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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/03/2015 TO 09/03/2015

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
2015/03/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	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
2015/03/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2025	07/05/2015			Bond Future	118.7701	118.7701	118.7486	118.7486	(0.018)	0.0000	0.0000	16
2015/03/09	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2025	07/05/2015	120.99	Put	Bond Future	2,219.9300	2.2199	2,241.4000	2.2414	0.967	0	0	0
2015/03/09	2025	07/05/2015	121.01	Put	Bond Future	2,239.9300	2.2399	2,261.4000	2.2614	0.959	0	0	0
2015/03/09	2025	07/05/2015	121.00	Put	Bond Future	2,229.9300	2.2299	2,251.4000	2.2514	0.963	0	0	0
2015/03/09	2025	06/08/2015	120.99	Put	Bond Future	1,439.9000	1.4399	1,464.1800	1.4642	1.686	0	0	0
2015/03/09	2025	06/08/2015			Bond Future	119.5501	119.5501	119.5258	119.5258	(0.020)	0.0000	0.0000	0
2015/03/09	2025	06/08/2015	121.01	Put	Bond Future	1,459.9000	1.4599	1,484.1800	1.4842	1.663	0	0	0
2015/03/09	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2025	06/08/2015	121.00	Put	Bond Future	1,449.9000	1.4499	1,474.1800	1.4742	1.675	0	0	0
2015/03/09	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2030	07/05/2015			Bond Future	8.3692	99.1200	8.3532	99.2510	(0.191)	0.0000	0.0000	5,775
2015/03/09	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2030	07/05/2015	8.74	Call	Bond Future	2,972.6000	2.9726	3,103.5800	3.1036	4.406	0	0	0
2015/03/09	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2030	07/05/2015	8.75	Call	Bond Future	3,050.9700	3.0510	3,181.9500	3.1819	4.293	0	0	0
2015/03/09	2030	07/05/2015	8.76	Call	Bond Future	3,129.2400	3.1292	3,260.2200	3.2602	4.186	0	0	0
2015/03/09	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2030	06/08/2015			Bond Future	8.4266	96.7270	8.4103	96.8583	(0.193)	0.0000	0.0000	0
2015/03/09	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2030	06/08/2015	7.74	Put	Bond Future	5,768.7200	5.7687	5,637.4300	5.6374	(2.276)	0	0	0
2015/03/09	2030	06/08/2015	7.76	Put	Bond Future	5,593.9800	5.5940	5,462.6900	5.4627	(2.347)	0	0	0
2015/03/09	2030	06/08/2015	7.75	Put	Bond Future	5,681.3000	5.6813	5,550.0100	5.5500	(2.311)	0	0	0
2015/03/09	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2032	07/05/2015			Bond Future	8.5080	98.6419	8.4869	98.8260	(0.248)	0.0000	0.0000	18
2015/03/09	2032	07/05/2015	8.50	Put	Bond Future	69.7700	0.0698	0.0000	0.0000	(100.000)	0	0	0
2015/03/09	2032	07/05/2015	8.49	Put	Bond Future	157.2000	0.1572	0.0000	0.0000	(100.000)	0	0	0
2015/03/09	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	114.3800	0.1144	100.000	0	0	0
2015/03/09	2032	07/05/2015	8.51	Call	Bond Future	17.5400	0.0175	201.6900	0.2017	1049.886	0	0	0
2015/03/09	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	26.9500	0.0269	100.000	0	0	0
2015/03/09	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2032	06/08/2015			Bond Future	8.5635	100.2498	8.5420	100.4351	(0.251)	0.0000	0.0000	0
2015/03/09	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/03/09	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2032	06/08/2015	8.50	Put	Bond Future	549.1100	0.5491	363.7800	0.3638	(33.751)	0	0	0
2015/03/09	2032	06/08/2015	8.49	Put	Bond Future	635.9500	0.6359	450.6200	0.4506	(29.142)	0	0	0
2015/03/09	2032	06/08/2015	8.51	Put	Bond Future	462.3800	0.4624	277.0500	0.2770	(40.082)	0	0	0
2015/03/09	2032	05/11/2015			Bond Future	8.6119	97.7618	8.5899	97.9496	(0.256)	0.0000	0.0000	0
2015/03/09	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2032	05/11/2015	7.99	Put	Bond Future	5,501.2500	5.5013	5,313.4300	5.3134	(3.414)	0	0	0
2015/03/09	2032	05/11/2015	8.01	Put	Bond Future	5,317.4100	5.3174	5,129.5900	5.1296	(3.532)	0	0	0
2015/03/09	2032	05/11/2015	8.00	Put	Bond Future	5,409.2700	5.4093	5,221.4500	5.2214	(3.472)	0	0	0
2015/03/09	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2037	07/05/2015			Bond Future	8.5870	101.5000	8.5557	101.8037	(0.363)	0.0000	0.0000	32,861
2015/03/09	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2037	07/05/2015	9.01	Call	Bond Future	3,977.2700	3.9773	4,280.9800	4.2810	7.636	0	0	0
2015/03/09	2037	07/05/2015	8.99	Call	Bond Future	3,794.9400	3.7949	4,098.6500	4.0987	8.003	0	0	0
2015/03/09	2037	07/05/2015	9.00	Call	Bond Future	3,886.1700	3.8862	4,189.8800	4.1899	7.815	0	0	0
2015/03/09	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2037	06/08/2015			Bond Future	8.6421	98.8953	8.6101	99.2020	(0.369)	0.0000	0.0000	1,954
2015/03/09	2037	06/08/2015	8.75	Call	Bond Future	1,026.3600	1.0264	1,332.9800	1.3330	29.875	0	0	0
2015/03/09	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2037	06/08/2015	8.76	Call	Bond Future	1,120.5900	1.1206	1,427.2100	1.4272	27.362	0	0	0
2015/03/09	2037	06/08/2015	8.74	Call	Bond Future	931.9900	0.9320	1,238.6100	1.2386	32.899	0	0	0
2015/03/09	2037	05/11/2015	7.99	Put	Bond Future	6,966.4100	6.9664	6,655.1600	6.6552	(4.468)	0	0	0
2015/03/09	2037	05/11/2015	8.01	Put	Bond Future	6,755.8200	6.7558	6,444.5700	6.4446	(4.607)	0	0	0
2015/03/09	2037	05/11/2015			Bond Future	8.6863	100.5416	8.6536	100.8528	(0.377)	0.0000	0.0000	0
2015/03/09	2037	05/11/2015	8.00	Put	Bond Future	6,861.0300	6.8610	6,549.7800	6.5498	(4.536)	0	0	0
2015/03/09	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2038	07/05/2015			Bond Future	127.4156	127.4156	127.5078	127.5078	0.072	0.0000	0.0000	2,447
2015/03/09	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2038	07/05/2015	126.99	Call	Bond Future	425.6200	0.4256	517.7600	0.5178	21.648	0	0	0
2015/03/09	2038	07/05/2015	127.00	Call	Bond Future	415.6200	0.4156	507.7600	0.5078	22.169	0	0	0
2015/03/09	2038	07/05/2015	127.01	Call	Bond Future	405.6200	0.4056	497.7600	0.4978	22.716	0	0	0
2015/03/09	2038	06/08/2015	128.01	Call	Bond Future	181.4300	0.1814	272.5700	0.2726	50.234	0	0	0
2015/03/09	2038	06/08/2015			Bond Future	128.1914	128.1914	128.2826	128.2826	0.071	0.0000	0.0000	0
2015/03/09	2038	06/08/2015	127.99	Call	Bond Future	201.4300	0.2014	292.5700	0.2926	45.246	0	0	0
2015/03/09	2038	06/08/2015	128.00	Call	Bond Future	191.4300	0.1914	282.5700	0.2826	47.610	0	0	0
2015/03/09	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	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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2015/03/09	2044	07/05/2015			Bond Future	8.6348	103.6355	8.5985	104.0234	(0.420)	0.0000	0.0000	9,494
2015/03/09	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2044	07/05/2015	9.01	Call	Bond Future	3,874.0300	3.8740	4,261.9800	4.2620	10.014	0	0	0
2015/03/09	2044	07/05/2015	8.99	Call	Bond Future	3,673.9500	3.6739	4,061.9000	4.0619	10.559	0	0	0
2015/03/09	2044	07/05/2015	9.00	Call	Bond Future	3,774.0700	3.7741	4,162.0200	4.1620	10.279	0	0	0
2015/03/09	2044	06/08/2015	8.76	Call	Bond Future	764.8300	0.7648	1,157.2300	1.1572	51.306	0	0	0
2015/03/09	2044	06/08/2015			Bond Future	8.6870	100.9403	8.6499	101.3327	(0.427)	0.0000	0.0000	0
2015/03/09	2044	06/08/2015	8.74	Call	Bond Future	556.2100	0.5562	948.6100	0.9486	70.549	0	0	0
2015/03/09	2044	06/08/2015	8.75	Call	Bond Future	660.6100	0.6606	1,053.0100	1.0530	59.400	0	0	0
2015/03/09	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2044	05/11/2015			Bond Future	8.7290	102.6207	8.6911	103.0191	(0.435)	0.0000	0.0000	0
2015/03/09	2044	05/11/2015	8.24	Put	Bond Future	5,338.3700	5.3384	4,939.9300	4.9399	(7.464)	0	0	0
2015/03/09	2044	05/11/2015	8.26	Put	Bond Future	5,110.8100	5.1108	4,712.3700	4.7124	(7.796)	0	0	0
2015/03/09	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2044	05/11/2015	8.25	Put	Bond Future	5,224.4800	5.2245	4,826.0400	4.8260	(7.626)	0	0	0
2015/03/09	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2046	07/05/2015			Bond Future	125.7807	125.7807	125.7581	125.7581	(0.018)	0.0000	0.0000	5,889
2015/03/09	2046	07/05/2015	126.99	Put	Bond Future	1,209.3200	1.2093	1,231.9300	1.2319	1.870	0	0	0
2015/03/09	2046	07/05/2015	127.01	Put	Bond Future	1,229.3200	1.2293	1,251.9300	1.2519	1.839	0	0	0
2015/03/09	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2046	07/05/2015	127.00	Put	Bond Future	1,219.3200	1.2193	1,241.9300	1.2419	1.854	0	0	0
2015/03/09	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2046	06/08/2015	129.01	Put	Bond Future	1,168.7800	1.1688	1,194.2900	1.1943	2.183	0	0	0
2015/03/09	2046	06/08/2015			Bond Future	127.8412	127.8412	127.8157	127.8157	(0.020)	0.0000	0.0000	0
2015/03/09	2046	06/08/2015	129.00	Put	Bond Future	1,158.7800	1.1588	1,184.2900	1.1843	2.201	0	0	0
2015/03/09	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2046	06/08/2015	128.99	Put	Bond Future	1,148.7800	1.1488	1,174.2900	1.1743	2.221	0	0	0
2015/03/09	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2050	07/05/2015			Bond Future	135.1191	135.1191	135.0950	135.0950	(0.018)	0.0000	0.0000	2,753
2015/03/09	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2050	07/05/2015	135.01	Call	Bond Future	109.0600	0.1091	85.0200	0.0850	(22.043)	0	0	0
2015/03/09	2050	07/05/2015	134.99	Call	Bond Future	129.0600	0.1291	105.0200	0.1050	(18.627)	0	0	0
2015/03/09	2050	07/05/2015	135.00	Call	Bond Future	119.0600	0.1191	95.0200	0.0950	(20.192)	0	0	0
2015/03/09	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2050	06/08/2015			Bond Future	135.8729	135.8729	135.8461	135.8461	(0.020)	0.0000	0.0000	0
2015/03/09	2050	06/08/2015	136.99	Put	Bond Future	1,117.1200	1.1171	1,143.9300	1.1439	2.400	0	0	0
2015/03/09	2050	06/08/2015	137.01	Put	Bond Future	1,137.1200	1.1371	1,163.9300	1.1639	2.358	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
2015/03/09	2050	06/08/2015	137.00	Put	Bond Future	1,127.1200	1.1271	1,153.9300	1.1539	2.379	0	0	0
2015/03/09	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	AL12	07/05/2015			Index Future	548.9330	548.9330	550.3800	550.3800	0.264	0.0000	0.0000	0
2015/03/09	AL37	07/05/2015			Index Future	456.5430	456.5430	456.5450	456.5450	0.000	0.0000	0.0000	122
2015/03/09	AL37	06/08/2015			Index Future	463.9040	463.9040	463.8940	463.8940	(0.002)	0.0000	0.0000	0
2015/03/09	AL7T	07/05/2015			Index Future	540.1160	540.1160	540.3710	540.3710	0.047	0.0000	0.0000	3
2015/03/09	AL7T	06/08/2015			Index Future	548.8260	548.8260	549.0700	549.0700	0.044	0.0000	0.0000	0
2015/03/09	ALBI	07/05/2015			Index Future	493.7910	493.7910	494.3570	494.3570	0.115	0.0000	0.0000	577
2015/03/09	ALBI	06/08/2015			Index Future	501.7530	501.7530	502.3150	502.3150	0.112	0.0000	0.0000	10
2015/03/09	ALBI	05/11/2015			Index Future	510.1840	510.1840	510.7500	510.7500	0.111	0.0000	0.0000	0
2015/03/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	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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2015/03/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/09	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	EL28	07/05/2015			Bond Future	122.3621	122.3621	122.3411	122.3411	(0.017)	0.0000	0.0000	0
2015/03/09	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	EL28	07/05/2015	124.99	Put	Bond Future	2,627.9100	2.6279	2,648.8800	2.6489	0.798	0	0	0
2015/03/09	EL28	07/05/2015	125.01	Put	Bond Future	2,647.9100	2.6479	2,668.8800	2.6689	0.792	0	0	0
2015/03/09	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	EL28	07/05/2015	125.00	Put	Bond Future	2,637.9100	2.6379	2,658.8800	2.6589	0.795	0	0	0
2015/03/09	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	EL28	06/08/2015			Bond Future	124.3668	124.3668	124.3430	124.3430	(0.019)	0.0000	0.0000	0
2015/03/09	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	EL28	06/08/2015	124.99	Put	Bond Future	623.1900	0.6232	646.9600	0.6470	3.814	0	0	0
2015/03/09	EL28	06/08/2015	125.01	Put	Bond Future	643.1900	0.6432	666.9600	0.6670	3.696	0	0	0
2015/03/09	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	EL28	06/08/2015	125.00	Put	Bond Future	633.1900	0.6332	656.9600	0.6570	3.754	0	0	0
2015/03/09	ES33	07/05/2015			Bond Future	9.4580	84.2620	9.4265	84.4995	(0.333)	0.0000	0.0000	6,576
2015/03/09	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	ES33	07/05/2015	9.76	Call	Bond Future	2,222.6600	2.2227	2,460.1200	2.4601	10.684	0	0	0
2015/03/09	ES33	07/05/2015	9.74	Call	Bond Future	2,078.2700	2.0783	2,315.7300	2.3157	11.426	0	0	0
2015/03/09	ES33	07/05/2015	9.75	Call	Bond Future	2,150.5100	2.1505	2,387.9700	2.3880	11.042	0	0	0
2015/03/09	ES33	06/08/2015			Bond Future	9.5381	85.6353	9.5058	85.8750	(0.339)	0.0000	0.0000	0
2015/03/09	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	ES33	06/08/2015	9.61	Call	Bond Future	529.5900	0.5296	769.2600	0.7693	45.256	0	0	0
2015/03/09	ES33	06/08/2015	9.59	Call	Bond Future	382.7900	0.3828	622.4600	0.6225	62.611	0	0	0
2015/03/09	ES33	06/08/2015	9.60	Call	Bond Future	456.2400	0.4562	695.9100	0.6959	52.532	0	0	0
2015/03/09	ES33	05/11/2015	9.00	Put	Bond Future	4,661.7800	4.6618	4,418.4500	4.4185	(5.220)	0	0	0
2015/03/09	ES33	05/11/2015			Bond Future	9.6127	83.2716	9.5794	83.5149	(0.346)	0.0000	0.0000	0
2015/03/09	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	ES33	05/11/2015	8.99	Put	Bond Future	4,741.1100	4.7411	4,497.7800	4.4978	(5.132)	0	0	0
2015/03/09	ES33	05/11/2015	9.01	Put	Bond Future	4,582.5500	4.5825	4,339.2200	4.3392	(5.310)	0	0	0
2015/03/09	GOVI	07/05/2015	449.99	Call	GOVI	401,020.0000	40.1020	405,980.0000	40.5980	1.237	0	0	0
2015/03/09	GOVI	07/05/2015			GOVI	490.0920	490.0920	490.5880	490.5880	0.101	0.0000	0.0000	462
2015/03/09	GOVI	07/05/2015	450.00	Call	GOVI	400,920.0000	40.0920	405,880.0000	40.5880	1.237	0	0	0
2015/03/09	GOVI	07/05/2015	450.01	Call	GOVI	400,820.0000	40.0820	405,780.0000	40.5780	1.237	0	0	0
2015/03/09	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	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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2015/03/09	GOVI	06/08/2015			GOVI	497.9950		497.9950	498.4850	498.4850	0.098	0.0000	0.0000	29
2015/03/09	GOVI	06/08/2015	499.99	Put	GOVI	19,950.0000		1.9950	15,050.0000	1.5050	(24.561)	0	0	0
2015/03/09	GOVI	06/08/2015	500.01	Put	GOVI	20,150.0000		2.0150	15,250.0000	1.5250	(24.318)	0	0	0
2015/03/09	GOVI	06/08/2015	499.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	GOVI	06/08/2015	500.00	Put	GOVI	20,050.0000		2.0050	15,150.0000	1.5150	(24.439)	0	0	0
2015/03/09	GOVI	06/08/2015	500.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	GOVI	06/08/2015	500.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	GOVI	05/11/2015			GOVI	506.3620		506.3620	506.8560	506.8560	0.098	0.0000	0.0000	0
2015/03/09	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	GOVI	05/11/2015	529.99	Put	GOVI	236,280.0000		23.6280	231,340.0000	23.1340	(2.091)	0	0	0
2015/03/09	GOVI	05/11/2015	530.01	Put	GOVI	236,480.0000		23.6480	231,540.0000	23.1540	(2.089)	0	0	0
2015/03/09	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	GOVI	05/11/2015	530.00	Put	GOVI	236,380.0000		23.6380	231,440.0000	23.1440	(2.090)	0	0	0
2015/03/09	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/09	IGOV	07/05/2015			Index Future	225.1240		225.1240	225.2140	225.2140	0.040	0.0000	0.0000	1,081
2015/03/09	IGOV	06/08/2015			Index Future	228.7730		228.7730	228.8580	228.8580	0.037	0.0000	0.0000	100
2015/03/09	IGOV	05/11/2015			Index Future	232.6340		232.6340	232.7190	232.7190	0.037	0.0000	0.0000	0
2015/03/09	ILBI	07/05/2015			Index Future	609.4570		609.4570	609.9140	609.9140	0.075	0.0000	0.0000	0
2015/03/09	ILBI	06/08/2015			Index Future	619.4190		619.4190	619.8760	619.8760	0.074	0.0000	0.0000	159
2015/03/09	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/09	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/09	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/09	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/09	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/09	JBAF	18/03/2015			Jibar Tradeable Future	6.1500		93.8500	6.1700	93.8300	0.325	0.0000	0.0000	2,850
2015/03/09	JBAF	15/04/2015			Jibar Tradeable Future	6.1900		93.8100	6.2100	93.7900	0.323	0.0000	0.0000	0
2015/03/09	JBAF	20/05/2015			Jibar Tradeable Future	6.2200		93.7800	6.2800	93.7200	0.965	0.0000	0.0000	0
2015/03/09	JBAF	17/06/2015			Jibar Tradeable Future	6.2600		93.7400	6.3200	93.6800	0.958	0.0000	0.0000	5,000
2015/03/09	JBAF	15/07/2015			Jibar Tradeable Future	6.3300		93.6700	6.4200	93.5800	1.422	0.0000	0.0000	0
2015/03/09	JBAF	19/08/2015			Jibar Tradeable Future	6.2450		93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/03/09	JBAF	16/09/2015			Jibar Tradeable Future	6.3800		93.6200	6.4800	93.5200	1.567	0.0000	0.0000	0
2015/03/09	JBAF	15/12/2015			Jibar Tradeable Future	6.5500		93.4500	6.6500	93.3500	1.527	0.0000	0.0000	0
2015/03/09	JBAF	16/03/2016			Jibar Tradeable Future	6.6900		93.3100	6.7900	93.2100	1.495	0.0000	0.0000	0
2015/03/09	JBAF	15/06/2016			Jibar Tradeable Future	6.8800		93.1200	6.9700	93.0300	1.308	0.0000	0.0000	0
2015/03/09	JBAF	21/09/2016			Jibar Tradeable Future	7.0200		92.9800	7.1000	92.9000	1.140	0.0000	0.0000	0
2015/03/09	JBAF	21/12/2016			Jibar Tradeable Future	7.1600		92.8400	7.2500	92.7500	1.257	0.0000	0.0000	0

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2015/03/09	R023	07/05/2015	8.15	Put	Bond Future	248.4200		0.2484	241.1700	0.2412	(2.918)	0	0	0
2015/03/09	R023	07/05/2015	8.14	Call	Bond Future	2,731.0900		2.7311	2,667.5800	2.6676	(2.325)	0	0	0
2015/03/09	R023	07/05/2015			Bond Future	7.7064		101.7719	7.7161	101.7157	0.126	0.0000	0.0000	14,434
2015/03/09	R023	07/05/2015	8.15	Call	Bond Future	2,777.7100		2.7777	2,714.2200	2.7142	(2.286)	0	0	0
2015/03/09	R023	07/05/2015	8.16	Call	Bond Future	2,824.5900		2.8246	2,761.1300	2.7611	(2.247)	0	0	0
2015/03/09	R023	07/05/2015	8.14	Put	Bond Future	257.9200		0.2579	250.6500	0.2507	(2.819)	0	0	0
2015/03/09	R023	07/05/2015	8.16	Put	Bond Future	239.2100		0.2392	231.9900	0.2320	(3.018)	0	0	0
2015/03/09	R023	06/08/2015	9.07	Put	Bond Future	71.1300		0.0711	69.8800	0.0699	(1.757)	0	0	911
2015/03/09	R023	06/08/2015	8.24	Call	Bond Future	3,322.6500		3.3226	3,265.3300	3.2653	(1.725)	0	0	0
2015/03/09	R023	06/08/2015			Bond Future	7.7566		103.4305	7.7671	103.3714	0.135	0.0000	0.0000	0
2015/03/09	R023	06/08/2015	9.07	Call	Bond Future	7,140.0600		7.1401	7,079.7300	7.0797	(0.845)	0	0	0
2015/03/09	R023	06/08/2015	8.26	Put	Bond Future	618.2000		0.6182	619.6900	0.6197	0.241	0	0	0
2015/03/09	R023	06/08/2015	8.25	Put	Bond Future	631.4400		0.6314	633.0700	0.6331	0.258	0	0	0
2015/03/09	R023	06/08/2015	8.24	Put	Bond Future	644.9200		0.6449	646.6800	0.6467	0.273	0	0	0
2015/03/09	R023	06/08/2015	8.25	Call	Bond Future	3,363.6200		3.3636	3,306.1700	3.3062	(1.708)	0	0	0
2015/03/09	R023	06/08/2015	8.26	Call	Bond Future	3,404.7800		3.4048	3,347.1900	3.3472	(1.691)	0	0	0
2015/03/09	R186	07/05/2015	7.40	Call	Bond Future	192.8800		0.1929	185.1500	0.1852	(4.008)	0	0	0
2015/03/09	R186	07/05/2015	8.10	Put	Bond Future	1,174.1800		1.1742	1,099.9000	1.0999	(6.326)	0	0	4,229
2015/03/09	R186	07/05/2015			Bond Future	7.9830		122.9012	7.9721	122.9928	(0.136)	7.9510	7.9510	37,015
2015/03/09	R186	07/05/2015	7.50	Put	Bond Future	4,467.5000		4.4675	4,367.2900	4.3673	(2.243)	0	0	4,229
2015/03/09	R186	07/05/2015	8.25	Call	Bond Future	2,972.4800		2.9725	3,004.2200	3.0042	1.068	0	0	0
2015/03/09	R186	07/05/2015	7.80	Put	Bond Future	2,492.5700		2.4926	2,397.3700	2.3974	(3.819)	0	0	300
2015/03/09	R186	07/05/2015	7.45	Put	Bond Future	4,849.4200		4.8494	4,749.5700	4.7496	(2.059)	0	0	4,229
2015/03/09	R186	07/05/2015	8.05	Put	Bond Future	1,347.7000		1.3477	1,268.9800	1.2690	(5.841)	0	0	4,229
2015/03/09	R186	07/05/2015	8.00	Put	Bond Future	1,539.0900		1.5391	1,456.2400	1.4562	(5.383)	0	0	4,229
2015/03/09	R186	07/05/2015	8.24	Put	Bond Future	777.1100		0.7771	716.2900	0.7163	(7.826)	0	0	0
2015/03/09	R186	07/05/2015	8.26	Put	Bond Future	730.1000		0.7301	671.2700	0.6713	(8.058)	0	0	0
2015/03/09	R186	07/05/2015	7.40	Put	Bond Future	5,243.4400		5.2434	5,144.1400	5.1441	(1.894)	0	0	4,229
2015/03/09	R186	07/05/2015	7.50	Call	Bond Future	303.7400		0.3037	295.1000	0.2951	(2.845)	0	0	0
2015/03/09	R186	07/05/2015	8.25	Put	Bond Future	753.3200		0.7533	693.4900	0.6935	(7.942)	0	0	0
2015/03/09	R186	07/05/2015	8.26	Call	Bond Future	3,031.2700		3.0313	3,064.0100	3.0640	1.080	0	0	0
2015/03/09	R186	07/05/2015	8.10	Call	Bond Future	2,153.6400		2.1536	2,170.9300	2.1709	0.803	0	0	0
2015/03/09	R186	07/05/2015	7.45	Call	Bond Future	243.3400		0.2433	235.0600	0.2351	(3.403)	0	0	0
2015/03/09	R186	07/05/2015	8.05	Call	Bond Future	1,909.9100		1.9099	1,922.7600	1.9228	0.673	0	0	0
2015/03/09	R186	07/05/2015	7.80	Call	Bond Future	937.9100		0.9379	934.2800	0.9343	(0.387)	0	0	0
2015/03/09	R186	07/05/2015	8.00	Call	Bond Future	1,682.0200		1.6820	1,690.7400	1.6907	0.518	0	0	0
2015/03/09	R186	07/05/2015	8.24	Call	Bond Future	2,914.1800		2.9142	2,944.9300	2.9449	1.055	0	0	0
2015/03/09	R186	06/08/2015	8.90	Put	Bond Future	447.2100		0.4472	421.7400	0.4217	(5.695)	0	0	2,500
2015/03/09	R186	06/08/2015	8.00	Put	Bond Future	2,635.9800		2.6360	2,565.6000	2.5656	(2.670)	0	0	0
2015/03/09	R186	06/08/2015			Bond Future	8.0355		119.6066	8.0245	119.6974	(0.137)	0.0000	0.0000	640
2015/03/09	R186	06/08/2015	8.01	Call	Bond Future	2,383.4300		2.3834	2,404.3100	2.4043	0.876	0	0	0
2015/03/09	R186	06/08/2015	8.00	Call	Bond Future	2,342.7100		2.3427	2,363.1200	2.3631	0.871	0	0	0
2015/03/09	R186	06/08/2015	7.99	Call	Bond Future	2,302.3900		2.3024	2,322.3300	2.3223	0.866	0	0	0
2015/03/09	R186	06/08/2015	8.90	Call	Bond Future	7,294.3100		7.2943	7,359.6300	7.3596	0.895	0	0	0
2015/03/09	R186	06/08/2015	7.99	Put	Bond Future	2,678.4700		2.6785	2,607.6200	2.6076	(2.645)	0	0	0
2015/03/09	R186	06/08/2015	8.01	Put	Bond Future	2,593.9600		2.5940	2,524.0500	2.5241	(2.695)	0	0	0
2015/03/09	R186	05/11/2015	8.25	Put	Bond Future	2,486.9800		2.4870	2,429.9400	2.4299	(2.294)	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
2015/03/09	R186	05/11/2015	8.24	Call	Bond Future	3,816.7300	3.8167	3,851.0100	3.8510	0.898	0	0	0
2015/03/09	R186	05/11/2015			Bond Future	8.0786	121.5972	8.0672	121.6889	(0.140)	0.0000	0.0000	0
2015/03/09	R186	05/11/2015	9.00	Put	Bond Future	779.5100	0.7795	751.0800	0.7511	(3.647)	0	0	2,600
2015/03/09	R186	05/11/2015	8.24	Put	Bond Future	2,520.4900	2.5205	2,463.0600	2.4631	(2.279)	0	0	0
2015/03/09	R186	05/11/2015	8.26	Put	Bond Future	2,453.4200	2.4534	2,396.7800	2.3968	(2.309)	0	0	0
2015/03/09	R186	05/11/2015	9.00	Call	Bond Future	7,922.6600	7.9227	7,985.9400	7.9859	0.799	0	0	0
2015/03/09	R186	05/11/2015	8.25	Call	Bond Future	3,862.8700	3.8629	3,897.5400	3.8975	0.898	0	0	0
2015/03/09	R186	05/11/2015	8.26	Call	Bond Future	3,908.8900	3.9089	3,943.9600	3.9440	0.897	0	0	0
2015/03/09	R186	04/02/2016	7.50	Call	Bond Future	1,594.2100	1.5942	1,608.3600	1.6084	0.888	0	0	0
2015/03/09	R186	04/02/2016			Bond Future	8.1077	118.4766	8.0961	118.5685	(0.143)	0.0000	0.0000	5,592
2015/03/09	R186	04/02/2016	7.51	Call	Bond Future	1,619.0500	1.6191	1,633.4300	1.6334	0.888	0	0	0
2015/03/09	R186	04/02/2016	7.49	Call	Bond Future	1,570.0200	1.5700	1,583.9400	1.5839	0.887	0	0	0
2015/03/09	R186	04/02/2016	7.50	Put	Bond Future	6,557.0800	6.5571	6,479.3100	6.4793	(1.186)	0	0	0
2015/03/09	R186	04/02/2016	7.49	Put	Bond Future	6,616.9100	6.6169	6,538.9100	6.5389	(1.179)	0	0	0
2015/03/09	R186	04/02/2016	7.51	Put	Bond Future	6,497.9800	6.4980	6,420.4400	6.4204	(1.193)	0	0	0
2015/03/09	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R197	07/05/2015			Bond Future	287.8272	287.8272	288.3937	288.3937	0.197	0.0000	0.0000	1,044
2015/03/09	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R197	07/05/2015	293.99	Put	Bond Future	6,162.7800	6.1628	5,596.2600	5.5963	(9.193)	0	0	0
2015/03/09	R197	07/05/2015	294.01	Put	Bond Future	6,182.7800	6.1828	5,616.2600	5.6163	(9.163)	0	0	0
2015/03/09	R197	07/05/2015	294.00	Put	Bond Future	6,172.7800	6.1728	5,606.2600	5.6063	(9.178)	0	0	0
2015/03/09	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R197	06/08/2015			Bond Future	286.4902	286.4902	287.0601	287.0601	0.199	0.0000	0.0000	0
2015/03/09	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R197	06/08/2015	287.99	Put	Bond Future	1,499.7900	1.4998	929.9000	0.9299	(37.998)	0	0	0
2015/03/09	R197	06/08/2015	288.01	Put	Bond Future	1,519.7900	1.5198	949.9000	0.9499	(37.498)	0	0	0
2015/03/09	R197	06/08/2015	288.00	Put	Bond Future	1,509.7900	1.5098	939.9000	0.9399	(37.746)	0	0	0
2015/03/09	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R202	07/05/2015			Bond Future	235.9520	235.9520	236.2480	236.2480	0.125	0.0000	0.0000	50,918
2015/03/09	R202	07/05/2015	238.49	Put	Bond Future	2,538.0000	2.5380	2,242.0100	2.2420	(11.662)	0	0	0
2015/03/09	R202	07/05/2015	238.50	Put	Bond Future	2,548.0000	2.5480	2,252.0100	2.2520	(11.617)	0	0	0
2015/03/09	R202	07/05/2015	238.51	Put	Bond Future	2,558.0000	2.5580	2,262.0100	2.2620	(11.571)	0	0	0
2015/03/09	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R202	06/08/2015			Bond Future	236.6027	236.6027	236.8988	236.8988	0.125	0.0000	0.0000	0
2015/03/09	R202	06/08/2015	239.99	Put	Bond Future	3,387.3200	3.3873	3,091.2300	3.0912	(8.741)	0	0	0
2015/03/09	R202	06/08/2015	240.00	Put	Bond Future	3,397.3200	3.3973	3,101.2300	3.1012	(8.715)	0	0	0
2015/03/09	R202	06/08/2015	240.01	Put	Bond Future	3,407.3200	3.4073	3,111.2300	3.1112	(8.690)	0	0	0
2015/03/09	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R203	07/05/2015			Bond Future	6.9163	104.1242	6.9102	104.1375	(0.088)	0.0000	0.0000	7,710
2015/03/09	R203	07/05/2015	7.24	Put	Bond Future	106.9100	0.1069	97.9700	0.0980	(8.362)	0	0	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
2015/03/09	R203	07/05/2015	7.26	Put	Bond Future	98.4500		0.0985	89.9300	0.0899	(8.654)	0	0	0
2015/03/09	R203	07/05/2015	7.25	Put	Bond Future	102.6100		0.1026	93.8800	0.0939	(8.508)	0	0	0
2015/03/09	R203	07/05/2015	7.25	Call	Bond Future	823.1100		0.8231	827.6400	0.8276	0.550	0	0	0
2015/03/09	R203	07/05/2015	7.24	Call	Bond Future	805.9100		0.8059	810.2300	0.8102	0.536	0	0	0
2015/03/09	R203	07/05/2015	7.26	Call	Bond Future	840.4400		0.8404	845.1800	0.8452	0.564	0	0	0
2015/03/09	R203	06/08/2015	6.74	Call	Bond Future	313.9800		0.3140	313.5600	0.3136	(0.134)	0	0	0
2015/03/09	R203	06/08/2015	6.75	Put	Bond Future	734.6600		0.7347	722.8000	0.7228	(1.614)	0	0	0
2015/03/09	R203	06/08/2015			Bond Future	6.9616		105.8212	6.9557	105.8326	(0.085)	0.0000	0.0000	0
2015/03/09	R203	06/08/2015	6.75	Call	Bond Future	321.4100		0.3214	321.0300	0.3210	(0.118)	0	0	0
2015/03/09	R203	06/08/2015	6.76	Call	Bond Future	328.9500		0.3290	328.6100	0.3286	(0.103)	0	0	0
2015/03/09	R203	06/08/2015	6.74	Put	Bond Future	746.8200		0.7468	734.9200	0.7349	(1.593)	0	0	0
2015/03/09	R203	06/08/2015	6.76	Put	Bond Future	722.6200		0.7226	710.8000	0.7108	(1.636)	0	0	0
2015/03/09	R203	05/11/2015	5.99	Call	Bond Future	64.0700		0.0641	63.7400	0.0637	(0.515)	0	0	0
2015/03/09	R203	05/11/2015	6.00	Put	Bond Future	1,785.2100		1.7852	1,773.6800	1.7737	(0.646)	0	0	0
2015/03/09	R203	05/11/2015			Bond Future	6.9826		103.4144	6.9761	103.4256	(0.093)	0.0000	0.0000	0
2015/03/09	R203	05/11/2015	6.00	Call	Bond Future	65.9900		0.0660	65.6600	0.0657	(0.500)	0	0	0
2015/03/09	R203	05/11/2015	6.01	Call	Bond Future	67.9600		0.0680	67.6300	0.0676	(0.486)	0	0	0
2015/03/09	R203	05/11/2015	5.99	Put	Bond Future	1,800.9800		1.8010	1,789.4500	1.7894	(0.640)	0	0	0
2015/03/09	R203	05/11/2015	6.01	Put	Bond Future	1,769.4900		1.7695	1,757.9600	1.7580	(0.652)	0	0	0
2015/03/09	R204	07/05/2015	7.51	Put	Bond Future	150.0800		0.1501	137.3400	0.1373	(8.489)	0	0	0
2015/03/09	R204	07/05/2015			Bond Future	7.1521		105.7650	7.1462	105.7839	(0.083)	0.0000	0.0000	14,509
2015/03/09	R204	07/05/2015	7.50	Put	Bond Future	156.2700		0.1563	143.2300	0.1432	(8.345)	0	0	0
2015/03/09	R204	07/05/2015	7.49	Call	Bond Future	1,231.9300		1.2319	1,237.5200	1.2375	0.454	0	0	0
2015/03/09	R204	07/05/2015	7.50	Call	Bond Future	1,257.0900		1.2571	1,262.9700	1.2630	0.468	0	0	0
2015/03/09	R204	07/05/2015	7.51	Call	Bond Future	1,282.3200		1.2823	1,288.5000	1.2885	0.482	0	0	0
2015/03/09	R204	07/05/2015	7.49	Put	Bond Future	162.5500		0.1625	149.2200	0.1492	(8.201)	0	0	0
2015/03/09	R204	06/08/2015	7.74	Call	Bond Future	1,844.2900		1.8443	1,851.6800	1.8517	0.401	0	0	0
2015/03/09	R204	06/08/2015	7.75	Put	Bond Future	262.9400		0.2629	253.2000	0.2532	(3.704)	0	0	0
2015/03/09	R204	06/08/2015			Bond Future	7.2063		103.4525	7.2005	103.4697	(0.080)	0.0000	0.0000	100
2015/03/09	R204	06/08/2015	8.41	Call	Bond Future	3,551.1900		3.5512	3,565.7100	3.5657	0.409	0	0	0
2015/03/09	R204	06/08/2015	7.74	Put	Bond Future	269.1300		0.2691	259.2600	0.2593	(3.667)	0	0	0
2015/03/09	R204	06/08/2015	7.76	Put	Bond Future	256.8700		0.2569	247.2600	0.2473	(3.741)	0	0	0
2015/03/09	R204	06/08/2015	8.41	Put	Bond Future	40.4900		0.0405	37.7500	0.0377	(6.767)	0	0	699
2015/03/09	R204	06/08/2015	7.75	Call	Bond Future	1,867.3300		1.8673	1,874.8500	1.8749	0.403	0	0	0
2015/03/09	R204	06/08/2015	7.76	Call	Bond Future	1,890.4800		1.8905	1,898.1300	1.8981	0.405	0	0	0
2015/03/09	R204	05/11/2015			Bond Future	7.2406		105.1740	7.2344	105.1911	(0.085)	0.0000	0.0000	0
2015/03/09	R204	05/11/2015	6.25	Call	Bond Future	133.0000		0.1330	132.1900	0.1322	(0.609)	0	0	0
2015/03/09	R204	05/11/2015	6.24	Put	Bond Future	2,957.6700		2.9577	2,939.8000	2.9398	(0.604)	0	0	0
2015/03/09	R204	05/11/2015	6.26	Put	Bond Future	2,907.4200		2.9074	2,889.5600	2.8896	(0.614)	0	0	0
2015/03/09	R204	05/11/2015	6.25	Put	Bond Future	2,932.5100		2.9325	2,914.6400	2.9146	(0.609)	0	0	0
2015/03/09	R204	05/11/2015	6.26	Call	Bond Future	136.6500		0.1366	135.8500	0.1359	(0.585)	0	0	0
2015/03/09	R204	05/11/2015	6.24	Call	Bond Future	129.4200		0.1294	128.6100	0.1286	(0.626)	0	0	0
2015/03/09	R207	07/05/2015			Bond Future	7.3724		101.8515	7.3769	101.8340	0.061	0.0000	0.0000	35,423
2015/03/09	R207	07/05/2015	8.25	Call	Bond Future	3,360.5900		3.3606	3,340.8500	3.3408	(0.587)	0	0	0
2015/03/09	R207	07/05/2015	7.73	Call	Bond Future	1,580.6400		1.5806	1,554.7600	1.5548	(1.637)	0	0	66
2015/03/09	R207	07/05/2015	8.24	Put	Bond Future	20.4900		0.0205	18.1500	0.0182	(11.420)	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
2015/03/09	R207	07/05/2015	7.73	Put	Bond Future	202.3700	0.2024	193.9800	0.1940	(4.146)	0	0	0
2015/03/09	R207	07/05/2015	8.26	Put	Bond Future	18.3900	0.0184	16.2200	0.0162	(11.800)	0	0	0
2015/03/09	R207	07/05/2015	8.25	Put	Bond Future	19.4500	0.0195	17.2000	0.0172	(11.568)	0	0	0
2015/03/09	R207	07/05/2015	8.26	Call	Bond Future	3,396.8100	3.3968	3,377.1500	3.3771	(0.579)	0	0	0
2015/03/09	R207	07/05/2015	8.24	Call	Bond Future	3,324.3400	3.3243	3,304.5100	3.3045	(0.597)	0	0	0
2015/03/09	R207	06/08/2015	7.76	Call	Bond Future	1,753.3700	1.7534	1,730.6900	1.7307	(1.294)	0	0	0
2015/03/09	R207	06/08/2015			Bond Future	7.4317	99.8687	7.4370	99.8490	0.072	0.0000	0.0000	100
2015/03/09	R207	06/08/2015	7.74	Call	Bond Future	1,703.2600	1.7033	1,680.6800	1.6807	(1.326)	0	0	0
2015/03/09	R207	06/08/2015	7.75	Call	Bond Future	1,728.2400	1.7282	1,705.6100	1.7056	(1.309)	0	0	0
2015/03/09	R207	06/08/2015	7.46	Call	Bond Future	1,079.2800	1.0793	1,058.9400	1.0589	(1.885)	0	0	70
2015/03/09	R207	06/08/2015	7.74	Put	Bond Future	570.9100	0.5709	568.0400	0.5680	(0.503)	0	0	0
2015/03/09	R207	06/08/2015	7.76	Put	Bond Future	548.1100	0.5481	545.1400	0.5451	(0.542)	0	0	0
2015/03/09	R207	06/08/2015	7.46	Put	Bond Future	974.5800	0.9746	973.9500	0.9739	(0.065)	0	0	0
2015/03/09	R207	06/08/2015	7.75	Put	Bond Future	559.4200	0.5594	556.5000	0.5565	(0.522)	0	0	0
2015/03/09	R207	05/11/2015	7.76	Call	Bond Future	1,852.1300	1.8521	1,831.7000	1.8317	(1.103)	0	0	0
2015/03/09	R207	05/11/2015			Bond Future	7.4703	101.5308	7.4762	101.5103	0.078	0.0000	0.0000	0
2015/03/09	R207	05/11/2015	7.74	Call	Bond Future	1,807.8900	1.8079	1,787.5800	1.7876	(1.123)	0	0	0
2015/03/09	R207	05/11/2015	7.75	Call	Bond Future	1,830.1000	1.8301	1,809.7300	1.8097	(1.113)	0	0	0
2015/03/09	R207	05/11/2015	7.43	Call	Bond Future	1,190.5300	1.1905	1,172.7800	1.1728	(1.491)	0	0	53
2015/03/09	R207	05/11/2015	7.74	Put	Bond Future	864.3700	0.8644	864.5700	0.8646	0.023	0	0	0
2015/03/09	R207	05/11/2015	7.76	Put	Bond Future	839.0700	0.8391	839.1500	0.8392	0.010	0	0	0
2015/03/09	R207	05/11/2015	7.43	Put	Bond Future	1,332.5900	1.3326	1,335.3500	1.3353	0.207	0	0	0
2015/03/09	R207	05/11/2015	7.75	Put	Bond Future	851.8000	0.8518	851.9400	0.8519	0.016	0	0	0
2015/03/09	R207	04/02/2016	7.27	Put	Bond Future	0.0000	0.0000	1,787.1800	1.7872	100.000	0	0	0
2015/03/09	R207	04/02/2016	7.49	Put	Bond Future	0.0000	0.0000	1,402.4800	1.4025	100.000	0	0	0
2015/03/09	R207	04/02/2016			Bond Future	7.5000	7.5000	7.4900	99.6858	(0.134)	0.0000	0.0000	0
2015/03/09	R207	04/02/2016	7.51	Put	Bond Future	0.0000	0.0000	1,370.4300	1.3704	100.000	0	0	0
2015/03/09	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	1,049.9800	1.0500	100.000	0	0	43
2015/03/09	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	1,419.8500	1.4199	100.000	0	0	0
2015/03/09	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	1,437.2300	1.4372	100.000	0	0	0
2015/03/09	R207	04/02/2016	7.50	Put	Bond Future	0.0000	0.0000	1,386.3900	1.3864	100.000	0	0	0
2015/03/09	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	1,402.5800	1.4026	100.000	0	0	0
2015/03/09	R208	07/05/2015	8.01	Call	Bond Future	2,470.1800	2.4702	2,441.1600	2.4412	(1.175)	0	0	0
2015/03/09	R208	07/05/2015			Bond Future	7.4950	97.2702	7.4995	97.2495	0.060	7.5170	7.5170	60,821
2015/03/09	R208	07/05/2015	7.99	Call	Bond Future	2,392.7400	2.3927	2,363.4000	2.3634	(1.226)	0	0	0
2015/03/09	R208	07/05/2015	8.00	Call	Bond Future	2,431.3300	2.4313	2,402.1600	2.4022	(1.200)	0	0	0
2015/03/09	R208	07/05/2015	7.99	Put	Bond Future	152.6200	0.1526	144.0300	0.1440	(5.628)	0	0	0
2015/03/09	R208	07/05/2015	8.01	Put	Bond Future	140.8900	0.1409	132.6200	0.1326	(5.870)	0	0	0
2015/03/09	R208	07/05/2015	8.00	Put	Bond Future	146.6100	0.1466	138.1900	0.1382	(5.743)	0	0	0
2015/03/09	R208	06/08/2015			Bond Future	7.5470	98.8558	7.5522	98.8328	0.069	0.0000	0.0000	100
2015/03/09	R208	06/08/2015	8.00	Call	Bond Future	2,506.6500	2.5066	2,479.3000	2.4793	(1.091)	0	0	0
2015/03/09	R208	06/08/2015	8.01	Call	Bond Future	2,538.6500	2.5387	2,511.2800	2.5113	(1.078)	0	0	0
2015/03/09	R208	06/08/2015	8.85	Call	Bond Future	5,613.5300	5.6135	5,588.7100	5.5887	(0.442)	0	0	0
2015/03/09	R208	06/08/2015	7.99	Call	Bond Future	2,474.8000	2.4748	2,447.4700	2.4475	(1.104)	0	0	0
2015/03/09	R208	06/08/2015	8.01	Put	Bond Future	516.7300	0.5167	512.3200	0.5123	(0.853)	0	0	0
2015/03/09	R208	06/08/2015	8.00	Put	Bond Future	527.8400	0.5278	523.4500	0.5234	(0.832)	0	0	0
2015/03/09	R208	06/08/2015	7.99	Put	Bond Future	539.1400	0.5391	534.7700	0.5348	(0.811)	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
2015/03/09	R208	06/08/2015	8.85	Put	Bond Future	53.6000	0.0536	51.7400	0.0517	(3.470)	0	0	198
2015/03/09	R208	05/11/2015			Bond Future	7.5868	97.1000	7.5924	97.0762	0.074	0.0000	0.0000	0
2015/03/09	R208	05/11/2015	8.48	Call	Bond Future	4,089.1400	4.0891	4,063.0500	4.0631	(0.638)	0	0	0
2015/03/09	R208	05/11/2015	7.74	Put	Bond Future	1,254.8400	1.2548	1,255.5300	1.2555	0.055	0	0	0
2015/03/09	R208	05/11/2015	7.75	Call	Bond Future	1,929.4200	1.9294	1,906.2100	1.9062	(1.203)	0	0	0
2015/03/09	R208	05/11/2015	7.76	Call	Bond Future	1,954.1900	1.9542	1,930.8900	1.9309	(1.192)	0	0	0
2015/03/09	R208	05/11/2015	8.48	Put	Bond Future	373.2500	0.3733	370.9800	0.3710	(0.608)	0	0	2,200
2015/03/09	R208	05/11/2015	7.74	Call	Bond Future	1,904.8300	1.9048	1,881.7000	1.8817	(1.214)	0	0	0
2015/03/09	R208	05/11/2015	7.76	Put	Bond Future	1,219.7400	1.2197	1,220.2600	1.2203	0.043	0	0	0
2015/03/09	R208	05/11/2015	7.75	Put	Bond Future	1,237.1900	1.2372	1,237.8000	1.2378	0.049	0	0	0
2015/03/09	R209	07/05/2015			Bond Future	8.5378	78.5839	8.5067	78.8340	(0.365)	0.0000	0.0000	18,143
2015/03/09	R209	07/05/2015	8.99	Put	Bond Future	470.7700	0.4708	397.1300	0.3971	(15.642)	0	0	0
2015/03/09	R209	07/05/2015	7.30	Call	Bond Future	5.3400	0.0053	5.2100	0.0052	(2.434)	0	0	700
2015/03/09	R209	07/05/2015	8.30	Put	Bond Future	2,792.8000	2.7928	2,590.5100	2.5905	(7.243)	0	0	700
2015/03/09	R209	07/05/2015	9.01	Put	Bond Future	441.9800	0.4420	371.5400	0.3715	(15.937)	0	0	0
2015/03/09	R209	07/05/2015	8.99	Call	Bond Future	3,970.8900	3.9709	4,147.4000	4.1474	4.445	0	0	0
2015/03/09	R209	07/05/2015	9.00	Put	Bond Future	456.2300	0.4562	384.2000	0.3842	(15.788)	0	0	0
2015/03/09	R209	07/05/2015	9.00	Call	Bond Future	4,031.0200	4.0310	4,209.1400	4.2091	4.419	0	0	0
2015/03/09	R209	07/05/2015	7.30	Put	Bond Future	10,962.8400	10.9628	10,712.5600	10.7126	(2.283)	0	0	0
2015/03/09	R209	07/05/2015	8.30	Call	Bond Future	850.4700	0.8505	898.3300	0.8983	5.627	0	0	0
2015/03/09	R209	07/05/2015	9.01	Call	Bond Future	4,091.3300	4.0913	4,271.0400	4.2710	4.392	0	0	0
2015/03/09	R209	06/08/2015	8.99	Put	Bond Future	1,325.8500	1.3259	1,229.0300	1.2290	(7.302)	0	0	0
2015/03/09	R209	06/08/2015			Bond Future	8.5865	79.8649	8.5548	80.1175	(0.370)	0.0000	0.0000	100
2015/03/09	R209	06/08/2015	9.01	Put	Bond Future	1,279.6900	1.2797	1,185.1200	1.1851	(7.390)	0	0	0
2015/03/09	R209	06/08/2015	9.90	Call	Bond Future	9,625.5100	9.6255	9,855.5300	9.8555	2.390	0	0	0
2015/03/09	R209	06/08/2015	9.00	Call	Bond Future	4,480.0800	4.4801	4,637.0300	4.6370	3.503	0	0	0
2015/03/09	R209	06/08/2015	9.01	Call	Bond Future	4,531.5500	4.5315	4,689.6200	4.6896	3.488	0	0	0
2015/03/09	R209	06/08/2015	9.00	Put	Bond Future	1,302.6000	1.3026	1,206.9100	1.2069	(7.346)	0	0	0
2015/03/09	R209	06/08/2015	8.99	Call	Bond Future	4,428.8400	4.4288	4,584.6600	4.5847	3.518	0	0	0
2015/03/09	R209	06/08/2015	9.90	Put	Bond Future	185.9600	0.1860	163.3400	0.1633	(12.164)	0	0	2,914
2015/03/09	R209	05/11/2015	7.99	Put	Bond Future	6,526.5900	6.5266	6,325.2500	6.3252	(3.085)	0	0	0
2015/03/09	R209	05/11/2015			Bond Future	8.6288	78.0451	8.5963	78.3016	(0.377)	0.0000	0.0000	0
2015/03/09	R209	05/11/2015	8.01	Put	Bond Future	6,397.8800	6.3979	6,198.1700	6.1982	(3.122)	0	0	0
2015/03/09	R209	05/11/2015	7.99	Call	Bond Future	1,250.7800	1.2508	1,305.9500	1.3059	4.411	0	0	0
2015/03/09	R209	05/11/2015	8.00	Put	Bond Future	6,462.0400	6.4620	6,261.5100	6.2615	(3.103)	0	0	0
2015/03/09	R209	05/11/2015	8.00	Call	Bond Future	1,272.9000	1.2729	1,328.8800	1.3289	4.398	0	0	0
2015/03/09	R209	05/11/2015	8.01	Call	Bond Future	1,295.2700	1.2953	1,352.0700	1.3521	4.385	0	0	0
2015/03/09	R210	07/05/2015			Bond Future	174.8981	174.8981	174.8661	174.8661	(0.018)	0.0000	0.0000	829
2015/03/09	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R210	07/05/2015	176.99	Put	Bond Future	2,091.9200	2.0919	2,123.9200	2.1239	1.530	0	0	0
2015/03/09	R210	07/05/2015	177.01	Put	Bond Future	2,111.9200	2.1119	2,143.9200	2.1439	1.515	0	0	0
2015/03/09	R210	07/05/2015	177.00	Put	Bond Future	2,101.9200	2.1019	2,133.9200	2.1339	1.522	0	0	0
2015/03/09	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R210	06/08/2015			Bond Future	177.7634	177.7634	177.7272	177.7272	(0.020)	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
2015/03/09	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R210	06/08/2015	178.99	Put	Bond Future	1,226.5900	1.2266	1,262.7700	1.2628	2.950	0	0	0
2015/03/09	R210	06/08/2015	179.01	Put	Bond Future	1,246.5900	1.2466	1,282.7700	1.2828	2.902	0	0	0
2015/03/09	R210	06/08/2015	179.00	Put	Bond Future	1,236.5900	1.2366	1,272.7700	1.2728	2.926	0	0	0
2015/03/09	R211	07/05/2015	134.99	Put	Bond Future	3,422.5200	3.4225	3,447.2900	3.4473	0.724	0	0	0
2015/03/09	R211	07/05/2015			Bond Future	131.5675	131.5675	131.5427	131.5427	(0.019)	0.0000	0.0000	1,120
2015/03/09	R211	07/05/2015	135.01	Put	Bond Future	3,442.5200	3.4425	3,467.2900	3.4673	0.720	0	0	0
2015/03/09	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R211	07/05/2015	135.00	Put	Bond Future	3,432.5200	3.4325	3,457.2900	3.4573	0.722	0	0	0
2015/03/09	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R211	06/08/2015			Bond Future	132.1046	132.1046	132.0768	132.0768	(0.021)	0.0000	0.0000	0
2015/03/09	R211	06/08/2015	134.99	Put	Bond Future	2,885.3800	2.8854	2,913.1600	2.9132	0.963	0	0	0
2015/03/09	R211	06/08/2015	135.01	Put	Bond Future	2,905.3800	2.9054	2,933.1600	2.9332	0.956	0	0	0
2015/03/09	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R211	06/08/2015	135.00	Put	Bond Future	2,895.3800	2.8954	2,923.1600	2.9232	0.959	0	0	0
2015/03/09	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R212	07/05/2015			Bond Future	137.4116	137.4116	137.4729	137.4729	0.045	0.0000	0.0000	1,145
2015/03/09	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R212	07/05/2015	140.99	Put	Bond Future	3,578.3900	3.5784	3,517.1300	3.5171	(1.712)	0	0	0
2015/03/09	R212	07/05/2015	141.01	Put	Bond Future	3,598.3900	3.5984	3,537.1300	3.5371	(1.702)	0	0	0
2015/03/09	R212	07/05/2015	141.00	Put	Bond Future	3,588.3900	3.5884	3,527.1300	3.5271	(1.707)	0	0	0
2015/03/09	R212	06/08/2015	141.01	Put	Bond Future	3,123.4600	3.1235	3,063.9500	3.0639	(1.905)	0	0	0
2015/03/09	R212	06/08/2015			Bond Future	137.8865	137.8865	137.9460	137.9460	0.043	0.0000	0.0000	0
2015/03/09	R212	06/08/2015	141.00	Put	Bond Future	3,113.4600	3.1135	3,053.9500	3.0539	(1.911)	0	0	0
2015/03/09	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R212	06/08/2015	140.99	Put	Bond Future	3,103.4600	3.1035	3,043.9500	3.0439	(1.918)	0	0	0
2015/03/09	R213	07/05/2015	8.74	Call	Bond Future	3,159.1800	3.1592	3,221.6800	3.2217	1.978	0	0	0
2015/03/09	R213	07/05/2015	8.75	Put	Bond Future	623.3900	0.6234	561.6300	0.5616	(9.907)	0	0	0
2015/03/09	R213	07/05/2015			Bond Future	8.4146	89.1307	8.3987	89.2561	(0.189)	0.0000	0.0000	16,829
2015/03/09	R213	07/05/2015	8.75	Call	Bond Future	3,215.4600	3.2155	3,279.1000	3.2791	1.979	0	0	0
2015/03/09	R213	07/05/2015	8.76	Call	Bond Future	3,272.1100	3.2721	3,336.8900	3.3369	1.980	0	0	0
2015/03/09	R213	07/05/2015	8.74	Put	Bond Future	642.8100	0.6428	579.9100	0.5799	(9.785)	0	0	0
2015/03/09	R213	07/05/2015	8.76	Put	Bond Future	604.4400	0.6044	543.8200	0.5438	(10.029)	0	0	0
2015/03/09	R213	06/08/2015			Bond Future	8.4662	90.5833	8.4500	90.7090	(0.191)	0.0000	0.0000	0
2015/03/09	R213	06/08/2015	8.49	Put	Bond Future	2,377.0800	2.3771	2,293.6200	2.2936	(3.511)	0	0	0
2015/03/09	R213	06/08/2015	8.51	Put	Bond Future	2,302.8300	2.3028	2,220.6500	2.2206	(3.569)	0	0	0
2015/03/09	R213	06/08/2015	8.49	Call	Bond Future	2,562.4100	2.5624	2,604.7200	2.6047	1.651	0	0	0
2015/03/09	R213	06/08/2015	8.50	Put	Bond Future	2,339.7400	2.3397	2,256.9100	2.2569	(3.540)	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
2015/03/09	R213	06/08/2015	8.50	Call	Bond Future	2,602.6800	2.6027	2,645.6200	2.6456	1.650	0	0	0
2015/03/09	R213	06/08/2015	8.51	Call	Bond Future	2,643.2800	2.6433	2,686.8700	2.6869	1.649	0	0	0
2015/03/09	R213	05/11/2015	7.76	Call	Bond Future	962.7900	0.9628	978.1800	0.9782	1.598	0	0	0
2015/03/09	R213	05/11/2015			Bond Future	8.5130	88.5449	8.4964	88.6724	(0.194)	0.0000	0.0000	0
2015/03/09	R213	05/11/2015	7.74	Call	Bond Future	926.6800	0.9267	941.4600	0.9415	1.595	0	0	0
2015/03/09	R213	05/11/2015	7.75	Call	Bond Future	944.5000	0.9445	959.5900	0.9596	1.598	0	0	0
2015/03/09	R213	05/11/2015	7.74	Put	Bond Future	7,168.7700	7.1688	7,056.1100	7.0561	(1.572)	0	0	0
2015/03/09	R213	05/11/2015	7.76	Put	Bond Future	7,035.6500	7.0357	6,923.6000	6.9236	(1.593)	0	0	0
2015/03/09	R213	05/11/2015	7.75	Put	Bond Future	7,101.9200	7.1019	6,989.5700	6.9896	(1.582)	0	0	0
2015/03/09	R214	07/05/2015			Bond Future	8.5703	79.8881	8.5443	80.1097	(0.303)	0.0000	0.0000	15,271
2015/03/09	R214	07/05/2015	9.15	Call	Bond Future	5,049.0900	5.0491	5,216.0100	5.2160	3.306	0	0	0
2015/03/09	R214	07/05/2015	9.16	Call	Bond Future	5,114.9100	5.1149	5,283.0900	5.2831	3.288	0	0	0
2015/03/09	R214	07/05/2015	9.14	Put	Bond Future	362.0500	0.3620	306.0500	0.3061	(15.467)	0	0	0
2015/03/09	R214	07/05/2015	9.16	Put	Bond Future	339.4100	0.3394	285.9400	0.2859	(15.754)	0	0	0
2015/03/09	R214	07/05/2015	9.15	Put	Bond Future	350.5700	0.3506	295.8400	0.2958	(15.612)	0	0	0
2015/03/09	R214	07/05/2015	9.14	Call	Bond Future	4,983.4600	4.9835	5,149.1100	5.1491	3.324	0	0	0
2015/03/09	R214	06/08/2015	8.76	Put	Bond Future	2,191.7000	2.1917	2,073.8300	2.0738	(5.378)	0	0	0
2015/03/09	R214	06/08/2015			Bond Future	8.6165	81.1900	8.5900	81.4138	(0.307)	0.0000	0.0000	0
2015/03/09	R214	06/08/2015	8.75	Put	Bond Future	2,227.3600	2.2274	2,108.3900	2.1084	(5.341)	0	0	0
2015/03/09	R214	06/08/2015	8.74	Call	Bond Future	3,294.4000	3.2944	3,398.1200	3.3981	3.148	0	0	0
2015/03/09	R214	06/08/2015	8.75	Call	Bond Future	3,340.8000	3.3408	3,445.6300	3.4456	3.138	0	0	0
2015/03/09	R214	06/08/2015	8.76	Call	Bond Future	3,387.5200	3.3875	3,493.4500	3.4935	3.127	0	0	0
2015/03/09	R214	06/08/2015	8.74	Put	Bond Future	2,263.4700	2.2635	2,143.3900	2.1434	(5.305)	0	0	0
2015/03/09	R214	05/11/2015			Bond Future	8.6584	79.2487	8.6313	79.4758	(0.313)	0.0000	0.0000	0
2015/03/09	R214	05/11/2015	7.99	Put	Bond Future	7,232.1800	7.2322	7,049.1500	7.0491	(2.531)	0	0	0
2015/03/09	R214	05/11/2015	8.00	Put	Bond Future	7,161.5000	7.1615	6,979.1600	6.9792	(2.546)	0	0	0
2015/03/09	R214	05/11/2015	8.01	Put	Bond Future	7,091.0500	7.0911	6,909.4000	6.9094	(2.562)	0	0	0
2015/03/09	R214	05/11/2015	7.99	Call	Bond Future	1,300.9900	1.3010	1,345.1000	1.3451	3.390	0	0	0
2015/03/09	R214	05/11/2015	8.00	Call	Bond Future	1,324.2900	1.3243	1,369.0900	1.3691	3.383	0	0	0
2015/03/09	R214	05/11/2015	8.01	Call	Bond Future	1,347.6500	1.3476	1,393.1400	1.3931	3.376	0	0	0
2015/03/09	R214	04/02/2016			Bond Future	8.6928	80.6692	8.6651	80.8994	(0.318)	0.0000	0.0000	4,320
2015/03/09	R214	04/02/2016	7.99	Put	Bond Future	7,905.3500	7.9053	7,727.9600	7.7280	(2.244)	0	0	0
2015/03/09	R214	04/02/2016	8.00	Call	Bond Future	1,725.5300	1.7255	1,779.0300	1.7790	3.100	0	0	0
2015/03/09	R214	04/02/2016	8.01	Call	Bond Future	1,750.8500	1.7509	1,805.0000	1.8050	3.093	0	0	0
2015/03/09	R214	04/02/2016	7.99	Call	Bond Future	1,700.4500	1.7004	1,753.2900	1.7533	3.107	0	0	0
2015/03/09	R214	04/02/2016	8.01	Put	Bond Future	7,768.4200	7.7684	7,592.3400	7.5923	(2.267)	0	0	0
2015/03/09	R214	04/02/2016	8.00	Put	Bond Future	7,836.6800	7.8367	7,659.9500	7.6600	(2.255)	0	0	0
2015/03/09	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R248	07/05/2015			Bond Future	8.6210	103.1162	8.5899	103.4592	(0.360)	0.0000	0.0000	37,576
2015/03/09	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R248	07/05/2015	9.26	Call	Bond Future	6,628.9400	6.6289	6,971.9500	6.9720	5.174	0	0	0
2015/03/09	R248	07/05/2015	9.24	Call	Bond Future	6,433.1400	6.4331	6,776.1500	6.7762	5.332	0	0	0
2015/03/09	R248	07/05/2015	9.25	Call	Bond Future	6,531.1300	6.5311	6,874.1400	6.8741	5.252	0	0	0
2015/03/09	R248	06/08/2015	8.76	Call	Bond Future	989.3700	0.9894	1,336.0000	1.3360	35.035	0	0	0
2015/03/09	R248	06/08/2015			Bond Future	8.6684	104.7967	8.6366	105.1433	(0.366)	0.0000	0.0000	745

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
2015/03/09	R248	06/08/2015	8.74	Call	Bond Future	774.8500	0.7748	1,121.4800	1.1215	44.735	0	0	0
2015/03/09	R248	06/08/2015	8.75	Call	Bond Future	882.2100	0.8822	1,228.8400	1.2288	39.291	0	0	0
2015/03/09	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R248	05/11/2015	8.01	Put	Bond Future	8,094.8900	8.0949	7,742.9200	7.7429	(4.348)	0	0	0
2015/03/09	R248	05/11/2015			Bond Future	8.7114	102.1085	8.6789	102.4605	(0.373)	0.0000	0.0000	0
2015/03/09	R248	05/11/2015	8.00	Put	Bond Future	8,218.3500	8.2184	7,866.3800	7.8664	(4.283)	0	0	0
2015/03/09	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/09	R248	05/11/2015	7.99	Put	Bond Future	8,342.0600	8.3421	7,990.0900	7.9901	(4.219)	0	0	0
Total												441988	