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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/03/2015 TO 31/03/2015

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
2015/03/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	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
2015/03/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2025	07/05/2015			Bond Future	118.5169	118.5169	118.6214	118.6214	0.088	0.0000	0.0000	16
2015/03/31	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2025	07/05/2015	120.99	Put	Bond Future	2,473.0500	2.4731	2,368.5800	2.3686	(4.224)	0	0	0
2015/03/31	2025	07/05/2015	121.01	Put	Bond Future	2,493.0500	2.4931	2,388.5800	2.3886	(4.190)	0	0	0
2015/03/31	2025	07/05/2015	121.00	Put	Bond Future	2,483.0500	2.4831	2,378.5800	2.3786	(4.207)	0	0	0
2015/03/31	2025	06/08/2015	120.99	Put	Bond Future	1,726.2600	1.7263	1,622.3700	1.6224	(6.018)	0	0	0
2015/03/31	2025	06/08/2015			Bond Future	119.2637	119.2637	119.3676	119.3676	0.087	0.0000	0.0000	0
2015/03/31	2025	06/08/2015	121.01	Put	Bond Future	1,746.2600	1.7463	1,642.3700	1.6424	(5.949)	0	0	0
2015/03/31	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2025	06/08/2015	121.00	Put	Bond Future	1,736.2600	1.7363	1,632.3700	1.6324	(5.984)	0	0	0
2015/03/31	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2030	07/05/2015			Bond Future	8.3182	99.5391	8.1932	100.5773	(1.503)	0.0000	0.0000	7,045
2015/03/31	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2030	07/05/2015	8.74	Call	Bond Future	3,391.6900	3.3917	4,429.8900	4.4299	30.610	0	0	0
2015/03/31	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2030	07/05/2015	8.75	Call	Bond Future	3,470.0600	3.4701	4,508.2600	4.5083	29.919	0	0	0
2015/03/31	2030	07/05/2015	8.76	Call	Bond Future	3,548.3300	3.5483	4,586.5300	4.5865	29.259	0	0	0
2015/03/31	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2030	06/08/2015			Bond Future	8.3770	97.1285	8.2482	98.1816	(1.538)	0.0000	0.0000	0
2015/03/31	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2030	06/08/2015	7.74	Put	Bond Future	5,367.2100	5.3672	4,314.1300	4.3141	(19.621)	0	0	0
2015/03/31	2030	06/08/2015	7.76	Put	Bond Future	5,192.4700	5.1925	4,139.3900	4.1394	(20.281)	0	0	0
2015/03/31	2030	06/08/2015	7.75	Put	Bond Future	5,279.7900	5.2798	4,226.7100	4.2267	(19.945)	0	0	0
2015/03/31	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2032	07/05/2015			Bond Future	8.4417	99.2231	8.3069	100.4206	(1.597)	0.0000	0.0000	126
2015/03/31	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2032	07/05/2015	8.50	Call	Bond Future	511.4100	0.5114	1,708.9600	1.7090	234.166	0	0	0
2015/03/31	2032	07/05/2015	8.51	Call	Bond Future	598.7200	0.5987	1,796.2700	1.7963	200.018	0	0	0
2015/03/31	2032	07/05/2015	8.49	Call	Bond Future	423.9800	0.4240	1,621.5300	1.6215	282.454	0	0	0
2015/03/31	2032	06/08/2015	8.50	Call	Bond Future	16.8400	0.0168	1,231.7500	1.2317	7214.430	0	0	0
2015/03/31	2032	06/08/2015			Bond Future	8.4981	100.8158	8.3594	102.0307	(1.632)	0.0000	0.0000	0
2015/03/31	2032	06/08/2015	8.51	Call	Bond Future	103.5700	0.1036	1,318.4800	1.3185	1173.033	0	0	0

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2015/03/31	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	1,144.9100	1.1449	100.000	0	0	0
2015/03/31	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2032	06/08/2015	8.49	Put	Bond Future	70.0000	0.0700	0.0000	0.0000	(100.000)	0	0	0
2015/03/31	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2032	05/11/2015			Bond Future	8.5454	98.3298	8.4030	99.5615	(1.667)	0.0000	0.0000	0
2015/03/31	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2032	05/11/2015	7.99	Put	Bond Future	4,933.2200	4.9332	3,701.5600	3.7016	(24.967)	0	0	0
2015/03/31	2032	05/11/2015	8.01	Put	Bond Future	4,749.3800	4.7494	3,517.7200	3.5177	(25.933)	0	0	0
2015/03/31	2032	05/11/2015	8.00	Put	Bond Future	4,841.2400	4.8412	3,609.5800	3.6096	(25.441)	0	0	0
2015/03/31	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2037	07/05/2015			Bond Future	8.5418	101.9395	8.4121	103.2206	(1.519)	0.0000	0.0000	32,365
2015/03/31	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2037	07/05/2015	9.01	Call	Bond Future	4,416.8100	4.4168	5,697.8800	5.6979	29.004	0	0	0
2015/03/31	2037	07/05/2015	8.99	Call	Bond Future	4,234.4800	4.2345	5,515.5500	5.5155	30.253	0	0	0
2015/03/31	2037	07/05/2015	9.00	Call	Bond Future	4,325.7100	4.3257	5,606.7800	5.6068	29.615	0	0	0
2015/03/31	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2037	06/08/2015			Bond Future	8.5982	99.3170	8.4649	100.6167	(1.551)	0.0000	0.0000	1,954
2015/03/31	2037	06/08/2015	8.75	Call	Bond Future	1,448.0000	1.4480	2,747.7600	2.7478	89.762	0	0	0
2015/03/31	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2037	06/08/2015	8.76	Call	Bond Future	1,542.2300	1.5422	2,841.9900	2.8420	84.278	0	0	0
2015/03/31	2037	06/08/2015	8.74	Call	Bond Future	1,353.6300	1.3536	2,653.3900	2.6534	96.020	0	0	0
2015/03/31	2037	05/11/2015	7.99	Put	Bond Future	6,544.7700	6.5448	5,227.0500	5.2271	(20.134)	0	0	0
2015/03/31	2037	05/11/2015	8.01	Put	Bond Future	6,334.1800	6.3342	5,016.4600	5.0165	(20.803)	0	0	0
2015/03/31	2037	05/11/2015			Bond Future	8.6420	100.9632	8.5054	102.2810	(1.580)	0.0000	0.0000	0
2015/03/31	2037	05/11/2015	8.00	Put	Bond Future	6,439.3900	6.4394	5,121.6700	5.1217	(20.463)	0	0	0
2015/03/31	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2038	07/05/2015			Bond Future	127.8356	127.8356	127.7207	127.7207	(0.090)	0.0000	0.0000	2,657
2015/03/31	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2038	07/05/2015	126.99	Call	Bond Future	845.5600	0.8456	730.6800	0.7307	(13.586)	0	0	0
2015/03/31	2038	07/05/2015	127.00	Call	Bond Future	835.5600	0.8356	720.6800	0.7207	(13.749)	0	0	0
2015/03/31	2038	07/05/2015	127.01	Call	Bond Future	825.5600	0.8256	710.6800	0.7107	(13.915)	0	0	0
2015/03/31	2038	06/08/2015	128.01	Call	Bond Future	576.9900	0.5770	458.0600	0.4581	(20.612)	0	0	0
2015/03/31	2038	06/08/2015			Bond Future	128.5870	128.5870	128.4681	128.4681	(0.092)	0.0000	0.0000	0
2015/03/31	2038	06/08/2015	127.99	Call	Bond Future	596.9900	0.5970	478.0600	0.4781	(19.922)	0	0	0
2015/03/31	2038	06/08/2015	128.00	Call	Bond Future	586.9900	0.5870	468.0600	0.4681	(20.261)	0	0	0
2015/03/31	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	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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2015/03/31	2044	07/05/2015			Bond Future	8.5904	104.1105	8.4558	105.5753	(1.567)	0.0000	0.0000	9,494
2015/03/31	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2044	07/05/2015	9.01	Call	Bond Future	4,349.0400	4.3490	5,813.9000	5.8139	33.682	0	0	0
2015/03/31	2044	07/05/2015	8.99	Call	Bond Future	4,148.9600	4.1490	5,613.8200	5.6138	35.307	0	0	0
2015/03/31	2044	07/05/2015	9.00	Call	Bond Future	4,249.0800	4.2491	5,713.9400	5.7139	34.475	0	0	0
2015/03/31	2044	06/08/2015	8.76	Call	Bond Future	1,222.0300	1.2220	2,708.5200	2.7085	121.641	0	0	0
2015/03/31	2044	06/08/2015			Bond Future	8.6438	101.3975	8.5057	102.8840	(1.598)	0.0000	0.0000	0
2015/03/31	2044	06/08/2015	8.74	Call	Bond Future	1,013.4100	1.0134	2,499.9000	2.4999	146.682	0	0	0
2015/03/31	2044	06/08/2015	8.75	Call	Bond Future	1,117.8100	1.1178	2,604.3000	2.6043	132.982	0	0	0
2015/03/31	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2044	05/11/2015			Bond Future	8.6854	103.0782	8.5440	104.5858	(1.628)	0.0000	0.0000	0
2015/03/31	2044	05/11/2015	8.24	Put	Bond Future	4,880.7800	4.8808	3,373.2200	3.3732	(30.888)	0	0	0
2015/03/31	2044	05/11/2015	8.26	Put	Bond Future	4,653.2200	4.6532	3,145.6600	3.1457	(32.398)	0	0	0
2015/03/31	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2044	05/11/2015	8.25	Put	Bond Future	4,766.8900	4.7669	3,259.3300	3.2593	(31.626)	0	0	0
2015/03/31	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2046	07/05/2015			Bond Future	126.6957	126.6957	126.5833	126.5833	(0.089)	0.0000	0.0000	5,889
2015/03/31	2046	07/05/2015	126.99	Put	Bond Future	294.3400	0.2943	406.6600	0.4067	38.160	0	0	0
2015/03/31	2046	07/05/2015	127.01	Put	Bond Future	314.3400	0.3143	426.6600	0.4267	35.732	0	0	0
2015/03/31	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2046	07/05/2015	127.00	Put	Bond Future	304.3400	0.3043	416.6600	0.4167	36.906	0	0	0
2015/03/31	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2046	06/08/2015	129.01	Put	Bond Future	270.0500	0.2700	386.4900	0.3865	43.118	0	0	0
2015/03/31	2046	06/08/2015			Bond Future	128.7400	128.7400	128.6235	128.6235	(0.090)	0.0000	0.0000	0
2015/03/31	2046	06/08/2015	129.00	Put	Bond Future	260.0500	0.2600	376.4900	0.3765	44.776	0	0	0
2015/03/31	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2046	06/08/2015	128.99	Put	Bond Future	250.0500	0.2500	366.4900	0.3665	46.567	0	0	0
2015/03/31	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2050	07/05/2015			Bond Future	135.5927	135.5927	135.4737	135.4737	(0.088)	0.0000	0.0000	2,753
2015/03/31	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2050	07/05/2015	135.01	Call	Bond Future	582.7300	0.5827	463.7000	0.4637	(20.426)	0	0	0
2015/03/31	2050	07/05/2015	134.99	Call	Bond Future	602.7300	0.6027	483.7000	0.4837	(19.748)	0	0	0
2015/03/31	2050	07/05/2015	135.00	Call	Bond Future	592.7300	0.5927	473.7000	0.4737	(20.082)	0	0	0
2015/03/31	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2050	06/08/2015			Bond Future	136.3214	136.3214	136.1978	136.1978	(0.091)	0.0000	0.0000	0
2015/03/31	2050	06/08/2015	136.99	Put	Bond Future	668.6400	0.6686	792.2200	0.7922	18.482	0	0	0
2015/03/31	2050	06/08/2015	137.01	Put	Bond Future	688.6400	0.6886	812.2200	0.8122	17.946	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
2015/03/31	2050	06/08/2015	137.00	Put	Bond Future	678.6400	0.6786	802.2200	0.8022	18.210	0	0	0
2015/03/31	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	AL12	07/05/2015			Index Future	551.4650	551.4650	558.2340	558.2340	1.227	0.0000	0.0000	0
2015/03/31	AL37	07/05/2015			Index Future	455.6880	455.6880	457.4650	457.4650	0.390	0.0000	0.0000	122
2015/03/31	AL37	06/08/2015			Index Future	462.9200	462.9200	464.7240	464.7240	0.390	0.0000	0.0000	0
2015/03/31	AL7T	07/05/2015			Index Future	541.4130	541.4130	545.0240	545.0240	0.667	0.0000	0.0000	3
2015/03/31	AL7T	06/08/2015			Index Future	550.0060	550.0060	553.6730	553.6730	0.667	0.0000	0.0000	0
2015/03/31	ALBI	07/05/2015			Index Future	494.6640	494.6640	498.4250	498.4250	0.760	497.3800	497.3800	573
2015/03/31	ALBI	06/08/2015			Index Future	502.5150	502.5150	506.3350	506.3350	0.760	0.0000	0.0000	10
2015/03/31	ALBI	05/11/2015			Index Future	510.9190	510.9190	514.7920	514.7920	0.758	0.0000	0.0000	0
2015/03/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	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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2015/03/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	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
2015/03/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/31	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	EL28	07/05/2015			Bond Future	122.2512	122.2512	122.1480	122.1480	(0.084)	0.0000	0.0000	0
2015/03/31	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	EL28	07/05/2015	124.99	Put	Bond Future	2,738.7700	2.7388	2,841.9600	2.8420	3.768	0	0	0
2015/03/31	EL28	07/05/2015	125.01	Put	Bond Future	2,758.7700	2.7588	2,861.9600	2.8620	3.740	0	0	0
2015/03/31	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	EL28	07/05/2015	125.00	Put	Bond Future	2,748.7700	2.7488	2,851.9600	2.8520	3.754	0	0	0
2015/03/31	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	EL28	06/08/2015			Bond Future	124.2240	124.2240	124.1168	124.1168	(0.086)	0.0000	0.0000	0
2015/03/31	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	EL28	06/08/2015	124.99	Put	Bond Future	766.0200	0.7660	873.1600	0.8732	13.987	0	0	0
2015/03/31	EL28	06/08/2015	125.01	Put	Bond Future	786.0200	0.7860	893.1600	0.8932	13.631	0	0	0
2015/03/31	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	EL28	06/08/2015	125.00	Put	Bond Future	776.0200	0.7760	883.1600	0.8832	13.806	0	0	0
2015/03/31	ES33	07/05/2015			Bond Future	9.4425	84.3785	9.3265	85.2588	(1.229)	0.0000	0.0000	6,576
2015/03/31	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	ES33	07/05/2015	9.76	Call	Bond Future	2,339.0700	2.3391	3,219.4300	3.2194	37.637	0	0	0
2015/03/31	ES33	07/05/2015	9.74	Call	Bond Future	2,194.6800	2.1947	3,075.0400	3.0750	40.113	0	0	0
2015/03/31	ES33	07/05/2015	9.75	Call	Bond Future	2,266.9200	2.2669	3,147.2800	3.1473	38.835	0	0	0
2015/03/31	ES33	06/08/2015			Bond Future	9.5249	85.7329	9.4055	86.6258	(1.254)	0.0000	0.0000	0
2015/03/31	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	ES33	06/08/2015	9.61	Call	Bond Future	627.1500	0.6272	1,520.0500	1.5200	142.374	0	0	0
2015/03/31	ES33	06/08/2015	9.59	Call	Bond Future	480.3500	0.4803	1,373.2500	1.3732	185.885	0	0	0
2015/03/31	ES33	06/08/2015	9.60	Call	Bond Future	553.8000	0.5538	1,446.7000	1.4467	161.231	0	0	0
2015/03/31	ES33	05/11/2015	9.00	Put	Bond Future	4,568.4800	4.5685	3,663.7200	3.6637	(19.804)	0	0	0
2015/03/31	ES33	05/11/2015			Bond Future	9.5999	83.3649	9.4772	84.2697	(1.278)	0.0000	0.0000	0
2015/03/31	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	ES33	05/11/2015	8.99	Put	Bond Future	4,647.8100	4.6478	3,743.0500	3.7431	(19.466)	0	0	0
2015/03/31	ES33	05/11/2015	9.01	Put	Bond Future	4,489.2500	4.4893	3,584.4900	3.5845	(20.154)	0	0	0
2015/03/31	GOVI	07/05/2015	449.99	Call	GOVI	408,570.0000	40.8570	444,310.0000	44.4310	8.748	0	0	0
2015/03/31	GOVI	07/05/2015			GOVI	490.8470	490.8470	494.4210	494.4210	0.728	0.0000	0.0000	488
2015/03/31	GOVI	07/05/2015	450.00	Call	GOVI	408,470.0000	40.8470	444,210.0000	44.4210	8.750	0	0	0
2015/03/31	GOVI	07/05/2015	450.01	Call	GOVI	408,370.0000	40.8370	444,110.0000	44.4110	8.752	0	0	0
2015/03/31	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	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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2015/03/31	GOVI	06/08/2015			GOVI	498.6380		498.6380	502.2670	502.2670	0.728	0.0000	0.0000	29
2015/03/31	GOVI	06/08/2015	499.99	Put	GOVI	13,520.0000		1.3520	0.0000	0.0000	(100.000)	0	0	0
2015/03/31	GOVI	06/08/2015	500.01	Put	GOVI	13,720.0000		1.3720	0.0000	0.0000	(100.000)	0	0	0
2015/03/31	GOVI	06/08/2015	499.99	Call	GOVI	0.0000		0.0000	22,770.0000	2.2770	100.000	0	0	0
2015/03/31	GOVI	06/08/2015	500.00	Put	GOVI	13,620.0000		1.3620	0.0000	0.0000	(100.000)	0	0	0
2015/03/31	GOVI	06/08/2015	500.00	Call	GOVI	0.0000		0.0000	22,670.0000	2.2670	100.000	0	0	0
2015/03/31	GOVI	06/08/2015	500.01	Call	GOVI	0.0000		0.0000	22,570.0000	2.2570	100.000	0	0	0
2015/03/31	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	GOVI	05/11/2015			GOVI	506.9770		506.9770	510.6560	510.6560	0.726	0.0000	0.0000	0
2015/03/31	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	GOVI	05/11/2015	529.99	Put	GOVI	230,130.0000		23.0130	193,340.0000	19.3340	(15.987)	0	0	0
2015/03/31	GOVI	05/11/2015	530.01	Put	GOVI	230,330.0000		23.0330	193,540.0000	19.3540	(15.973)	0	0	0
2015/03/31	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	GOVI	05/11/2015	530.00	Put	GOVI	230,230.0000		23.0230	193,440.0000	19.3440	(15.980)	0	0	0
2015/03/31	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/31	IGOV	07/05/2015			Index Future	225.0760		225.0760	225.2030	225.2030	0.056	0.0000	0.0000	1,013
2015/03/31	IGOV	06/08/2015			Index Future	228.6680		228.6680	228.7950	228.7950	0.056	0.0000	0.0000	100
2015/03/31	IGOV	05/11/2015			Index Future	232.5100		232.5100	232.6340	232.6340	0.053	0.0000	0.0000	0
2015/03/31	ILBI	07/05/2015			Index Future	609.5230		609.5230	609.8300	609.8300	0.050	0.0000	0.0000	0
2015/03/31	ILBI	06/08/2015			Index Future	619.4270		619.4270	619.7370	619.7370	0.050	0.0000	0.0000	159
2015/03/31	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/31	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/31	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/31	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/31	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/31	JBAF	15/04/2015			Jibar Tradeable Future	6.1200		93.8800	6.1200	93.8800	0.000	0.0000	0.0000	1,000
2015/03/31	JBAF	20/05/2015			Jibar Tradeable Future	6.1500		93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2015/03/31	JBAF	17/06/2015			Jibar Tradeable Future	6.3000		93.7000	6.3000	93.7000	0.000	0.0000	0.0000	5,000
2015/03/31	JBAF	15/07/2015			Jibar Tradeable Future	6.3400		93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/03/31	JBAF	19/08/2015			Jibar Tradeable Future	6.4800		93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/03/31	JBAF	16/09/2015			Jibar Tradeable Future	6.5200		93.4800	6.5200	93.4800	0.000	0.0000	0.0000	0
2015/03/31	JBAF	15/12/2015			Jibar Tradeable Future	6.7800		93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/03/31	JBAF	16/03/2016			Jibar Tradeable Future	6.9800		93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2015/03/31	JBAF	15/06/2016			Jibar Tradeable Future	7.1100		92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2015/03/31	JBAF	21/09/2016			Jibar Tradeable Future	7.2500		92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2015/03/31	JBAF	21/12/2016			Jibar Tradeable Future	7.3700		92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2015/03/31	JBAF	15/03/2017			Jibar Tradeable Future	7.5000		92.5000	7.5000	92.5000	0.000	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
2015/03/31	R023	07/05/2015	8.14	Call	Bond Future	2,526.1200		2.5261	3,083.6800	3.0837	22.072	0	0	0
2015/03/31	R023	07/05/2015	8.15	Put	Bond Future	139.1700		0.1392	88.3800	0.0884	(36.495)	0	0	0
2015/03/31	R023	07/05/2015			Bond Future	7.7225		101.6785	7.6174	102.2893	(1.361)	0.0000	0.0000	15,264
2015/03/31	R023	07/05/2015	8.15	Call	Bond Future	2,575.0600		2.5751	3,135.0100	3.1350	21.745	0	0	0
2015/03/31	R023	07/05/2015	8.16	Call	Bond Future	2,624.2700		2.6243	3,186.5200	3.1865	21.425	0	0	0
2015/03/31	R023	07/05/2015	8.14	Put	Bond Future	146.3500		0.1463	93.1700	0.0932	(36.338)	0	0	0
2015/03/31	R023	07/05/2015	8.16	Put	Bond Future	132.2900		0.1323	83.8000	0.0838	(36.654)	0	0	0
2015/03/31	R023	06/08/2015	9.07	Put	Bond Future	55.7000		0.0557	53.9800	0.0540	(3.088)	0	0	911
2015/03/31	R023	06/08/2015	8.24	Call	Bond Future	3,155.1100		3.1551	3,691.6000	3.6916	17.004	0	0	0
2015/03/31	R023	06/08/2015			Bond Future	7.7779		103.3106	7.6684	103.9292	(1.408)	0.0000	0.0000	0
2015/03/31	R023	06/08/2015	9.07	Call	Bond Future	7,004.7000		7.0047	7,621.6300	7.6216	8.807	0	0	0
2015/03/31	R023	06/08/2015	8.26	Put	Bond Future	570.8500		0.5709	492.4700	0.4925	(13.730)	0	0	0
2015/03/31	R023	06/08/2015	8.25	Put	Bond Future	583.9600		0.5840	503.7000	0.5037	(13.744)	0	0	0
2015/03/31	R023	06/08/2015	8.24	Put	Bond Future	597.3100		0.5973	515.1500	0.5152	(13.755)	0	0	0
2015/03/31	R023	06/08/2015	8.25	Call	Bond Future	3,196.2100		3.1962	3,734.6000	3.7346	16.845	0	0	0
2015/03/31	R023	06/08/2015	8.26	Call	Bond Future	3,237.5000		3.2375	3,777.7700	3.7778	16.688	0	0	0
2015/03/31	R186	07/05/2015	7.40	Call	Bond Future	111.2600		0.1113	227.1600	0.2272	104.170	0	0	0
2015/03/31	R186	07/05/2015	8.10	Put	Bond Future	705.9000		0.7059	484.4900	0.4845	(31.366)	0	0	4,229
2015/03/31	R186	07/05/2015			Bond Future	7.9273		123.3715	7.8225	124.2637	(1.323)	0.0000	0.0000	38,210
2015/03/31	R186	07/05/2015	7.50	Put	Bond Future	3,893.8000		3.8938	3,176.2800	3.1763	(18.427)	0	0	4,229
2015/03/31	R186	07/05/2015	8.25	Call	Bond Future	3,073.2600		3.0733	3,833.6400	3.8336	24.742	0	0	0
2015/03/31	R186	07/05/2015	7.30	Call	Bond Future	57.7900		0.0578	129.8600	0.1299	124.710	0	0	0
2015/03/31	R186	07/05/2015	7.80	Put	Bond Future	1,902.9000		1.9029	1,434.2800	1.4343	(24.627)	0	0	300
2015/03/31	R186	07/05/2015	7.45	Put	Bond Future	4,286.3200		4.2863	3,537.5200	3.5375	(17.470)	0	0	4,229
2015/03/31	R186	07/05/2015	8.00	Put	Bond Future	1,015.3200		1.0153	717.9900	0.7180	(29.284)	0	0	4,229
2015/03/31	R186	07/05/2015	8.24	Put	Bond Future	400.7700		0.4008	263.8700	0.2639	(34.159)	0	0	0
2015/03/31	R186	07/05/2015	8.05	Put	Bond Future	850.1800		0.8502	592.3000	0.5923	(30.332)	0	0	4,229
2015/03/31	R186	07/05/2015	8.26	Put	Bond Future	367.5200		0.3675	240.6200	0.2406	(34.529)	0	0	0
2015/03/31	R186	07/05/2015	7.40	Put	Bond Future	4,691.5700		4.6916	3,915.2600	3.9153	(16.547)	0	0	4,229
2015/03/31	R186	07/05/2015	7.50	Call	Bond Future	200.2900		0.2003	374.9800	0.3750	87.219	0	0	0
2015/03/31	R186	07/05/2015	8.25	Put	Bond Future	383.8500		0.3838	252.0200	0.2520	(34.344)	0	0	0
2015/03/31	R186	07/05/2015	8.10	Call	Bond Future	2,155.6100		2.1556	2,826.4100	2.8264	31.119	0	0	0
2015/03/31	R186	07/05/2015	8.26	Call	Bond Future	3,138.9400		3.1389	3,904.2500	3.9043	24.381	0	0	0
2015/03/31	R186	07/05/2015	7.30	Put	Bond Future	5,533.6100		5.5336	4,713.4700	4.7135	(14.821)	0	0	0
2015/03/31	R186	07/05/2015	7.45	Call	Bond Future	150.4900		0.1505	293.9000	0.2939	95.295	0	0	0
2015/03/31	R186	07/05/2015	7.80	Call	Bond Future	818.4900		0.8185	1,242.0800	1.2421	51.753	0	0	0
2015/03/31	R186	07/05/2015	8.00	Call	Bond Future	1,628.5000		1.6285	2,223.3800	2.2234	36.529	0	0	0
2015/03/31	R186	07/05/2015	8.24	Call	Bond Future	3,008.0900		3.0081	3,763.4000	3.7634	25.109	0	0	0
2015/03/31	R186	07/05/2015	8.05	Call	Bond Future	1,882.6400		1.8826	2,516.9700	2.5170	33.694	0	0	0
2015/03/31	R186	06/08/2015	8.90	Put	Bond Future	320.0600		0.3201	282.8000	0.2828	(11.642)	0	0	5,350
2015/03/31	R186	06/08/2015	8.00	Put	Bond Future	2,279.3000		2.2793	1,970.2600	1.9703	(13.559)	0	0	0
2015/03/31	R186	06/08/2015			Bond Future	7.9813		120.0546	7.8728	120.9588	(1.359)	0.0000	0.0000	340
2015/03/31	R186	06/08/2015	8.00	Call	Bond Future	2,433.9800		2.4340	3,029.1600	3.0292	24.453	0	0	0
2015/03/31	R186	06/08/2015	8.01	Call	Bond Future	2,476.7700		2.4768	3,076.6700	3.0767	24.221	0	0	0
2015/03/31	R186	06/08/2015	7.99	Call	Bond Future	2,391.3400		2.3913	2,982.0600	2.9821	24.702	0	0	0
2015/03/31	R186	06/08/2015	7.75	Call	Bond Future	1,498.7900		1.4988	1,976.1100	1.9761	31.847	0	0	1,000
2015/03/31	R186	06/08/2015	8.90	Call	Bond Future	7,615.1100		7.6151	8,482.0700	8.4821	11.385	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
2015/03/31	R186	06/08/2015	7.99	Put	Bond Future	2,319.4700	2.3195	2,005.9700	2.0060	(13.516)	0	0	0
2015/03/31	R186	06/08/2015	7.75	Put	Bond Future	3,438.3800	3.4384	3,011.4800	3.0115	(12.416)	0	0	0
2015/03/31	R186	06/08/2015	8.01	Put	Bond Future	2,239.3500	2.2394	1,935.0300	1.9350	(13.590)	0	0	0
2015/03/31	R186	05/11/2015	8.24	Call	Bond Future	4,006.8800	4.0069	4,702.8400	4.7028	17.369	0	0	0
2015/03/31	R186	05/11/2015	8.25	Put	Bond Future	2,231.8700	2.2319	2,016.3100	2.0163	(9.658)	0	0	0
2015/03/31	R186	05/11/2015			Bond Future	8.0235	122.0439	7.9115	122.9589	(1.395)	0.0000	0.0000	0
2015/03/31	R186	05/11/2015	9.00	Put	Bond Future	656.5300	0.6565	624.7500	0.6248	(4.841)	0	0	2,600
2015/03/31	R186	05/11/2015	8.24	Put	Bond Future	2,263.8900	2.2639	2,044.8700	2.0449	(9.674)	0	0	0
2015/03/31	R186	05/11/2015	8.26	Put	Bond Future	2,200.5600	2.2006	1,988.0700	1.9881	(9.656)	0	0	0
2015/03/31	R186	05/11/2015	9.00	Call	Bond Future	8,246.4300	8.2464	9,129.6300	9.1296	10.710	0	0	0
2015/03/31	R186	05/11/2015	8.25	Call	Bond Future	4,054.5100	4.0545	4,753.9300	4.7539	17.250	0	0	0
2015/03/31	R186	05/11/2015	8.26	Call	Bond Future	4,102.7800	4.1028	4,805.2700	4.8053	17.122	0	0	0
2015/03/31	R186	04/02/2016	7.50	Call	Bond Future	1,701.0700	1.7011	2,180.8200	2.1808	28.203	0	0	0
2015/03/31	R186	04/02/2016			Bond Future	8.0547	118.8980	7.9389	119.8272	(1.438)	0.0000	0.0000	5,592
2015/03/31	R186	04/02/2016	7.51	Call	Bond Future	1,727.1700	1.7272	2,210.3100	2.2103	27.973	0	0	0
2015/03/31	R186	04/02/2016	7.50	Put	Bond Future	6,242.4800	6.2425	5,793.0000	5.7930	(7.200)	0	0	0
2015/03/31	R186	04/02/2016	7.49	Call	Bond Future	1,675.6300	1.6756	2,151.1700	2.1512	28.380	0	0	0
2015/03/31	R186	04/02/2016	7.49	Put	Bond Future	6,301.0600	6.3011	5,847.3700	5.8474	(7.200)	0	0	0
2015/03/31	R186	04/02/2016	7.51	Put	Bond Future	6,184.6400	6.1846	5,738.5500	5.7386	(7.213)	0	0	0
2015/03/31	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R197	07/05/2015			Bond Future	287.1099	287.1099	286.8533	286.8533	(0.089)	0.0000	0.0000	1,046
2015/03/31	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R197	07/05/2015	293.99	Put	Bond Future	6,880.1000	6.8801	7,136.7300	7.1367	3.730	0	0	0
2015/03/31	R197	07/05/2015	294.01	Put	Bond Future	6,900.1000	6.9001	7,156.7300	7.1567	3.719	0	0	0
2015/03/31	R197	07/05/2015	294.00	Put	Bond Future	6,890.1000	6.8901	7,146.7300	7.1467	3.725	0	0	0
2015/03/31	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R197	06/08/2015			Bond Future	285.6910	285.6910	285.4250	285.4250	(0.093)	0.0000	0.0000	0
2015/03/31	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R197	06/08/2015	287.99	Put	Bond Future	2,298.9700	2.2990	2,564.9700	2.5650	11.570	0	0	0
2015/03/31	R197	06/08/2015	288.01	Put	Bond Future	2,318.9700	2.3190	2,584.9700	2.5850	11.471	0	0	0
2015/03/31	R197	06/08/2015	288.00	Put	Bond Future	2,308.9700	2.3090	2,574.9700	2.5750	11.520	0	0	0
2015/03/31	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R202	07/05/2015			Bond Future	236.3799	236.3799	236.6755	236.6755	0.125	0.0000	0.0000	51,206
2015/03/31	R202	07/05/2015	238.49	Put	Bond Future	2,110.1300	2.1101	1,814.5000	1.8145	(14.010)	0	0	0
2015/03/31	R202	07/05/2015	238.50	Put	Bond Future	2,120.1300	2.1201	1,824.5000	1.8245	(13.944)	0	0	0
2015/03/31	R202	07/05/2015	238.51	Put	Bond Future	2,130.1300	2.1301	1,834.5000	1.8345	(13.878)	0	0	0
2015/03/31	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R202	06/08/2015			Bond Future	236.9798	236.9798	237.2758	237.2758	0.125	0.0000	0.0000	0
2015/03/31	R202	06/08/2015	239.99	Put	Bond Future	3,010.1900	3.0102	2,714.2100	2.7142	(9.833)	0	0	0
2015/03/31	R202	06/08/2015	240.00	Put	Bond Future	3,020.1900	3.0202	2,724.2100	2.7242	(9.800)	0	0	0
2015/03/31	R202	06/08/2015	240.01	Put	Bond Future	3,030.1900	3.0302	2,734.2100	2.7342	(9.768)	0	0	0
2015/03/31	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	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
2015/03/31	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R203	07/05/2015			Bond Future	6.9878	103.9694	6.8837	104.1950	(1.489)	0.0000	0.0000	7,710
2015/03/31	R203	07/05/2015	7.24	Put	Bond Future	90.1000	0.0901	57.0000	0.0570	(36.737)	0	0	0
2015/03/31	R203	07/05/2015	7.26	Put	Bond Future	81.3100	0.0813	51.1300	0.0511	(37.117)	0	0	0
2015/03/31	R203	07/05/2015	7.25	Put	Bond Future	85.6200	0.0856	54.0000	0.0540	(36.931)	0	0	0
2015/03/31	R203	07/05/2015	7.25	Call	Bond Future	651.3300	0.6513	845.2900	0.8453	29.779	0	0	0
2015/03/31	R203	07/05/2015	7.24	Call	Bond Future	634.3100	0.6343	826.7900	0.8268	30.345	0	0	0
2015/03/31	R203	07/05/2015	7.26	Call	Bond Future	668.5100	0.6685	863.9100	0.8639	29.229	0	0	0
2015/03/31	R203	06/08/2015	6.74	Call	Bond Future	228.9700	0.2290	335.2200	0.3352	46.403	0	0	0
2015/03/31	R203	06/08/2015	6.75	Put	Bond Future	831.2600	0.8313	711.7500	0.7117	(14.377)	0	0	0
2015/03/31	R203	06/08/2015			Bond Future	7.0555	105.6383	6.9388	105.8656	(1.655)	0.0000	0.0000	0
2015/03/31	R203	06/08/2015	6.75	Call	Bond Future	235.1300	0.2351	342.9100	0.3429	45.838	0	0	0
2015/03/31	R203	06/08/2015	6.76	Call	Bond Future	241.4100	0.2414	350.7200	0.3507	45.280	0	0	0
2015/03/31	R203	06/08/2015	6.74	Put	Bond Future	844.6900	0.8447	723.6500	0.7236	(14.330)	0	0	0
2015/03/31	R203	06/08/2015	6.76	Put	Bond Future	817.9600	0.8180	699.9800	0.7000	(14.424)	0	0	0
2015/03/31	R203	05/11/2015	5.99	Call	Bond Future	44.0500	0.0441	83.3600	0.0834	89.240	0	0	0
2015/03/31	R203	05/11/2015	6.00	Put	Bond Future	1,957.9200	1.9579	1,770.4100	1.7704	(9.577)	0	0	0
2015/03/31	R203	05/11/2015			Bond Future	7.0944	103.2211	6.9628	103.4486	(1.855)	0.0000	0.0000	0
2015/03/31	R203	05/11/2015	6.00	Call	Bond Future	45.4700	0.0455	85.4500	0.0854	87.926	0	0	0
2015/03/31	R203	05/11/2015	6.01	Call	Bond Future	46.9300	0.0469	87.7400	0.0877	86.959	0	0	0
2015/03/31	R203	05/11/2015	5.99	Put	Bond Future	1,974.1900	1.9742	1,786.0100	1.7860	(9.532)	0	0	0
2015/03/31	R203	05/11/2015	6.01	Put	Bond Future	1,941.6900	1.9417	1,755.0100	1.7550	(9.614)	0	0	0
2015/03/31	R204	07/05/2015	7.51	Put	Bond Future	136.7600	0.1368	87.8700	0.0879	(35.749)	0	0	0
2015/03/31	R204	07/05/2015			Bond Future	7.2428	105.4765	7.1401	105.8033	(1.419)	0.0000	0.0000	12,556
2015/03/31	R204	07/05/2015	7.50	Put	Bond Future	143.6200	0.1436	92.4900	0.0925	(35.601)	0	0	0
2015/03/31	R204	07/05/2015	7.49	Call	Bond Future	931.5200	0.9315	1,205.0800	1.2051	29.367	0	0	0
2015/03/31	R204	07/05/2015	7.50	Call	Bond Future	955.9200	0.9559	1,231.6100	1.2316	28.840	0	0	0
2015/03/31	R204	07/05/2015	7.51	Call	Bond Future	980.4800	0.9805	1,258.4100	1.2584	28.346	0	0	0
2015/03/31	R204	07/05/2015	7.49	Put	Bond Future	150.6600	0.1507	97.4000	0.0974	(35.351)	0	0	0
2015/03/31	R204	06/08/2015	7.74	Call	Bond Future	1,567.6900	1.5677	1,850.9300	1.8509	18.067	0	0	0
2015/03/31	R204	06/08/2015	7.75	Put	Bond Future	304.1500	0.3041	258.3500	0.2584	(15.058)	0	0	0
2015/03/31	R204	06/08/2015			Bond Future	7.3136	103.1336	7.2026	103.4637	(1.518)	0.0000	0.0000	100
2015/03/31	R204	06/08/2015	8.41	Call	Bond Future	3,236.5100	3.2365	3,564.5200	3.5645	10.135	0	0	0
2015/03/31	R204	06/08/2015	7.74	Put	Bond Future	311.4200	0.3114	264.5000	0.2645	(15.066)	0	0	0
2015/03/31	R204	06/08/2015	7.76	Put	Bond Future	297.0100	0.2970	252.3100	0.2523	(15.050)	0	0	0
2015/03/31	R204	06/08/2015	8.41	Put	Bond Future	44.7000	0.0447	42.5500	0.0425	(4.810)	0	0	699
2015/03/31	R204	06/08/2015	7.75	Call	Bond Future	1,589.6500	1.5897	1,874.0100	1.8740	17.888	0	0	0
2015/03/31	R204	06/08/2015	7.76	Call	Bond Future	1,611.7300	1.6117	1,897.1900	1.8972	17.711	0	0	0
2015/03/31	R204	05/11/2015			Bond Future	7.3601	104.8424	7.2404	105.1744	(1.626)	0.0000	0.0000	0
2015/03/31	R204	05/11/2015	6.25	Call	Bond Future	91.2100	0.0912	156.5200	0.1565	71.604	0	0	0
2015/03/31	R204	05/11/2015	6.24	Put	Bond Future	3,248.3900	3.2484	2,980.7700	2.9808	(8.239)	0	0	0
2015/03/31	R204	05/11/2015	6.26	Put	Bond Future	3,196.2900	3.1963	2,930.4900	2.9305	(8.316)	0	0	0
2015/03/31	R204	05/11/2015	6.25	Put	Bond Future	3,222.3100	3.2223	2,955.5900	2.9556	(8.277)	0	0	0
2015/03/31	R204	05/11/2015	6.26	Call	Bond Future	93.9300	0.0939	160.1600	0.1602	70.510	0	0	0
2015/03/31	R204	05/11/2015	6.24	Call	Bond Future	88.5500	0.0886	152.9600	0.1530	72.739	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
2015/03/31	R207	07/05/2015			Bond Future	7.4159	101.6826	7.3140	102.0787	(1.374)	0.0000	0.0000	34,939
2015/03/31	R207	07/05/2015	8.25	Call	Bond Future	3,178.3600	3.1784	3,572.0500	3.5720	12.387	0	0	0
2015/03/31	R207	07/05/2015	7.73	Call	Bond Future	1,352.5300	1.3525	1,699.1900	1.6992	25.630	0	0	66
2015/03/31	R207	07/05/2015	8.24	Put	Bond Future	6.5700	0.0066	3.9300	0.0039	(40.183)	0	0	0
2015/03/31	R207	07/05/2015	7.73	Put	Bond Future	143.1600	0.1432	93.6600	0.0937	(34.577)	0	0	0
2015/03/31	R207	07/05/2015	8.26	Put	Bond Future	5.6600	0.0057	3.3900	0.0034	(40.106)	0	0	0
2015/03/31	R207	07/05/2015	8.25	Put	Bond Future	6.1200	0.0061	3.6500	0.0037	(40.359)	0	0	0
2015/03/31	R207	07/05/2015	8.26	Call	Bond Future	3,215.1800	3.2152	3,609.0700	3.6091	12.251	0	0	0
2015/03/31	R207	07/05/2015	8.24	Call	Bond Future	3,141.5200	3.1415	3,535.0400	3.5350	12.526	0	0	0
2015/03/31	R207	06/08/2015	7.76	Call	Bond Future	1,569.3300	1.5693	1,891.6100	1.8916	20.536	0	0	0
2015/03/31	R207	06/08/2015			Bond Future	7.4849	99.6722	7.3765	100.0728	(1.447)	0.0000	0.0000	100
2015/03/31	R207	06/08/2015	7.74	Call	Bond Future	1,520.7200	1.5207	1,839.5900	1.8396	20.968	0	0	0
2015/03/31	R207	06/08/2015	7.75	Call	Bond Future	1,544.9400	1.5449	1,865.5300	1.8655	20.751	0	0	0
2015/03/31	R207	06/08/2015	7.46	Call	Bond Future	924.4000	0.9244	1,186.7400	1.1867	28.379	0	0	70
2015/03/31	R207	06/08/2015	7.74	Put	Bond Future	584.9100	0.5849	503.1000	0.5031	(13.987)	0	0	0
2015/03/31	R207	06/08/2015	7.76	Put	Bond Future	560.6100	0.5606	482.2100	0.4822	(13.985)	0	0	0
2015/03/31	R207	06/08/2015	7.46	Put	Bond Future	1,016.2400	1.0162	877.9000	0.8779	(13.613)	0	0	0
2015/03/31	R207	06/08/2015	7.75	Put	Bond Future	572.6600	0.5727	492.5700	0.4926	(13.986)	0	0	0
2015/03/31	R207	05/11/2015	7.76	Call	Bond Future	1,692.3400	1.6923	2,017.4400	2.0174	19.210	0	0	0
2015/03/31	R207	05/11/2015			Bond Future	7.5292	101.3239	7.4144	101.7277	(1.524)	0.0000	0.0000	0
2015/03/31	R207	05/11/2015	7.74	Call	Bond Future	1,649.7000	1.6497	1,972.0100	1.9720	19.537	0	0	0
2015/03/31	R207	05/11/2015	7.75	Call	Bond Future	1,670.8000	1.6708	1,994.8100	1.9948	19.393	0	0	0
2015/03/31	R207	05/11/2015	7.43	Call	Bond Future	1,063.4400	1.0634	1,333.6900	1.3337	25.413	0	0	53
2015/03/31	R207	05/11/2015	7.74	Put	Bond Future	913.0900	0.9131	831.5600	0.8316	(8.929)	0	0	0
2015/03/31	R207	05/11/2015	7.76	Put	Bond Future	886.1900	0.8862	807.4500	0.8075	(8.885)	0	0	0
2015/03/31	R207	05/11/2015	7.43	Put	Bond Future	1,412.4100	1.4124	1,278.8200	1.2788	(9.458)	0	0	0
2015/03/31	R207	05/11/2015	7.75	Put	Bond Future	899.4100	0.8994	819.5800	0.8196	(8.876)	0	0	0
2015/03/31	R207	04/02/2016	7.27	Put	Bond Future	1,910.7600	1.9108	1,762.6200	1.7626	(7.753)	0	0	0
2015/03/31	R207	04/02/2016	7.49	Put	Bond Future	1,507.0900	1.5071	1,394.0400	1.3940	(7.501)	0	0	0
2015/03/31	R207	04/02/2016			Bond Future	7.5549	99.4694	7.4322	99.8788	(1.625)	0.0000	0.0000	0
2015/03/31	R207	04/02/2016	7.51	Put	Bond Future	1,473.3500	1.4734	1,363.2700	1.3633	(7.471)	0	0	0
2015/03/31	R207	04/02/2016	7.27	Call	Bond Future	957.2200	0.9572	1,218.4800	1.2185	27.294	0	0	43
2015/03/31	R207	04/02/2016	7.50	Call	Bond Future	1,307.2700	1.3073	1,605.1100	1.6051	22.783	0	0	0
2015/03/31	R207	04/02/2016	7.51	Call	Bond Future	1,323.8100	1.3238	1,623.1300	1.6231	22.610	0	0	0
2015/03/31	R207	04/02/2016	7.50	Put	Bond Future	1,490.1500	1.4901	1,378.5900	1.3786	(7.486)	0	0	0
2015/03/31	R207	04/02/2016	7.49	Call	Bond Future	1,290.8500	1.2909	1,587.2000	1.5872	22.958	0	0	0
2015/03/31	R208	07/05/2015	8.01	Call	Bond Future	2,290.9100	2.2909	2,770.7300	2.7707	20.945	0	0	0
2015/03/31	R208	07/05/2015			Bond Future	7.5196	97.1572	7.4088	97.6669	(1.474)	0.0000	0.0000	58,893
2015/03/31	R208	07/05/2015	7.99	Call	Bond Future	2,210.2600	2.2103	2,686.9300	2.6869	21.566	0	0	0
2015/03/31	R208	07/05/2015	8.00	Call	Bond Future	2,250.5000	2.2505	2,728.7800	2.7288	21.252	0	0	0
2015/03/31	R208	07/05/2015	7.99	Put	Bond Future	83.1200	0.0831	50.1400	0.0501	(39.678)	0	0	0
2015/03/31	R208	07/05/2015	8.00	Put	Bond Future	78.7600	0.0788	47.3900	0.0474	(39.830)	0	0	0
2015/03/31	R208	07/05/2015	8.01	Put	Bond Future	74.6000	0.0746	44.7700	0.0448	(39.987)	0	0	0
2015/03/31	R208	06/08/2015			Bond Future	7.5784	98.7168	7.4619	99.2328	(1.537)	0.0000	0.0000	0
2015/03/31	R208	06/08/2015	8.00	Call	Bond Future	2,344.5700	2.3446	2,767.8800	2.7679	18.055	0	0	0
2015/03/31	R208	06/08/2015	8.85	Call	Bond Future	5,464.4700	5.4645	5,978.1200	5.9781	9.400	0	0	0
2015/03/31	R208	06/08/2015	8.01	Call	Bond Future	2,376.4100	2.3764	2,801.6200	2.8016	17.893	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
2015/03/31	R208	06/08/2015	7.99	Call	Bond Future	2,312.8900	2.3129	2,734.2800	2.7343	18.219	0	0	0
2015/03/31	R208	06/08/2015	8.01	Put	Bond Future	493.4800	0.4935	402.6300	0.4026	(18.410)	0	0	0
2015/03/31	R208	06/08/2015	8.00	Put	Bond Future	504.7500	0.5048	412.0000	0.4120	(18.375)	0	0	0
2015/03/31	R208	06/08/2015	8.85	Put	Bond Future	43.5300	0.0435	41.1200	0.0411	(5.536)	0	0	198
2015/03/31	R208	06/08/2015	7.99	Put	Bond Future	516.2200	0.5162	421.5500	0.4216	(18.339)	0	0	0
2015/03/31	R208	05/11/2015			Bond Future	7.6217	96.9516	7.4995	97.4728	(1.603)	0.0000	0.0000	0
2015/03/31	R208	05/11/2015	8.48	Call	Bond Future	3,939.1600	3.9392	4,426.0500	4.4261	12.360	0	0	0
2015/03/31	R208	05/11/2015	7.74	Put	Bond Future	1,279.8600	1.2799	1,124.8700	1.1249	(12.110)	0	0	0
2015/03/31	R208	05/11/2015	7.75	Call	Bond Future	1,805.4600	1.8055	2,173.7300	2.1737	20.398	0	0	0
2015/03/31	R208	05/11/2015	7.76	Call	Bond Future	1,829.6200	1.8296	2,199.9200	2.1999	20.239	0	0	0
2015/03/31	R208	05/11/2015	8.48	Put	Bond Future	371.6500	0.3716	337.3200	0.3373	(9.237)	0	0	2,200
2015/03/31	R208	05/11/2015	7.74	Call	Bond Future	1,781.4700	1.7815	2,147.7000	2.1477	20.558	0	0	0
2015/03/31	R208	05/11/2015	7.76	Put	Bond Future	1,243.5500	1.2436	1,092.6300	1.0926	(12.136)	0	0	0
2015/03/31	R208	05/11/2015	7.75	Put	Bond Future	1,261.6100	1.2616	1,108.6600	1.1087	(12.123)	0	0	0
2015/03/31	R209	07/05/2015			Bond Future	8.4836	79.0204	8.3544	80.0757	(1.523)	0.0000	0.0000	22,168
2015/03/31	R209	07/05/2015	8.99	Put	Bond Future	206.8900	0.2069	115.2900	0.1153	(44.275)	0	0	0
2015/03/31	R209	07/05/2015	7.30	Call	Bond Future	0.8700	0.0009	3.8100	0.0038	337.931	0	0	0
2015/03/31	R209	07/05/2015	8.30	Put	Bond Future	2,221.3600	2.2214	1,608.3500	1.6084	(27.596)	0	0	700
2015/03/31	R209	07/05/2015	9.01	Put	Bond Future	189.4300	0.1894	104.7500	0.1047	(44.703)	0	0	0
2015/03/31	R209	07/05/2015	8.99	Call	Bond Future	4,143.5600	4.1436	5,107.2300	5.1072	23.257	0	0	0
2015/03/31	R209	07/05/2015	9.00	Put	Bond Future	197.9700	0.1980	109.9100	0.1099	(44.481)	0	0	0
2015/03/31	R209	07/05/2015	9.00	Call	Bond Future	4,209.3100	4.2093	5,176.5200	5.1765	22.978	0	0	0
2015/03/31	R209	07/05/2015	7.30	Put	Bond Future	10,521.8200	10.5218	9,469.4900	9.4695	(10.001)	0	0	0
2015/03/31	R209	07/05/2015	8.30	Call	Bond Future	715.5800	0.7156	1,157.8400	1.1578	61.804	0	0	0
2015/03/31	R209	07/05/2015	9.01	Call	Bond Future	4,275.3300	4.2753	5,245.9200	5.2459	22.702	0	0	0
2015/03/31	R209	06/08/2015	8.99	Put	Bond Future	1,092.8100	1.0928	881.3500	0.8814	(19.350)	0	0	0
2015/03/31	R209	06/08/2015			Bond Future	8.5333	80.2888	8.4008	81.3595	(1.553)	0.0000	0.0000	0
2015/03/31	R209	06/08/2015	9.01	Put	Bond Future	1,051.3200	1.0513	846.9200	0.8469	(19.442)	0	0	0
2015/03/31	R209	06/08/2015	9.90	Call	Bond Future	9,989.7700	9.9898	11,037.9600	11.0380	10.493	0	0	0
2015/03/31	R209	06/08/2015	9.00	Call	Bond Future	4,673.3000	4.6733	5,536.1200	5.5361	18.463	0	0	0
2015/03/31	R209	06/08/2015	9.01	Call	Bond Future	4,727.1000	4.7271	5,593.4300	5.5934	18.327	0	0	0
2015/03/31	R209	06/08/2015	9.00	Put	Bond Future	1,071.9000	1.0719	863.9900	0.8640	(19.396)	0	0	0
2015/03/31	R209	06/08/2015	8.99	Call	Bond Future	4,619.7200	4.6197	5,478.9900	5.4790	18.600	0	0	0
2015/03/31	R209	06/08/2015	9.90	Put	Bond Future	126.3000	0.1263	103.7600	0.1038	(17.846)	0	0	2,914
2015/03/31	R209	05/11/2015	7.99	Put	Bond Future	6,181.6100	6.1816	5,564.7600	5.5648	(9.979)	0	0	0
2015/03/31	R209	05/11/2015			Bond Future	8.5750	78.4703	8.4394	79.5561	(1.581)	0.0000	0.0000	0
2015/03/31	R209	05/11/2015	8.01	Put	Bond Future	6,055.4000	6.0554	5,447.9300	5.4479	(10.032)	0	0	0
2015/03/31	R209	05/11/2015	7.99	Call	Bond Future	1,330.9700	1.3310	1,799.9200	1.7999	35.234	0	0	0
2015/03/31	R209	05/11/2015	8.00	Put	Bond Future	6,118.3000	6.1183	5,506.1400	5.5061	(10.005)	0	0	0
2015/03/31	R209	05/11/2015	8.00	Call	Bond Future	1,354.3300	1.3543	1,827.9700	1.8280	34.972	0	0	0
2015/03/31	R209	05/11/2015	8.01	Call	Bond Future	1,377.9600	1.3780	1,856.2900	1.8563	34.713	0	0	0
2015/03/31	R210	07/05/2015			Bond Future	174.6912	174.6912	174.5344	174.5344	(0.090)	0.0000	0.0000	833
2015/03/31	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R210	07/05/2015	176.99	Put	Bond Future	2,298.8000	2.2988	2,455.6100	2.4556	6.821	0	0	0
2015/03/31	R210	07/05/2015	177.01	Put	Bond Future	2,318.8000	2.3188	2,475.6100	2.4756	6.763	0	0	0
2015/03/31	R210	07/05/2015	177.00	Put	Bond Future	2,308.8000	2.3088	2,465.6100	2.4656	6.792	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
2015/03/31	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R210	06/08/2015			Bond Future	177.5100	177.5100	177.3475	177.3475	(0.092)	0.0000	0.0000	0
2015/03/31	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R210	06/08/2015	178.99	Put	Bond Future	1,480.0000	1.4800	1,642.5400	1.6425	10.982	0	0	0
2015/03/31	R210	06/08/2015	179.01	Put	Bond Future	1,500.0000	1.5000	1,662.5400	1.6625	10.836	0	0	0
2015/03/31	R210	06/08/2015	179.00	Put	Bond Future	1,490.0000	1.4900	1,652.5400	1.6525	10.909	0	0	0
2015/03/31	R211	07/05/2015	134.99	Put	Bond Future	3,944.7400	3.9447	4,054.5500	4.0545	2.784	0	0	0
2015/03/31	R211	07/05/2015			Bond Future	131.0453	131.0453	130.9355	130.9355	(0.084)	0.0000	0.0000	1,120
2015/03/31	R211	07/05/2015	135.01	Put	Bond Future	3,964.7400	3.9647	4,074.5500	4.0745	2.770	0	0	0
2015/03/31	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R211	07/05/2015	135.00	Put	Bond Future	3,954.7400	3.9547	4,064.5500	4.0645	2.777	0	0	0
2015/03/31	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R211	06/08/2015			Bond Future	131.5417	131.5417	131.4277	131.4277	(0.087)	0.0000	0.0000	0
2015/03/31	R211	06/08/2015	134.99	Put	Bond Future	3,448.3300	3.4483	3,562.2700	3.5623	3.304	0	0	0
2015/03/31	R211	06/08/2015	135.01	Put	Bond Future	3,468.3300	3.4683	3,582.2700	3.5823	3.285	0	0	0
2015/03/31	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R211	06/08/2015	135.00	Put	Bond Future	3,458.3300	3.4583	3,572.2700	3.5723	3.295	0	0	0
2015/03/31	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R212	07/05/2015			Bond Future	137.4700	137.4700	137.5590	137.5590	0.065	0.0000	0.0000	1,145
2015/03/31	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R212	07/05/2015	140.99	Put	Bond Future	3,519.9900	3.5200	3,430.9600	3.4310	(2.529)	0	0	0
2015/03/31	R212	07/05/2015	141.01	Put	Bond Future	3,539.9900	3.5400	3,450.9600	3.4510	(2.515)	0	0	0
2015/03/31	R212	07/05/2015	141.00	Put	Bond Future	3,529.9900	3.5300	3,440.9600	3.4410	(2.522)	0	0	0
2015/03/31	R212	06/08/2015	141.01	Put	Bond Future	3,097.8400	3.0978	3,009.8200	3.0098	(2.841)	0	0	0
2015/03/31	R212	06/08/2015			Bond Future	137.9122	137.9122	138.0002	138.0002	0.064	0.0000	0.0000	0
2015/03/31	R212	06/08/2015	141.00	Put	Bond Future	3,087.8400	3.0878	2,999.8200	2.9998	(2.851)	0	0	0
2015/03/31	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R212	06/08/2015	140.99	Put	Bond Future	3,077.8400	3.0778	2,989.8200	2.9898	(2.860)	0	0	0
2015/03/31	R213	07/05/2015	8.74	Call	Bond Future	3,168.2300	3.1682	4,027.4300	4.0274	27.119	0	0	0
2015/03/31	R213	07/05/2015	8.75	Put	Bond Future	327.6400	0.3276	195.9800	0.1960	(40.184)	0	0	0
2015/03/31	R213	07/05/2015			Bond Future	8.3754	89.4409	8.2509	90.4367	(1.487)	0.0000	0.0000	16,829
2015/03/31	R213	07/05/2015	8.75	Call	Bond Future	3,229.9100	3.2299	4,094.0300	4.0940	26.754	0	0	0
2015/03/31	R213	07/05/2015	8.76	Call	Bond Future	3,291.9800	3.2920	4,160.8900	4.1609	26.395	0	0	0
2015/03/31	R213	07/05/2015	8.74	Put	Bond Future	341.6600	0.3417	205.0800	0.2051	(39.975)	0	0	0
2015/03/31	R213	07/05/2015	8.76	Put	Bond Future	314.1100	0.3141	187.2400	0.1872	(40.390)	0	0	0
2015/03/31	R213	06/08/2015			Bond Future	8.4286	90.8766	8.3006	91.8867	(1.519)	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
2015/03/31	R213	06/08/2015	8.49	Put	Bond Future	2,116.2800	2.1163	1,767.9000	1.7679	(16.462)	0	0	0
2015/03/31	R213	06/08/2015	8.51	Put	Bond Future	2,045.1100	2.0451	1,706.0800	1.7061	(16.578)	0	0	0
2015/03/31	R213	06/08/2015	8.49	Call	Bond Future	2,594.9400	2.5949	3,256.6900	3.2567	25.502	0	0	0
2015/03/31	R213	06/08/2015	8.50	Put	Bond Future	2,080.4700	2.0805	1,736.5700	1.7366	(16.530)	0	0	0
2015/03/31	R213	06/08/2015	8.50	Call	Bond Future	2,636.7400	2.6367	3,302.9700	3.3030	25.267	0	0	0
2015/03/31	R213	06/08/2015	8.51	Call	Bond Future	2,678.8900	2.6789	3,349.9900	3.3500	25.051	0	0	0
2015/03/31	R213	05/11/2015	7.76	Call	Bond Future	992.5600	0.9926	1,366.2000	1.3662	37.644	0	0	0
2015/03/31	R213	05/11/2015			Bond Future	8.4751	88.8369	8.3437	89.8606	(1.550)	0.0000	0.0000	0
2015/03/31	R213	05/11/2015	7.74	Call	Bond Future	955.4300	0.9554	1,320.2800	1.3203	38.187	0	0	0
2015/03/31	R213	05/11/2015	7.75	Call	Bond Future	973.8700	0.9739	1,343.2200	1.3432	37.926	0	0	0
2015/03/31	R213	05/11/2015	7.74	Put	Bond Future	6,905.5900	6.9056	6,246.6900	6.2467	(9.542)	0	0	0
2015/03/31	R213	05/11/2015	7.76	Put	Bond Future	6,773.4900	6.7735	6,123.3800	6.1234	(9.598)	0	0	0
2015/03/31	R213	05/11/2015	7.75	Put	Bond Future	6,839.3600	6.8394	6,184.9600	6.1850	(9.568)	0	0	0
2015/03/31	R214	07/05/2015			Bond Future	8.5174	80.3405	8.3934	81.4188	(1.456)	0.0000	0.0000	15,271
2015/03/31	R214	07/05/2015	9.15	Call	Bond Future	5,285.0800	5.2851	6,302.1100	6.3021	19.243	0	0	0
2015/03/31	R214	07/05/2015	9.16	Call	Bond Future	5,356.0700	5.3561	6,375.5900	6.3756	19.035	0	0	0
2015/03/31	R214	07/05/2015	9.14	Put	Bond Future	140.3900	0.1404	76.5100	0.0765	(45.502)	0	0	0
2015/03/31	R214	07/05/2015	9.16	Put	Bond Future	128.1800	0.1282	69.3500	0.0693	(45.896)	0	0	0
2015/03/31	R214	07/05/2015	9.15	Put	Bond Future	134.1700	0.1342	72.8500	0.0729	(45.703)	0	0	0
2015/03/31	R214	07/05/2015	9.14	Call	Bond Future	5,214.1900	5.2142	6,228.6600	6.2287	19.456	0	0	0
2015/03/31	R214	06/08/2015	8.76	Put	Bond Future	1,885.3200	1.8853	1,586.1800	1.5862	(15.867)	0	0	0
2015/03/31	R214	06/08/2015			Bond Future	8.5646	81.6300	8.4375	82.7242	(1.484)	0.0000	0.0000	0
2015/03/31	R214	06/08/2015	8.75	Put	Bond Future	1,918.6100	1.9186	1,614.8700	1.6149	(15.831)	0	0	0
2015/03/31	R214	06/08/2015	8.74	Call	Bond Future	3,423.3300	3.4233	4,209.1200	4.2091	22.954	0	0	0
2015/03/31	R214	06/08/2015	8.75	Call	Bond Future	3,472.0800	3.4721	4,262.5300	4.2625	22.766	0	0	0
2015/03/31	R214	06/08/2015	8.76	Call	Bond Future	3,521.1700	3.5212	4,316.2200	4.3162	22.579	0	0	0
2015/03/31	R214	06/08/2015	8.74	Put	Bond Future	1,952.3700	1.9524	1,643.9700	1.6440	(15.796)	0	0	0
2015/03/31	R214	05/11/2015			Bond Future	8.6059	79.6904	8.4759	80.7999	(1.510)	0.0000	0.0000	0
2015/03/31	R214	05/11/2015	7.99	Put	Bond Future	6,867.7100	6.8677	6,189.3600	6.1894	(9.877)	0	0	0
2015/03/31	R214	05/11/2015	8.00	Put	Bond Future	6,798.0600	6.7981	6,124.3200	6.1243	(9.911)	0	0	0
2015/03/31	R214	05/11/2015	8.01	Put	Bond Future	6,728.8700	6.7289	6,059.9600	6.0600	(9.941)	0	0	0
2015/03/31	R214	05/11/2015	7.99	Call	Bond Future	1,378.1900	1.3782	1,809.4100	1.8094	31.289	0	0	0
2015/03/31	R214	05/11/2015	8.00	Call	Bond Future	1,402.5200	1.4025	1,838.3500	1.8384	31.075	0	0	0
2015/03/31	R214	05/11/2015	8.01	Call	Bond Future	1,427.1400	1.4271	1,867.8000	1.8678	30.877	0	0	0
2015/03/31	R214	04/02/2016			Bond Future	8.6415	81.0968	8.5084	82.2246	(1.541)	0.0000	0.0000	4,320
2015/03/31	R214	04/02/2016	7.99	Put	Bond Future	7,605.3800	7.6054	6,964.8500	6.9649	(8.422)	0	0	0
2015/03/31	R214	04/02/2016	8.00	Call	Bond Future	1,854.5000	1.8545	2,345.8800	2.3459	26.497	0	0	0
2015/03/31	R214	04/02/2016	8.01	Call	Bond Future	1,881.1300	1.8811	2,376.6000	2.3766	26.339	0	0	0
2015/03/31	R214	04/02/2016	7.99	Call	Bond Future	1,828.1100	1.8281	2,315.4000	2.3154	26.655	0	0	0
2015/03/31	R214	04/02/2016	8.01	Put	Bond Future	7,471.0700	7.4711	6,838.7200	6.8387	(8.464)	0	0	0
2015/03/31	R214	04/02/2016	8.00	Put	Bond Future	7,538.0200	7.5380	6,901.5800	6.9016	(8.443)	0	0	0
2015/03/31	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R248	07/05/2015			Bond Future	8.5729	103.6475	8.4438	105.1000	(1.506)	0.0000	0.0000	36,892
2015/03/31	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R248	07/05/2015	9.26	Call	Bond Future	7,160.2600	7.1603	8,612.6700	8.6127	20.284	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
2015/03/31	R248	07/05/2015	9.24	Call	Bond Future	6,964.4600	6.9645	8,416.8700	8.4169	20.855	0	0	0
2015/03/31	R248	07/05/2015	9.25	Call	Bond Future	7,062.4500	7.0625	8,514.8600	8.5149	20.565	0	0	0
2015/03/31	R248	06/08/2015	8.76	Call	Bond Future	1,503.8900	1.5039	2,977.6600	2.9777	97.997	0	0	0
2015/03/31	R248	06/08/2015			Bond Future	8.6213	105.3112	8.4889	106.7850	(1.536)	0.0000	0.0000	745
2015/03/31	R248	06/08/2015	8.74	Call	Bond Future	1,289.3700	1.2894	2,763.1400	2.7631	114.302	0	0	0
2015/03/31	R248	06/08/2015	8.75	Call	Bond Future	1,396.7300	1.3967	2,870.5000	2.8705	105.516	0	0	0
2015/03/31	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R248	05/11/2015	8.01	Put	Bond Future	7,578.9800	7.5790	6,084.4000	6.0844	(19.720)	0	0	0
2015/03/31	R248	05/11/2015			Bond Future	8.6638	102.6244	8.5283	104.1190	(1.564)	0.0000	0.0000	0
2015/03/31	R248	05/11/2015	8.00	Put	Bond Future	7,702.4400	7.7024	6,207.8600	6.2079	(19.404)	0	0	0
2015/03/31	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/31	R248	05/11/2015	7.99	Put	Bond Future	7,826.1500	7.8262	6,331.5700	6.3316	(19.097)	0	0	0

Total

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