put	Bond Future	26.5000	0.0265	33.4700	0.0335	26.302	0	0	198
2015/03/27	R208	06/08/2015	7.99	Put	Bond Future	361.9600	0.3620	425.8300	0.4258	17.646	0	0	0
2015/03/27	R208	05/11/2015			Bond Future	7.4516	97.6781	7.5250	97.3636	0.986	0.0000	0.0000	0
2015/03/27	R208	05/11/2015	8.48	Call	Bond Future	4,563.9500	4.5639	4,291.5300	4.2915	(5.969)	0	0	0
2015/03/27	R208	05/11/2015	7.74	Put	Bond Future	1,000.3300	1.0003	1,117.4300	1.1174	11.706	0	0	0
2015/03/27	R208	05/11/2015	7.75	Call	Bond Future	2,255.5000	2.2555	2,056.7600	2.0568	(8.811)	0	0	0
2015/03/27	R208	05/11/2015	7.76	Call	Bond Future	2,282.6900	2.2827	2,082.6600	2.0827	(8.763)	0	0	0
2015/03/27	R208	05/11/2015	8.48	Put	Bond Future	269.9200	0.2699	312.0400	0.3120	15.605	0	0	2,200
2015/03/27	R208	05/11/2015	7.74	Call	Bond Future	2,228.4600	2.2285	2,031.0200	2.0310	(8.860)	0	0	0
2015/03/27	R208	05/11/2015	7.76	Put	Bond Future	970.1000	0.9701	1,084.6100	1.0846	11.804	0	0	0
2015/03/27	R208	05/11/2015	7.75	Put	Bond Future	985.1300	0.9851	1,100.9300	1.1009	11.755	0	0	0
2015/03/27	R209	07/05/2015			Bond Future	8.3633	80.0020	8.4235	79.5087	0.719	0.0000	0.0000	22,168
2015/03/27	R209	07/05/2015	8.99	Put	Bond Future	140.8800	0.1409	178.6700	0.1787	26.824	0	0	0
2015/03/27	R209	07/05/2015	7.30	Call	Bond Future	4.2300	0.0042	2.2900	0.0023	(45.863)	0	0	0
2015/03/27	R209	07/05/2015	8.30	Put	Bond Future	1,690.3600	1.6904	1,959.1100	1.9591	15.899	0	0	700
2015/03/27	R209	07/05/2015	9.01	Put	Bond Future	128.8100	0.1288	163.7400	0.1637	27.117	0	0	0
2015/03/27	R209	07/05/2015	8.99	Call	Bond Future	5,059.1200	5.0591	4,603.6500	4.6037	(9.003)	0	0	0
2015/03/27	R209	07/05/2015	9.00	Put	Bond Future	134.7100	0.1347	171.0400	0.1710	26.969	0	0	0
2015/03/27	R209	07/05/2015	9.00	Call	Bond Future	5,127.6200	5.1276	4,670.6900	4.6707	(8.911)	0	0	0
2015/03/27	R209	07/05/2015	7.30	Put	Bond Future	9,543.6100	9.5436	10,034.9300	10.0349	5.148	0	0	0
2015/03/27	R209	07/05/2015	8.30	Call	Bond Future	1,166.1500	1.1661	941.6400	0.9416	(19.252)	0	0	0
2015/03/27	R209	07/05/2015	9.01	Call	Bond Future	5,196.2800	5.1963	4,737.9500	4.7380	(8.820)	0	0	0
2015/03/27	R209	06/08/2015	8.99	Put	Bond Future	876.5900	0.8766	987.5300	0.9875	12.656	0	0	0
2015/03/27	R209	06/08/2015			Bond Future	8.4096	81.2883	8.4714	80.7865	0.735	0.0000	0.0000	0
2015/03/27	R209	06/08/2015	9.01	Put	Bond Future	842.0700	0.8421	949.5100	0.9495	12.759	0	0	0
2015/03/27	R209	06/08/2015	9.90	Call	Bond Future	10,957.4400	10.9574	10,472.6600	10.4727	(4.424)	0	0	0
2015/03/27	R209	06/08/2015	9.00	Call	Bond Future	5,460.0800	5.4601	5,067.4800	5.0675	(7.190)	0	0	0
2015/03/27	R209	06/08/2015	9.01	Call	Bond Future	5,517.3500	5.5174	5,123.0000	5.1230	(7.147)	0	0	0
2015/03/27	R209	06/08/2015	9.00	Put	Bond Future	859.1800	0.8592	968.3700	0.9684	12.709	0	0	0
2015/03/27	R209	06/08/2015	8.99	Call	Bond Future	5,403.0000	5.4030	5,012.1500	5.0121	(7.234)	0	0	0
2015/03/27	R209	06/08/2015	9.90	Put	Bond Future	94.4700	0.0945	111.4800	0.1115	18.006	0	0	2,914
2015/03/27	R209	05/11/2015	7.99	Put	Bond Future	5,507.5200	5.5075	5,845.7100	5.8457	6.141	0	0	0
2015/03/27	R209	05/11/2015			Bond Future	8.4479	79.4867	8.5114	78.9768	0.751	0.0000	0.0000	0
2015/03/27	R209	05/11/2015	8.01	Put	Bond Future	5,389.3300	5.3893	5,723.5200	5.7235	6.201	0	0	0
2015/03/27	R209	05/11/2015	7.99	Call	Bond Future	1,673.3100	1.6733	1,501.5600	1.5016	(10.264)	0	0	0
2015/03/27	R209	05/11/2015	8.00	Put	Bond Future	5,448.2100	5.4482	5,784.4100	5.7844	6.171	0	0	0
2015/03/27	R209	05/11/2015	8.00	Call	Bond Future	1,700.6700	1.7007	1,526.9300	1.5269	(10.216)	0	0	0
2015/03/27	R209	05/11/2015	8.01	Call	Bond Future	1,728.3200	1.7283	1,552.5700	1.5526	(10.169)	0	0	0
2015/03/27	R210	07/05/2015			Bond Future	174.7544	174.7544	174.7230	174.7230	(0.018)	0.0000	0.0000	833
2015/03/27	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R210	07/05/2015	176.99	Put	Bond Future	2,235.6500	2.2356	2,267.0400	2.2670	1.404	0	0	0
2015/03/27	R210	07/05/2015	177.01	Put	Bond Future	2,255.6500	2.2556	2,287.0400	2.2870	1.392	0	0	0
2015/03/27	R210	07/05/2015	177.00	Put	Bond Future	2,245.6500	2.2456	2,277.0400	2.2770	1.398	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
2015/03/27	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R210	06/08/2015			Bond Future	177.5786	177.5786	177.5456	177.5456	(0.019)	0.0000	0.0000	0
2015/03/27	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R210	06/08/2015	178.99	Put	Bond Future	1,411.3800	1.4114	1,444.4500	1.4444	2.343	0	0	0
2015/03/27	R210	06/08/2015	179.01	Put	Bond Future	1,431.3800	1.4314	1,464.4500	1.4644	2.310	0	0	0
2015/03/27	R210	06/08/2015	179.00	Put	Bond Future	1,421.3800	1.4214	1,454.4500	1.4544	2.327	0	0	0
2015/03/27	R211	07/05/2015	134.99	Put	Bond Future	3,989.6300	3.9896	3,920.1900	3.9202	(1.741)	0	0	0
2015/03/27	R211	07/05/2015			Bond Future	131.0004	131.0004	131.0698	131.0698	0.053	0.0000	0.0000	1,120
2015/03/27	R211	07/05/2015	135.01	Put	Bond Future	4,009.6300	4.0096	3,940.1900	3.9402	(1.732)	0	0	0
2015/03/27	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R211	07/05/2015	135.00	Put	Bond Future	3,999.6300	3.9996	3,930.1900	3.9302	(1.736)	0	0	0
2015/03/27	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R211	06/08/2015			Bond Future	131.4996	131.4996	131.5692	131.5692	0.053	0.0000	0.0000	0
2015/03/27	R211	06/08/2015	134.99	Put	Bond Future	3,490.4000	3.4904	3,420.8100	3.4208	(1.994)	0	0	0
2015/03/27	R211	06/08/2015	135.01	Put	Bond Future	3,510.4000	3.5104	3,440.8100	3.4408	(1.982)	0	0	0
2015/03/27	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R211	06/08/2015	135.00	Put	Bond Future	3,500.4000	3.5004	3,430.8100	3.4308	(1.988)	0	0	0
2015/03/27	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R212	07/05/2015			Bond Future	137.3916	137.3916	137.4951	137.4951	0.075	0.0000	0.0000	1,145
2015/03/27	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R212	07/05/2015	140.99	Put	Bond Future	3,598.3800	3.5984	3,494.8600	3.4949	(2.877)	0	0	0
2015/03/27	R212	07/05/2015	141.01	Put	Bond Future	3,618.3800	3.6184	3,514.8600	3.5149	(2.861)	0	0	0
2015/03/27	R212	07/05/2015	141.00	Put	Bond Future	3,608.3800	3.6084	3,504.8600	3.5049	(2.869)	0	0	0
2015/03/27	R212	06/08/2015	141.01	Put	Bond Future	3,173.7800	3.1738	3,069.6000	3.0696	(3.283)	0	0	0
2015/03/27	R212	06/08/2015			Bond Future	137.8362	137.8362	137.9404	137.9404	0.076	0.0000	0.0000	0
2015/03/27	R212	06/08/2015	141.00	Put	Bond Future	3,163.7800	3.1638	3,059.6000	3.0596	(3.293)	0	0	0
2015/03/27	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R212	06/08/2015	140.99	Put	Bond Future	3,153.7800	3.1538	3,049.6000	3.0496	(3.303)	0	0	0
2015/03/27	R213	07/05/2015	8.74	Call	Bond Future	4,127.3800	4.1274	3,700.1500	3.7001	(10.351)	0	0	0
2015/03/27	R213	07/05/2015	8.75	Put	Bond Future	206.9100	0.2069	261.6300	0.2616	26.446	0	0	0
2015/03/27	R213	07/05/2015			Bond Future	8.2398	90.5256	8.3000	90.0416	0.731	0.0000	0.0000	16,829
2015/03/27	R213	07/05/2015	8.75	Call	Bond Future	4,193.8400	4.1938	3,764.5300	3.7645	(10.237)	0	0	0
2015/03/27	R213	07/05/2015	8.76	Call	Bond Future	4,260.5500	4.2606	3,829.2100	3.8292	(10.124)	0	0	0
2015/03/27	R213	07/05/2015	8.74	Put	Bond Future	216.1500	0.2161	272.9500	0.2730	26.278	0	0	0
2015/03/27	R213	07/05/2015	8.76	Put	Bond Future	198.0200	0.1980	250.7100	0.2507	26.608	0	0	0
2015/03/27	R213	06/08/2015			Bond Future	8.2887	91.9812	8.3508	91.4886	0.749	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
2015/03/27	R213	06/08/2015	8.49	Put	Bond Future	1,689.4900		1.6895	1,877.2200	1.8772	11.112	0	0	0
2015/03/27	R213	06/08/2015	8.51	Put	Bond Future	1,629.3600		1.6294	1,812.2500	1.8122	11.225	0	0	0
2015/03/27	R213	06/08/2015	8.49	Call	Bond Future	3,272.7500		3.2727	2,967.9500	2.9680	(9.313)	0	0	0
2015/03/27	R213	06/08/2015	8.50	Put	Bond Future	1,659.2200		1.6592	1,844.5200	1.8445	11.168	0	0	0
2015/03/27	R213	06/08/2015	8.50	Call	Bond Future	3,320.0900		3.3201	3,012.8600	3.0129	(9.254)	0	0	0
2015/03/27	R213	06/08/2015	8.51	Call	Bond Future	3,367.7400		3.3677	3,058.1000	3.0581	(9.194)	0	0	0
2015/03/27	R213	05/11/2015	7.76	Call	Bond Future	1,309.6900		1.3097	1,165.3400	1.1653	(11.022)	0	0	0
2015/03/27	R213	05/11/2015			Bond Future	8.3311		89.9601	8.3950	89.4596	0.767	0.0000	0.0000	0
2015/03/27	R213	05/11/2015	7.74	Call	Bond Future	1,264.2800		1.2643	1,123.6400	1.1236	(11.124)	0	0	0
2015/03/27	R213	05/11/2015	7.75	Call	Bond Future	1,286.8500		1.2869	1,144.3600	1.1444	(11.073)	0	0	0
2015/03/27	R213	05/11/2015	7.74	Put	Bond Future	6,091.2300		6.0912	6,451.0800	6.4511	5.908	0	0	0
2015/03/27	R213	05/11/2015	7.76	Put	Bond Future	5,967.4100		5.9674	6,323.5500	6.3236	5.968	0	0	0
2015/03/27	R213	05/11/2015	7.75	Put	Bond Future	6,029.1300		6.0291	6,387.1300	6.3871	5.938	0	0	0
2015/03/27	R214	07/05/2015			Bond Future	8.3971		81.3864	8.4573	80.8605	0.717	0.0000	0.0000	15,271
2015/03/27	R214	07/05/2015	9.15	Call	Bond Future	6,288.5200		6.2885	5,788.1100	5.7881	(7.958)	0	0	0
2015/03/27	R214	07/05/2015	9.16	Call	Bond Future	6,361.3900		6.3614	5,859.9400	5.8599	(7.883)	0	0	0
2015/03/27	R214	07/05/2015	9.14	Put	Bond Future	95.9900		0.0960	122.5000	0.1225	27.617	0	0	0
2015/03/27	R214	07/05/2015	9.16	Put	Bond Future	87.5900		0.0876	112.0000	0.1120	27.868	0	0	0
2015/03/27	R214	07/05/2015	9.15	Put	Bond Future	91.7000		0.0917	117.1500	0.1171	27.754	0	0	0
2015/03/27	R214	07/05/2015	9.14	Call	Bond Future	6,215.7000		6.2157	5,716.3500	5.7163	(8.034)	0	0	0
2015/03/27	R214	06/08/2015	8.76	Put	Bond Future	1,543.4800		1.5435	1,717.5200	1.7175	11.276	0	0	0
2015/03/27	R214	06/08/2015			Bond Future	8.4409		82.6950	8.5027	82.1600	0.732	0.0000	0.0000	0
2015/03/27	R214	06/08/2015	8.75	Put	Bond Future	1,572.0000		1.5720	1,748.4200	1.7484	11.223	0	0	0
2015/03/27	R214	06/08/2015	8.74	Call	Bond Future	4,136.8400		4.1368	3,780.6900	3.7807	(8.609)	0	0	0
2015/03/27	R214	06/08/2015	8.75	Call	Bond Future	4,190.4200		4.1904	3,831.8600	3.8319	(8.557)	0	0	0
2015/03/27	R214	06/08/2015	8.76	Call	Bond Future	4,244.2800		4.2443	3,883.3400	3.8833	(8.504)	0	0	0
2015/03/27	R214	06/08/2015	8.74	Put	Bond Future	1,600.9300		1.6009	1,779.7600	1.7798	11.170	0	0	0
2015/03/27	R214	05/11/2015			Bond Future	8.4790		80.7733	8.5423	80.2296	0.747	0.0000	0.0000	0
2015/03/27	R214	05/11/2015	7.99	Put	Bond Future	6,140.0800		6.1401	6,505.5100	6.5055	5.952	0	0	0
2015/03/27	R214	05/11/2015	8.00	Put	Bond Future	6,074.6400		6.0746	6,437.9700	6.4380	5.981	0	0	0
2015/03/27	R214	05/11/2015	8.01	Put	Bond Future	6,009.6700		6.0097	6,370.8900	6.3709	6.011	0	0	0
2015/03/27	R214	05/11/2015	7.99	Call	Bond Future	1,733.4600		1.7335	1,555.2600	1.5553	(10.280)	0	0	0
2015/03/27	R214	05/11/2015	8.00	Call	Bond Future	1,762.0000		1.7620	1,581.7000	1.5817	(10.233)	0	0	0
2015/03/27	R214	05/11/2015	8.01	Call	Bond Future	1,790.8400		1.7908	1,608.4300	1.6084	(10.186)	0	0	0
2015/03/27	R214	04/02/2016			Bond Future	8.5110		82.2020	8.5761	81.6474	0.765	0.0000	0.0000	4,320
2015/03/27	R214	04/02/2016	7.99	Put	Bond Future	6,885.7000		6.8857	7,246.7600	7.2468	5.244	0	0	0
2015/03/27	R214	04/02/2016	8.00	Call	Bond Future	2,243.7300		2.2437	2,048.3600	2.0484	(8.707)	0	0	0
2015/03/27	R214	04/02/2016	8.01	Call	Bond Future	2,274.0800		2.2741	2,076.8500	2.0769	(8.673)	0	0	0
2015/03/27	R214	04/02/2016	7.99	Call	Bond Future	2,213.6300		2.2136	2,020.1100	2.0201	(8.742)	0	0	0
2015/03/27	R214	04/02/2016	8.01	Put	Bond Future	6,758.8200		6.7588	7,116.1700	7.1162	5.287	0	0	0
2015/03/27	R214	04/02/2016	8.00	Put	Bond Future	6,822.0500		6.8221	7,181.2600	7.1813	5.265	0	0	0
2015/03/27	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R248	07/05/2015			Bond Future	8.4526		104.9995	8.5128	104.3195	0.712	0.0000	0.0000	36,890
2015/03/27	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R248	07/05/2015	9.26	Call	Bond Future	8,512.2200		8.5122	7,832.2500	7.8323	(7.988)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/27	R248	07/05/2015	9.24	Call	Bond Future	8,316.4200	8.3164	7,636.4500	7.6364	(8.176)	0	0	0
2015/03/27	R248	07/05/2015	9.25	Call	Bond Future	8,414.4100	8.4144	7,734.4400	7.7344	(8.081)	0	0	0
2015/03/27	R248	06/08/2015	8.76	Call	Bond Future	2,880.5000	2.8805	2,188.7700	2.1888	(24.014)	0	0	0
2015/03/27	R248	06/08/2015			Bond Future	8.4975	106.6878	8.5594	105.9961	0.728	0.0000	0.0000	745
2015/03/27	R248	06/08/2015	8.74	Call	Bond Future	2,665.9800	2.6660	1,974.2500	1.9743	(25.947)	0	0	0
2015/03/27	R248	06/08/2015	8.75	Call	Bond Future	2,773.3400	2.7733	2,081.6100	2.0816	(24.942)	0	0	0
2015/03/27	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R248	05/11/2015	8.01	Put	Bond Future	6,179.2500	6.1792	6,882.2000	6.8822	11.376	0	0	0
2015/03/27	R248	05/11/2015			Bond Future	8.5368	104.0242	8.6002	103.3212	0.743	0.0000	0.0000	0
2015/03/27	R248	05/11/2015	8.00	Put	Bond Future	6,302.7100	6.3027	7,005.6600	7.0057	11.153	0	0	0
2015/03/27	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/27	R248	05/11/2015	7.99	Put	Bond Future	6,426.4200	6.4264	7,129.3700	7.1294	10.938	0	0	0

**Total**

**444169**