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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/03/2015 TO 24/03/2015

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
2015/03/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	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
2015/03/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2025	07/05/2015			Bond Future	118.6120	118.6120	118.5908	118.5908	(0.018)	0.0000	0.0000	16
2015/03/24	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2025	07/05/2015	120.99	Put	Bond Future	2,377.9500	2.3779	2,399.1900	2.3992	0.893	0	0	0
2015/03/24	2025	07/05/2015	121.01	Put	Bond Future	2,397.9500	2.3979	2,419.1900	2.4192	0.886	0	0	0
2015/03/24	2025	07/05/2015	121.00	Put	Bond Future	2,387.9500	2.3879	2,409.1900	2.4092	0.889	0	0	0
2015/03/24	2025	06/08/2015	120.99	Put	Bond Future	1,621.9600	1.6220	1,643.7300	1.6437	1.342	0	0	0
2015/03/24	2025	06/08/2015			Bond Future	119.3680	119.3680	119.3463	119.3463	(0.018)	0.0000	0.0000	0
2015/03/24	2025	06/08/2015	121.01	Put	Bond Future	1,641.9600	1.6420	1,663.7300	1.6637	1.326	0	0	0
2015/03/24	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2025	06/08/2015	121.00	Put	Bond Future	1,631.9600	1.6320	1,653.7300	1.6537	1.334	0	0	0
2015/03/24	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2030	07/05/2015			Bond Future	8.1148	101.2365	8.0837	101.4996	(0.383)	0.0000	0.0000	5,805
2015/03/24	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2030	07/05/2015	8.74	Call	Bond Future	5,089.0800	5.0891	5,352.1600	5.3522	5.170	0	0	0
2015/03/24	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2030	07/05/2015	8.75	Call	Bond Future	5,167.4500	5.1675	5,430.5300	5.4305	5.091	0	0	0
2015/03/24	2030	07/05/2015	8.76	Call	Bond Future	5,245.7200	5.2457	5,508.8000	5.5088	5.015	0	0	0
2015/03/24	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2030	06/08/2015			Bond Future	8.1662	98.8601	8.1341	99.1273	(0.393)	0.0000	0.0000	0
2015/03/24	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2030	06/08/2015	7.74	Put	Bond Future	3,635.6300	3.6356	3,368.4700	3.3685	(7.348)	0	0	0
2015/03/24	2030	06/08/2015	7.76	Put	Bond Future	3,460.8900	3.4609	3,193.7300	3.1937	(7.719)	0	0	0
2015/03/24	2030	06/08/2015	7.75	Put	Bond Future	3,548.2100	3.5482	3,281.0500	3.2811	(7.529)	0	0	0
2015/03/24	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2032	07/05/2015			Bond Future	8.2484	100.9461	8.2174	101.2270	(0.376)	0.0000	0.0000	18
2015/03/24	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2032	07/05/2015	8.50	Call	Bond Future	2,234.4500	2.2344	2,515.3000	2.5153	12.569	0	0	0
2015/03/24	2032	07/05/2015	8.51	Call	Bond Future	2,321.7600	2.3218	2,602.6100	2.6026	12.096	0	0	0
2015/03/24	2032	07/05/2015	8.49	Call	Bond Future	2,147.0200	2.1470	2,427.8700	2.4279	13.081	0	0	0
2015/03/24	2032	06/08/2015	8.50	Call	Bond Future	1,774.3500	1.7744	2,059.5600	2.0596	16.074	0	0	0
2015/03/24	2032	06/08/2015			Bond Future	8.2982	102.5733	8.2663	102.8585	(0.385)	0.0000	0.0000	0
2015/03/24	2032	06/08/2015	8.51	Call	Bond Future	1,861.0800	1.8611	2,146.2900	2.1463	15.325	0	0	0

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2015/03/24	2032	06/08/2015	8.49	Call	Bond Future	1,687.5100	1.6875	1,972.7200	1.9727	16.901	0	0	0
2015/03/24	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2032	05/11/2015			Bond Future	8.3394	100.1189	8.3066	100.4076	(0.393)	0.0000	0.0000	0
2015/03/24	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2032	05/11/2015	7.99	Put	Bond Future	3,144.1200	3.1441	2,855.4300	2.8554	(9.182)	0	0	0
2015/03/24	2032	05/11/2015	8.01	Put	Bond Future	2,960.2800	2.9603	2,671.5900	2.6716	(9.752)	0	0	0
2015/03/24	2032	05/11/2015	8.00	Put	Bond Future	3,052.1400	3.0521	2,763.4500	2.7635	(9.459)	0	0	0
2015/03/24	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2037	07/05/2015			Bond Future	8.3486	103.8564	8.3328	104.0157	(0.189)	0.0000	0.0000	32,365
2015/03/24	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2037	07/05/2015	9.01	Call	Bond Future	6,333.7200	6.3337	6,493.0200	6.4930	2.515	0	0	0
2015/03/24	2037	07/05/2015	8.99	Call	Bond Future	6,151.3900	6.1514	6,310.6900	6.3107	2.590	0	0	0
2015/03/24	2037	07/05/2015	9.00	Call	Bond Future	6,242.6200	6.2426	6,401.9200	6.4019	2.552	0	0	0
2015/03/24	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2037	06/08/2015			Bond Future	8.3987	101.2717	8.3825	101.4334	(0.193)	0.0000	0.0000	1,954
2015/03/24	2037	06/08/2015	8.75	Call	Bond Future	3,402.7000	3.4027	3,564.4500	3.5644	4.754	0	0	0
2015/03/24	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2037	06/08/2015	8.76	Call	Bond Future	3,496.9300	3.4969	3,658.6800	3.6587	4.625	0	0	0
2015/03/24	2037	06/08/2015	8.74	Call	Bond Future	3,308.3300	3.3083	3,470.0800	3.4701	4.889	0	0	0
2015/03/24	2037	05/11/2015	7.99	Put	Bond Future	4,555.3100	4.5553	4,392.1800	4.3922	(3.581)	0	0	0
2015/03/24	2037	05/11/2015	8.01	Put	Bond Future	4,344.7200	4.3447	4,181.5900	4.1816	(3.755)	0	0	0
2015/03/24	2037	05/11/2015			Bond Future	8.4369	102.9527	8.4204	103.1158	(0.196)	0.0000	0.0000	0
2015/03/24	2037	05/11/2015	8.00	Put	Bond Future	4,449.9300	4.4499	4,286.8000	4.2868	(3.666)	0	0	0
2015/03/24	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2038	07/05/2015			Bond Future	128.1117	128.1117	128.3200	128.3200	0.163	0.0000	0.0000	2,657
2015/03/24	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2038	07/05/2015	126.99	Call	Bond Future	1,121.6700	1.1217	1,330.0300	1.3300	18.576	0	0	0
2015/03/24	2038	07/05/2015	127.00	Call	Bond Future	1,111.6700	1.1117	1,320.0300	1.3200	18.743	0	0	0
2015/03/24	2038	07/05/2015	127.01	Call	Bond Future	1,101.6700	1.1017	1,310.0300	1.3100	18.913	0	0	0
2015/03/24	2038	06/08/2015	128.01	Call	Bond Future	865.9100	0.8659	1,077.5700	1.0776	24.444	0	0	0
2015/03/24	2038	06/08/2015			Bond Future	128.8759	128.8759	129.0876	129.0876	0.164	0.0000	0.0000	0
2015/03/24	2038	06/08/2015	127.99	Call	Bond Future	885.9100	0.8859	1,097.5700	1.0976	23.892	0	0	0
2015/03/24	2038	06/08/2015	128.00	Call	Bond Future	875.9100	0.8759	1,087.5700	1.0876	24.165	0	0	0
2015/03/24	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	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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2015/03/24	2044	07/05/2015			Bond Future	8.3920	106.2826	8.3813	106.4019	(0.128)	0.0000	0.0000	9,494
2015/03/24	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2044	07/05/2015	9.01	Call	Bond Future	6,521.1800	6.5212	6,640.5300	6.6405	1.830	0	0	0
2015/03/24	2044	07/05/2015	8.99	Call	Bond Future	6,321.1000	6.3211	6,440.4500	6.4404	1.888	0	0	0
2015/03/24	2044	07/05/2015	9.00	Call	Bond Future	6,421.2200	6.4212	6,540.5700	6.5406	1.859	0	0	0
2015/03/24	2044	06/08/2015	8.76	Call	Bond Future	3,436.3200	3.4363	3,557.3600	3.5574	3.522	0	0	0
2015/03/24	2044	06/08/2015			Bond Future	8.4393	103.6117	8.4283	103.7328	(0.130)	0.0000	0.0000	0
2015/03/24	2044	06/08/2015	8.74	Call	Bond Future	3,227.7000	3.2277	3,348.7400	3.3487	3.750	0	0	0
2015/03/24	2044	06/08/2015	8.75	Call	Bond Future	3,332.1000	3.3321	3,453.1400	3.4531	3.633	0	0	0
2015/03/24	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2044	05/11/2015			Bond Future	8.4754	105.3317	8.4643	105.4534	(0.131)	0.0000	0.0000	0
2015/03/24	2044	05/11/2015	8.24	Put	Bond Future	2,627.3700	2.6274	2,505.6100	2.5056	(4.634)	0	0	0
2015/03/24	2044	05/11/2015	8.26	Put	Bond Future	2,399.8100	2.3998	2,278.0500	2.2781	(5.074)	0	0	0
2015/03/24	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2044	05/11/2015	8.25	Put	Bond Future	2,513.4800	2.5135	2,391.7200	2.3917	(4.844)	0	0	0
2015/03/24	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2046	07/05/2015			Bond Future	125.8653	125.8653	126.6883	126.6883	0.654	0.0000	0.0000	5,889
2015/03/24	2046	07/05/2015	126.99	Put	Bond Future	1,124.7000	1.1247	301.6600	0.3017	(73.179)	0	0	0
2015/03/24	2046	07/05/2015	127.01	Put	Bond Future	1,144.7000	1.1447	321.6600	0.3217	(71.900)	0	0	0
2015/03/24	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2046	07/05/2015	127.00	Put	Bond Future	1,134.7000	1.1347	311.6600	0.3117	(72.534)	0	0	0
2015/03/24	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2046	06/08/2015	129.01	Put	Bond Future	1,105.4100	1.1054	269.4800	0.2695	(75.622)	0	0	0
2015/03/24	2046	06/08/2015			Bond Future	127.9046	127.9046	128.7405	128.7405	0.654	0.0000	0.0000	0
2015/03/24	2046	06/08/2015	129.00	Put	Bond Future	1,095.4100	1.0954	259.4800	0.2595	(76.312)	0	0	0
2015/03/24	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2046	06/08/2015	128.99	Put	Bond Future	1,085.4100	1.0854	249.4800	0.2495	(77.015)	0	0	0
2015/03/24	2050	07/05/2015	135.01	Put	Bond Future	573.1200	0.5731	596.6700	0.5967	4.109	0	0	0
2015/03/24	2050	07/05/2015			Bond Future	134.4369	134.4369	134.4133	134.4133	(0.018)	0.0000	0.0000	2,753
2015/03/24	2050	07/05/2015	135.00	Put	Bond Future	563.1200	0.5631	586.6700	0.5867	4.182	0	0	0
2015/03/24	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2050	07/05/2015	134.99	Put	Bond Future	553.1200	0.5531	576.6700	0.5767	4.258	0	0	0
2015/03/24	2050	06/08/2015			Bond Future	135.1553	135.1553	135.1313	135.1313	(0.018)	0.0000	0.0000	0
2015/03/24	2050	06/08/2015	136.99	Put	Bond Future	1,834.7000	1.8347	1,858.7000	1.8587	1.308	0	0	0
2015/03/24	2050	06/08/2015	137.01	Put	Bond Future	1,854.7000	1.8547	1,878.7000	1.8787	1.294	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
2015/03/24	2050	06/08/2015	137.00	Put	Bond Future	1,844.7000	1.8447	1,868.7000	1.8687	1.301	0	0	0
2015/03/24	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	AL12	07/05/2015			Index Future	557.6330	557.6330	563.3440	563.3440	1.024	0.0000	0.0000	0
2015/03/24	AL37	07/05/2015			Index Future	458.2810	458.2810	460.7900	460.7900	0.547	0.0000	0.0000	122
2015/03/24	AL37	06/08/2015			Index Future	465.5860	465.5860	468.1340	468.1340	0.547	0.0000	0.0000	0
2015/03/24	AL7T	07/05/2015			Index Future	545.9140	545.9140	551.1010	551.1010	0.950	0.0000	0.0000	3
2015/03/24	AL7T	06/08/2015			Index Future	554.6160	554.6160	559.8840	559.8840	0.950	0.0000	0.0000	0
2015/03/24	ALBI	07/05/2015			Index Future	498.6810	498.6810	502.7020	502.7020	0.806	0.0000	0.0000	586
2015/03/24	ALBI	06/08/2015			Index Future	506.6300	506.6300	510.7140	510.7140	0.806	0.0000	0.0000	10
2015/03/24	ALBI	05/11/2015			Index Future	515.1150	515.1150	519.2610	519.2610	0.805	0.0000	0.0000	0
2015/03/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C050	31/12/2050			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
2015/03/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	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
2015/03/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/24	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	EL28	07/05/2015			Bond Future	121.9178	121.9178	122.3747	122.3747	0.375	0.0000	0.0000	0
2015/03/24	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	EL28	07/05/2015	124.99	Put	Bond Future	3,072.1500	3.0721	2,615.3300	2.6153	(14.870)	0	0	0
2015/03/24	EL28	07/05/2015	125.01	Put	Bond Future	3,092.1500	3.0921	2,635.3300	2.6353	(14.774)	0	0	0
2015/03/24	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	EL28	07/05/2015	125.00	Put	Bond Future	3,082.1500	3.0821	2,625.3300	2.6253	(14.821)	0	0	0
2015/03/24	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	EL28	06/08/2015			Bond Future	123.8931	123.8931	124.3573	124.3573	0.375	0.0000	0.0000	0
2015/03/24	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	EL28	06/08/2015	124.99	Put	Bond Future	1,096.8700	1.0969	632.7300	0.6327	(42.315)	0	0	0
2015/03/24	EL28	06/08/2015	125.01	Put	Bond Future	1,116.8700	1.1169	652.7300	0.6527	(41.557)	0	0	0
2015/03/24	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	EL28	06/08/2015	125.00	Put	Bond Future	1,106.8700	1.1069	642.7300	0.6427	(41.933)	0	0	0
2015/03/24	ES33	07/05/2015			Bond Future	9.2307	85.9966	9.2095	86.1608	(0.229)	0.0000	0.0000	6,576
2015/03/24	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	ES33	07/05/2015	9.76	Call	Bond Future	3,957.2200	3.9572	4,121.4600	4.1215	4.150	0	0	0
2015/03/24	ES33	07/05/2015	9.74	Call	Bond Future	3,812.8300	3.8128	3,977.0700	3.9771	4.308	0	0	0
2015/03/24	ES33	07/05/2015	9.75	Call	Bond Future	3,885.0700	3.8851	4,049.3100	4.0493	4.227	0	0	0
2015/03/24	ES33	06/08/2015			Bond Future	9.3057	87.3828	9.2839	87.5495	(0.234)	0.0000	0.0000	0
2015/03/24	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	ES33	06/08/2015	9.61	Call	Bond Future	2,277.1000	2.2771	2,443.7900	2.4438	7.320	0	0	0
2015/03/24	ES33	06/08/2015	9.59	Call	Bond Future	2,130.3000	2.1303	2,296.9900	2.2970	7.825	0	0	0
2015/03/24	ES33	06/08/2015	9.60	Call	Bond Future	2,203.7500	2.2038	2,370.4400	2.3704	7.564	0	0	0
2015/03/24	ES33	05/11/2015	9.00	Put	Bond Future	2,889.1200	2.8891	2,720.7800	2.7208	(5.827)	0	0	0
2015/03/24	ES33	05/11/2015			Bond Future	9.3737	85.0443	9.3514	85.2126	(0.238)	0.0000	0.0000	0
2015/03/24	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	ES33	05/11/2015	8.99	Put	Bond Future	2,968.4500	2.9685	2,800.1100	2.8001	(5.671)	0	0	0
2015/03/24	ES33	05/11/2015	9.01	Put	Bond Future	2,809.8900	2.8099	2,641.5500	2.6415	(5.991)	0	0	0
2015/03/24	GOVI	07/05/2015	449.99	Call	GOVI	448,000.0000	44.8000	487,500.0000	48.7500	8.817	0	0	0
2015/03/24	GOVI	07/05/2015			GOVI	494.7900	494.7900	498.7400	498.7400	0.798	0.0000	0.0000	489
2015/03/24	GOVI	07/05/2015	450.00	Call	GOVI	447,900.0000	44.7900	487,400.0000	48.7400	8.819	0	0	0
2015/03/24	GOVI	07/05/2015	450.01	Call	GOVI	447,800.0000	44.7800	487,300.0000	48.7300	8.821	0	0	0
2015/03/24	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	GOVI	07/05/2015	450.01	Put	GOVI	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
2015/03/24	GOVI	06/08/2015			GOVI	502.6770	502.6770	506.6890	506.6890	0.798	0.0000	0.0000	29
2015/03/24	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	GOVI	06/08/2015	499.99	Call	GOVI	26,870.0000	2.6870	66,990.0000	6.6990	149.311	0	0	0
2015/03/24	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	GOVI	06/08/2015	500.00	Call	GOVI	26,770.0000	2.6770	66,890.0000	6.6890	149.869	0	0	0
2015/03/24	GOVI	06/08/2015	500.01	Call	GOVI	26,670.0000	2.6670	66,790.0000	6.6790	150.431	0	0	0
2015/03/24	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	GOVI	05/11/2015			GOVI	511.0960	511.0960	515.1690	515.1690	0.797	0.0000	0.0000	0
2015/03/24	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	GOVI	05/11/2015	529.99	Put	GOVI	188,940.0000	18.8940	148,210.0000	14.8210	(21.557)	0	0	0
2015/03/24	GOVI	05/11/2015	530.01	Put	GOVI	189,140.0000	18.9140	148,410.0000	14.8410	(21.534)	0	0	0
2015/03/24	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	GOVI	05/11/2015	530.00	Put	GOVI	189,040.0000	18.9040	148,310.0000	14.8310	(21.546)	0	0	0
2015/03/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/24	IGOV	07/05/2015			Index Future	225.0400	225.0400	225.3600	225.3600	0.142	0.0000	0.0000	1,013
2015/03/24	IGOV	06/08/2015			Index Future	228.6460	228.6460	228.9700	228.9700	0.142	0.0000	0.0000	100
2015/03/24	IGOV	05/11/2015			Index Future	232.4940	232.4940	232.8200	232.8200	0.140	0.0000	0.0000	0
2015/03/24	ILBI	07/05/2015			Index Future	609.4270	609.4270	610.3030	610.3030	0.144	0.0000	0.0000	0
2015/03/24	ILBI	06/08/2015			Index Future	619.3470	619.3470	620.2350	620.2350	0.143	0.0000	0.0000	159
2015/03/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/24	JBAF	15/04/2015			Jibar Tradeable Future	6.1400	93.8600	6.1200	93.8800	(0.326)	0.0000	0.0000	1,000
2015/03/24	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1300	93.8700	(0.325)	0.0000	0.0000	0
2015/03/24	JBAF	17/06/2015			Jibar Tradeable Future	6.2100	93.7900	6.2000	93.8000	(0.161)	0.0000	0.0000	5,000
2015/03/24	JBAF	15/07/2015			Jibar Tradeable Future	6.2400	93.7600	6.2100	93.7900	(0.481)	0.0000	0.0000	0
2015/03/24	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.2900	93.7100	(0.159)	0.0000	0.0000	0
2015/03/24	JBAF	16/09/2015			Jibar Tradeable Future	6.3300	93.6700	6.3100	93.6900	(0.316)	0.0000	0.0000	0
2015/03/24	JBAF	15/12/2015			Jibar Tradeable Future	6.5700	93.4300	6.5300	93.4700	(0.609)	0.0000	0.0000	0
2015/03/24	JBAF	16/03/2016			Jibar Tradeable Future	6.7100	93.2900	6.6900	93.3100	(0.298)	0.0000	0.0000	0
2015/03/24	JBAF	15/06/2016			Jibar Tradeable Future	6.8900	93.1100	6.8500	93.1500	(0.581)	0.0000	0.0000	0
2015/03/24	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0100	92.9900	(0.567)	0.0000	0.0000	0
2015/03/24	JBAF	21/12/2016			Jibar Tradeable Future	7.1900	92.8100	7.1500	92.8500	(0.556)	0.0000	0.0000	0
2015/03/24	JBAF	15/03/2017			Jibar Tradeable Future	7.3200	92.6800	7.2700	92.7300	(0.683)	0.0000	0.0000	0

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2015/03/24	R023	07/05/2015	8.14	Call	Bond Future	3,922.0800		3.9221	4,124.8000	4.1248	5.169	0	0	0
2015/03/24	R023	07/05/2015	8.15	Put	Bond Future	45.1800		0.0452	34.1400	0.0341	(24.436)	0	0	0
2015/03/24	R023	07/05/2015			Bond Future	7.4667		103.1731	7.4304	103.3874	(0.486)	0.0000	0.0000	15,224
2015/03/24	R023	07/05/2015	8.15	Call	Bond Future	3,975.6300		3.9756	4,178.8900	4.1789	5.113	0	0	0
2015/03/24	R023	07/05/2015	8.16	Call	Bond Future	4,029.2700		4.0293	4,233.0400	4.2330	5.057	0	0	0
2015/03/24	R023	07/05/2015	8.14	Put	Bond Future	47.7500		0.0478	36.1700	0.0362	(24.251)	0	0	0
2015/03/24	R023	07/05/2015	8.16	Put	Bond Future	42.7300		0.0427	32.2000	0.0322	(24.643)	0	0	0
2015/03/24	R023	06/08/2015	9.07	Put	Bond Future	27.0300		0.0270	22.8600	0.0229	(15.427)	0	0	911
2015/03/24	R023	06/08/2015	8.24	Call	Bond Future	4,409.5800		4.4096	4,592.3600	4.5924	4.145	0	0	0
2015/03/24	R023	06/08/2015			Bond Future	7.5094		104.8362	7.4715	105.0537	(0.505)	0.0000	0.0000	0
2015/03/24	R023	06/08/2015	9.07	Call	Bond Future	8,501.6100		8.5016	8,715.0000	8.7150	2.510	0	0	0
2015/03/24	R023	06/08/2015	8.26	Put	Bond Future	310.3200		0.3103	276.9100	0.2769	(10.766)	0	0	0
2015/03/24	R023	06/08/2015	8.25	Put	Bond Future	318.1700		0.3182	284.0900	0.2841	(10.711)	0	0	0
2015/03/24	R023	06/08/2015	8.24	Put	Bond Future	326.2000		0.3262	291.4200	0.2914	(10.662)	0	0	0
2015/03/24	R023	06/08/2015	8.25	Call	Bond Future	4,456.0000		4.4560	4,639.4800	4.6395	4.118	0	0	0
2015/03/24	R023	06/08/2015	8.26	Call	Bond Future	4,502.5500		4.5025	4,686.7000	4.6867	4.090	0	0	0
2015/03/24	R186	07/05/2015	7.40	Call	Bond Future	291.5500		0.2916	523.6100	0.5236	79.595	0	0	0
2015/03/24	R186	07/05/2015	8.10	Put	Bond Future	478.4100		0.4784	255.0100	0.2550	(46.696)	0	0	4,229
2015/03/24	R186	07/05/2015			Bond Future	7.7970		124.4814	7.6615	125.6511	(1.738)	7.6730	7.6730	38,193
2015/03/24	R186	07/05/2015	7.50	Put	Bond Future	3,047.3600		3.0474	2,201.4200	2.2014	(27.760)	0	0	4,229
2015/03/24	R186	07/05/2015	8.25	Call	Bond Future	4,054.7800		4.0548	5,094.0500	5.0940	25.631	0	0	0
2015/03/24	R186	07/05/2015	7.30	Call	Bond Future	173.7400		0.1737	331.0100	0.3310	90.520	0	0	0
2015/03/24	R186	07/05/2015	7.80	Put	Bond Future	1,381.4000		1.3814	868.6400	0.8686	(37.119)	0	0	300
2015/03/24	R186	07/05/2015	7.45	Put	Bond Future	3,396.0300		3.3960	2,502.2400	2.5022	(26.319)	0	0	4,229
2015/03/24	R186	07/05/2015	8.00	Put	Bond Future	700.0500		0.7000	394.4900	0.3945	(43.648)	0	0	4,229
2015/03/24	R186	07/05/2015	8.24	Put	Bond Future	266.9100		0.2669	131.3200	0.1313	(50.800)	0	0	0
2015/03/24	R186	07/05/2015	8.05	Put	Bond Future	580.9000		0.5809	318.4300	0.3184	(45.183)	0	0	4,229
2015/03/24	R186	07/05/2015	8.26	Put	Bond Future	244.4200		0.2444	118.8700	0.1189	(51.367)	0	0	0
2015/03/24	R186	07/05/2015	7.40	Put	Bond Future	3,761.9900		3.7620	2,824.2700	2.8243	(24.926)	0	0	4,229
2015/03/24	R186	07/05/2015	7.50	Call	Bond Future	463.7200		0.4637	787.5600	0.7876	69.835	0	0	0
2015/03/24	R186	07/05/2015	8.25	Put	Bond Future	255.5000		0.2555	124.9900	0.1250	(51.080)	0	0	0
2015/03/24	R186	07/05/2015	8.10	Call	Bond Future	3,037.9900		3.0380	3,984.3700	3.9844	31.152	0	0	0
2015/03/24	R186	07/05/2015	8.26	Call	Bond Future	4,125.7100		4.1257	5,169.9400	5.1699	25.310	0	0	0
2015/03/24	R186	07/05/2015	7.30	Put	Bond Future	4,539.6900		4.5397	3,527.1800	3.5272	(22.304)	0	0	0
2015/03/24	R186	07/05/2015	7.45	Call	Bond Future	370.0700		0.3701	646.0600	0.6461	74.578	0	0	0
2015/03/24	R186	07/05/2015	7.80	Call	Bond Future	1,406.8600		1.4069	2,063.8800	2.0639	46.701	0	0	0
2015/03/24	R186	07/05/2015	8.00	Call	Bond Future	2,423.1000		2.4231	3,287.3200	3.2873	35.666	0	0	0
2015/03/24	R186	07/05/2015	8.24	Call	Bond Future	3,984.1000		3.9841	5,018.2900	5.0183	25.958	0	0	0
2015/03/24	R186	07/05/2015	8.05	Call	Bond Future	2,723.2300		2.7232	3,630.5400	3.6305	33.317	0	0	0
2015/03/24	R186	06/08/2015	8.90	Put	Bond Future	239.7000		0.2397	155.8900	0.1559	(34.965)	0	0	5,350
2015/03/24	R186	06/08/2015	8.00	Put	Bond Future	1,810.5900		1.8106	1,364.9400	1.3649	(24.614)	0	0	0
2015/03/24	R186	06/08/2015			Bond Future	7.8452		121.1907	7.7047	122.3790	(1.791)	0.0000	0.0000	340
2015/03/24	R186	06/08/2015	8.00	Call	Bond Future	3,101.3800		3.1014	3,844.0700	3.8441	23.947	0	0	0
2015/03/24	R186	06/08/2015	8.01	Call	Bond Future	3,150.6200		3.1506	3,899.4400	3.8994	23.767	0	0	0
2015/03/24	R186	06/08/2015	7.99	Call	Bond Future	3,053.1100		3.0531	3,789.6000	3.7896	24.123	0	0	0
2015/03/24	R186	06/08/2015	7.75	Call	Bond Future	2,017.8100		2.0178	2,598.3500	2.5983	28.771	0	0	1,000
2015/03/24	R186	06/08/2015	8.90	Call	Bond Future	8,670.8600		8.6709	9,775.3900	9.7754	12.738	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
2015/03/24	R186	06/08/2015	7.99	Put	Bond Future	1,845.1300	1.8451	1,393.2800	1.3933	(24.489)	0	0	0
2015/03/24	R186	06/08/2015	7.75	Put	Bond Future	2,821.2900	2.8213	2,213.4900	2.2135	(21.543)	0	0	0
2015/03/24	R186	06/08/2015	8.01	Put	Bond Future	1,777.0900	1.7771	1,337.5700	1.3376	(24.733)	0	0	0
2015/03/24	R186	05/11/2015	8.24	Call	Bond Future	4,753.3100	4.7533	5,574.2500	5.5742	17.271	0	0	0
2015/03/24	R186	05/11/2015	8.25	Put	Bond Future	1,825.2900	1.8253	1,444.0500	1.4441	(20.887)	0	0	0
2015/03/24	R186	05/11/2015			Bond Future	7.8820	123.2017	7.7366	124.4083	(1.845)	0.0000	0.0000	0
2015/03/24	R186	05/11/2015	9.00	Put	Bond Future	529.1300	0.5291	390.8900	0.3909	(26.126)	0	0	2,600
2015/03/24	R186	05/11/2015	8.24	Put	Bond Future	1,852.5000	1.8525	1,466.9000	1.4669	(20.815)	0	0	0
2015/03/24	R186	05/11/2015	8.26	Put	Bond Future	1,798.0500	1.7981	1,421.1700	1.4212	(20.960)	0	0	0
2015/03/24	R186	05/11/2015	9.00	Call	Bond Future	9,276.8500	9.2768	10,345.1500	10.3452	11.516	0	0	0
2015/03/24	R186	05/11/2015	8.25	Call	Bond Future	4,805.7500	4.8057	5,631.0500	5.6311	17.173	0	0	0
2015/03/24	R186	05/11/2015	8.26	Call	Bond Future	4,858.0900	4.8581	5,687.7500	5.6877	17.078	0	0	0
2015/03/24	R186	04/02/2016	7.50	Call	Bond Future	2,121.7400	2.1217	2,599.0500	2.5990	22.496	0	0	0
2015/03/24	R186	04/02/2016			Bond Future	7.9068	120.0862	7.7562	121.3133	(1.905)	0.0000	0.0000	5,592
2015/03/24	R186	04/02/2016	7.51	Call	Bond Future	2,152.0900	2.1521	2,633.8600	2.6339	22.386	0	0	0
2015/03/24	R186	04/02/2016	7.50	Put	Bond Future	5,474.9900	5.4750	4,725.2000	4.7252	(13.695)	0	0	0
2015/03/24	R186	04/02/2016	7.49	Call	Bond Future	2,092.0800	2.0921	2,564.9600	2.5650	22.603	0	0	0
2015/03/24	R186	04/02/2016	7.49	Put	Bond Future	5,529.3500	5.5293	4,775.1300	4.7751	(13.640)	0	0	0
2015/03/24	R186	04/02/2016	7.51	Put	Bond Future	5,421.4000	5.4214	4,676.0700	4.6761	(13.748)	0	0	0
2015/03/24	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R197	07/05/2015			Bond Future	287.2638	287.2638	287.2124	287.2124	(0.018)	0.0000	0.0000	1,044
2015/03/24	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R197	07/05/2015	293.99	Put	Bond Future	6,726.1600	6.7262	6,777.6200	6.7776	0.765	0	0	0
2015/03/24	R197	07/05/2015	294.01	Put	Bond Future	6,746.1600	6.7462	6,797.6200	6.7976	0.763	0	0	0
2015/03/24	R197	07/05/2015	294.00	Put	Bond Future	6,736.1600	6.7362	6,787.6200	6.7876	0.764	0	0	0
2015/03/24	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R197	06/08/2015			Bond Future	285.8661	285.8661	285.8135	285.8135	(0.018)	0.0000	0.0000	0
2015/03/24	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R197	06/08/2015	287.99	Put	Bond Future	2,123.9000	2.1239	2,176.4900	2.1765	2.476	0	0	0
2015/03/24	R197	06/08/2015	288.01	Put	Bond Future	2,143.9000	2.1439	2,196.4900	2.1965	2.453	0	0	0
2015/03/24	R197	06/08/2015	288.00	Put	Bond Future	2,133.9000	2.1339	2,186.4900	2.1865	2.465	0	0	0
2015/03/24	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R202	07/05/2015			Bond Future	237.1842	237.1842	237.8219	237.8219	0.269	0.0000	0.0000	51,206
2015/03/24	R202	07/05/2015	238.49	Put	Bond Future	1,305.8500	1.3059	668.0800	0.6681	(48.839)	0	0	0
2015/03/24	R202	07/05/2015	238.50	Put	Bond Future	1,315.8500	1.3159	678.0800	0.6781	(48.468)	0	0	0
2015/03/24	R202	07/05/2015	238.51	Put	Bond Future	1,325.8500	1.3259	688.0800	0.6881	(48.103)	0	0	0
2015/03/24	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R202	06/08/2015			Bond Future	237.8122	237.8122	238.4601	238.4601	0.272	0.0000	0.0000	0
2015/03/24	R202	06/08/2015	239.99	Put	Bond Future	2,177.7700	2.1778	1,529.8800	1.5299	(29.750)	0	0	0
2015/03/24	R202	06/08/2015	240.00	Put	Bond Future	2,187.7700	2.1878	1,539.8800	1.5399	(29.614)	0	0	0
2015/03/24	R202	06/08/2015	240.01	Put	Bond Future	2,197.7700	2.1978	1,549.8800	1.5499	(29.479)	0	0	0
2015/03/24	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	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
2015/03/24	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R203	07/05/2015			Bond Future	6.7082	104.5771	6.6812	104.6360	(0.402)	0.0000	0.0000	7,710
2015/03/24	R203	07/05/2015	7.24	Put	Bond Future	23.2200	0.0232	18.5200	0.0185	(20.241)	0	0	0
2015/03/24	R203	07/05/2015	7.26	Put	Bond Future	20.6000	0.0206	16.3500	0.0164	(20.631)	0	0	0
2015/03/24	R203	07/05/2015	7.25	Put	Bond Future	21.8800	0.0219	17.4000	0.0174	(20.475)	0	0	0
2015/03/24	R203	07/05/2015	7.25	Call	Bond Future	1,195.2500	1.1953	1,249.6600	1.2497	4.552	0	0	0
2015/03/24	R203	07/05/2015	7.24	Call	Bond Future	1,175.0900	1.1751	1,229.2800	1.2293	4.612	0	0	0
2015/03/24	R203	07/05/2015	7.26	Call	Bond Future	1,215.4600	1.2155	1,270.1000	1.2701	4.495	0	0	0
2015/03/24	R203	06/08/2015	6.74	Call	Bond Future	495.8000	0.4958	524.7000	0.5247	5.829	0	0	0
2015/03/24	R203	06/08/2015	6.75	Put	Bond Future	477.5300	0.4775	447.1600	0.4472	(6.360)	0	0	0
2015/03/24	R203	06/08/2015			Bond Future	6.7355	106.2628	6.7051	106.3225	(0.452)	0.0000	0.0000	0
2015/03/24	R203	06/08/2015	6.75	Call	Bond Future	505.9300	0.5059	535.2000	0.5352	5.785	0	0	0
2015/03/24	R203	06/08/2015	6.76	Call	Bond Future	516.1700	0.5162	545.8200	0.5458	5.744	0	0	0
2015/03/24	R203	06/08/2015	6.74	Put	Bond Future	486.9900	0.4870	456.2500	0.4563	(6.312)	0	0	0
2015/03/24	R203	06/08/2015	6.76	Put	Bond Future	468.1900	0.4682	438.2000	0.4382	(6.406)	0	0	0
2015/03/24	R203	05/11/2015	5.99	Call	Bond Future	128.5400	0.1285	138.4800	0.1385	7.733	0	0	0
2015/03/24	R203	05/11/2015	6.00	Put	Bond Future	1,406.7200	1.4067	1,357.5000	1.3575	(3.499)	0	0	0
2015/03/24	R203	05/11/2015			Bond Future	6.7267	103.8585	6.6926	103.9178	(0.507)	0.0000	0.0000	0
2015/03/24	R203	05/11/2015	6.00	Call	Bond Future	131.6100	0.1316	141.7500	0.1418	7.705	0	0	0
2015/03/24	R203	05/11/2015	6.01	Call	Bond Future	134.9600	0.1350	145.3000	0.1453	7.662	0	0	0
2015/03/24	R203	05/11/2015	5.99	Put	Bond Future	1,421.3400	1.4213	1,371.9200	1.3719	(3.477)	0	0	0
2015/03/24	R203	05/11/2015	6.01	Put	Bond Future	1,392.3800	1.3924	1,343.3600	1.3434	(3.521)	0	0	0
2015/03/24	R204	07/05/2015	7.51	Put	Bond Future	40.8200	0.0408	33.0500	0.0331	(19.035)	0	0	0
2015/03/24	R204	07/05/2015			Bond Future	6.9785	106.3198	6.9518	106.4055	(0.383)	0.0000	0.0000	12,556
2015/03/24	R204	07/05/2015	7.50	Put	Bond Future	43.2100	0.0432	35.0700	0.0351	(18.838)	0	0	0
2015/03/24	R204	07/05/2015	7.49	Call	Bond Future	1,669.8200	1.6698	1,746.9500	1.7469	4.619	0	0	0
2015/03/24	R204	07/05/2015	7.50	Call	Bond Future	1,698.8100	1.6988	1,776.3200	1.7763	4.563	0	0	0
2015/03/24	R204	07/05/2015	7.51	Call	Bond Future	1,727.8400	1.7278	1,805.7200	1.8057	4.507	0	0	0
2015/03/24	R204	07/05/2015	7.49	Put	Bond Future	45.6600	0.0457	37.1400	0.0371	(18.660)	0	0	0
2015/03/24	R204	06/08/2015	7.74	Call	Bond Future	2,267.9400	2.2679	2,341.2600	2.3413	3.233	0	0	0
2015/03/24	R204	06/08/2015	7.75	Put	Bond Future	143.7200	0.1437	130.5100	0.1305	(9.191)	0	0	0
2015/03/24	R204	06/08/2015			Bond Future	7.0240	103.9976	6.9951	104.0844	(0.412)	0.0000	0.0000	100
2015/03/24	R204	06/08/2015	8.41	Call	Bond Future	4,075.1000	4.0751	4,159.5200	4.1595	2.072	0	0	0
2015/03/24	R204	06/08/2015	7.74	Put	Bond Future	147.6700	0.1477	134.1700	0.1342	(9.142)	0	0	0
2015/03/24	R204	06/08/2015	7.76	Put	Bond Future	139.8700	0.1399	126.9400	0.1269	(9.244)	0	0	0
2015/03/24	R204	06/08/2015	8.41	Put	Bond Future	19.2900	0.0193	16.8900	0.0169	(12.442)	0	0	699
2015/03/24	R204	06/08/2015	7.75	Call	Bond Future	2,293.2200	2.2932	2,366.8300	2.3668	3.210	0	0	0
2015/03/24	R204	06/08/2015	7.76	Call	Bond Future	2,318.5900	2.3186	2,392.4800	2.3925	3.187	0	0	0
2015/03/24	R204	05/11/2015			Bond Future	7.0436	105.7233	7.0125	105.8102	(0.441)	0.0000	0.0000	0
2015/03/24	R204	05/11/2015	6.25	Call	Bond Future	216.6000	0.2166	230.7500	0.2307	6.533	0	0	0
2015/03/24	R204	05/11/2015	6.24	Put	Bond Future	2,490.8000	2.4908	2,417.7800	2.4178	(2.932)	0	0	0
2015/03/24	R204	05/11/2015	6.26	Put	Bond Future	2,442.9900	2.4430	2,370.4800	2.3705	(2.968)	0	0	0
2015/03/24	R204	05/11/2015	6.25	Put	Bond Future	2,466.8500	2.4669	2,394.0800	2.3941	(2.950)	0	0	0
2015/03/24	R204	05/11/2015	6.26	Call	Bond Future	221.4800	0.2215	235.8900	0.2359	6.506	0	0	0
2015/03/24	R204	05/11/2015	6.24	Call	Bond Future	211.8100	0.2118	225.7100	0.2257	6.562	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
2015/03/24	R207	07/05/2015			Bond Future	7.1431	102.7474	7.1166	102.8515	(0.371)	0.0000	0.0000	34,939
2015/03/24	R207	07/05/2015	8.25	Call	Bond Future	4,238.4500	4.2385	4,342.1700	4.3422	2.447	0	0	0
2015/03/24	R207	07/05/2015	7.73	Call	Bond Future	2,315.6300	2.3156	2,411.7800	2.4118	4.152	0	0	66
2015/03/24	R207	07/05/2015	8.24	Put	Bond Future	1.4500	0.0014	1.0400	0.0010	(28.276)	0	0	0
2015/03/24	R207	07/05/2015	7.73	Put	Bond Future	41.4000	0.0414	33.4400	0.0334	(19.227)	0	0	0
2015/03/24	R207	07/05/2015	8.26	Put	Bond Future	1.2500	0.0013	0.8900	0.0009	(28.800)	0	0	0
2015/03/24	R207	07/05/2015	8.25	Put	Bond Future	1.3500	0.0014	0.9600	0.0010	(28.889)	0	0	0
2015/03/24	R207	07/05/2015	8.26	Call	Bond Future	4,275.6300	4.2756	4,379.3800	4.3794	2.427	0	0	0
2015/03/24	R207	07/05/2015	8.24	Call	Bond Future	4,201.2600	4.2013	4,304.9600	4.3050	2.468	0	0	0
2015/03/24	R207	06/08/2015	7.76	Call	Bond Future	2,390.7800	2.3908	2,473.1300	2.4731	3.444	0	0	0
2015/03/24	R207	06/08/2015			Bond Future	7.1917	100.7611	7.1635	100.8667	(0.392)	0.0000	0.0000	100
2015/03/24	R207	06/08/2015	7.74	Call	Bond Future	2,332.5000	2.3325	2,413.9600	2.4140	3.492	0	0	0
2015/03/24	R207	06/08/2015	7.75	Call	Bond Future	2,361.6700	2.3617	2,443.5700	2.4436	3.468	0	0	0
2015/03/24	R207	06/08/2015	7.46	Call	Bond Future	1,578.0100	1.5780	1,645.0300	1.6450	4.247	0	0	70
2015/03/24	R207	06/08/2015	7.74	Put	Bond Future	307.7800	0.3078	283.6700	0.2837	(7.834)	0	0	0
2015/03/24	R207	06/08/2015	7.76	Put	Bond Future	293.1500	0.2932	269.9300	0.2699	(7.921)	0	0	0
2015/03/24	R207	06/08/2015	7.46	Put	Bond Future	580.9400	0.5809	542.3900	0.5424	(6.636)	0	0	0
2015/03/24	R207	06/08/2015	7.75	Put	Bond Future	300.4800	0.3005	276.8100	0.2768	(7.877)	0	0	0
2015/03/24	R207	05/11/2015	7.76	Call	Bond Future	2,459.9700	2.4600	2,535.6300	2.5356	3.076	0	0	0
2015/03/24	R207	05/11/2015			Bond Future	7.2153	102.4332	7.1855	102.5393	(0.413)	0.0000	0.0000	0
2015/03/24	R207	05/11/2015	7.74	Call	Bond Future	2,408.8500	2.4088	2,483.7500	2.4838	3.109	0	0	0
2015/03/24	R207	05/11/2015	7.75	Call	Bond Future	2,434.4900	2.4345	2,509.7700	2.5098	3.092	0	0	0
2015/03/24	R207	05/11/2015	7.43	Call	Bond Future	1,677.0000	1.6770	1,738.7600	1.7388	3.683	0	0	53
2015/03/24	R207	05/11/2015	7.74	Put	Bond Future	562.8700	0.5629	531.7100	0.5317	(5.536)	0	0	0
2015/03/24	R207	05/11/2015	7.76	Put	Bond Future	544.4500	0.5445	514.0500	0.5141	(5.584)	0	0	0
2015/03/24	R207	05/11/2015	7.43	Put	Bond Future	916.6000	0.9166	872.3000	0.8723	(4.833)	0	0	0
2015/03/24	R207	05/11/2015	7.75	Put	Bond Future	553.7300	0.5537	522.9500	0.5230	(5.559)	0	0	0
2015/03/24	R207	04/02/2016	7.27	Put	Bond Future	1,326.3100	1.3263	1,274.0400	1.2740	(3.941)	0	0	0
2015/03/24	R207	04/02/2016	7.49	Put	Bond Future	1,013.9900	1.0140	970.4300	0.9704	(4.296)	0	0	0
2015/03/24	R207	04/02/2016			Bond Future	7.2155	100.6066	7.1837	100.7139	(0.440)	0.0000	0.0000	0
2015/03/24	R207	04/02/2016	7.51	Put	Bond Future	988.6300	0.9886	945.8300	0.9458	(4.329)	0	0	0
2015/03/24	R207	04/02/2016	7.27	Call	Bond Future	1,509.9600	1.5100	1,564.9900	1.5650	3.644	0	0	43
2015/03/24	R207	04/02/2016	7.50	Call	Bond Future	1,955.5500	1.9556	2,019.6800	2.0197	3.279	0	0	0
2015/03/24	R207	04/02/2016	7.51	Call	Bond Future	1,976.2800	1.9763	2,040.7800	2.0408	3.264	0	0	0
2015/03/24	R207	04/02/2016	7.50	Put	Bond Future	1,001.2400	1.0012	958.0700	0.9581	(4.312)	0	0	0
2015/03/24	R207	04/02/2016	7.49	Call	Bond Future	1,934.9400	1.9349	1,998.6800	1.9987	3.294	0	0	0
2015/03/24	R208	07/05/2015	8.01	Call	Bond Future	3,446.9900	3.4470	3,587.8500	3.5879	4.086	0	0	0
2015/03/24	R208	07/05/2015			Bond Future	7.2579	98.3659	7.2265	98.5120	(0.432)	0.0000	0.0000	58,893
2015/03/24	R208	07/05/2015	7.99	Call	Bond Future	3,360.5700	3.3606	3,500.8600	3.5009	4.175	0	0	0
2015/03/24	R208	07/05/2015	8.00	Call	Bond Future	3,403.7700	3.4038	3,544.3500	3.5444	4.130	0	0	0
2015/03/24	R208	07/05/2015	7.99	Put	Bond Future	24.7800	0.0248	18.9600	0.0190	(23.487)	0	0	0
2015/03/24	R208	07/05/2015	8.00	Put	Bond Future	23.3800	0.0234	17.8500	0.0178	(23.653)	0	0	0
2015/03/24	R208	07/05/2015	8.01	Put	Bond Future	22.0300	0.0220	16.7800	0.0168	(23.831)	0	0	0
2015/03/24	R208	06/08/2015			Bond Future	7.3009	99.9515	7.2679	100.0998	(0.452)	0.0000	0.0000	0
2015/03/24	R208	06/08/2015	8.00	Call	Bond Future	3,330.9100	3.3309	3,454.4000	3.4544	3.707	0	0	0
2015/03/24	R208	06/08/2015	8.85	Call	Bond Future	6,675.7600	6.6758	6,821.1900	6.8212	2.178	0	0	0
2015/03/24	R208	06/08/2015	8.01	Call	Bond Future	3,367.5100	3.3675	3,491.5100	3.4915	3.682	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
2015/03/24	R208	06/08/2015	7.99	Call	Bond Future	3,294.4000	3.2944	3,417.3800	3.4174	3.733	0	0	0
2015/03/24	R208	06/08/2015	8.01	Put	Bond Future	249.8500	0.2498	225.6000	0.2256	(9.706)	0	0	0
2015/03/24	R208	06/08/2015	8.00	Put	Bond Future	256.3600	0.2564	231.6000	0.2316	(9.658)	0	0	0
2015/03/24	R208	06/08/2015	8.85	Put	Bond Future	20.0900	0.0201	17.2700	0.0173	(14.037)	0	0	198
2015/03/24	R208	06/08/2015	7.99	Put	Bond Future	263.0000	0.2630	237.7300	0.2377	(9.608)	0	0	0
2015/03/24	R208	05/11/2015			Bond Future	7.3283	98.2092	7.2937	98.3587	(0.472)	0.0000	0.0000	0
2015/03/24	R208	05/11/2015	8.48	Call	Bond Future	5,036.1800	5.0362	5,168.6500	5.1687	2.630	0	0	0
2015/03/24	R208	05/11/2015	7.74	Put	Bond Future	808.9000	0.8089	759.6500	0.7597	(6.089)	0	0	0
2015/03/24	R208	05/11/2015	7.75	Call	Bond Future	2,596.9500	2.5969	2,697.8200	2.6978	3.884	0	0	0
2015/03/24	R208	05/11/2015	7.76	Call	Bond Future	2,626.2900	2.6263	2,727.7400	2.7277	3.863	0	0	0
2015/03/24	R208	05/11/2015	8.48	Put	Bond Future	211.1400	0.2111	194.0900	0.1941	(8.075)	0	0	2,200
2015/03/24	R208	05/11/2015	7.74	Call	Bond Future	2,568.0400	2.5680	2,668.3100	2.6683	3.905	0	0	0
2015/03/24	R208	05/11/2015	7.76	Put	Bond Future	782.6900	0.7827	734.6200	0.7346	(6.142)	0	0	0
2015/03/24	R208	05/11/2015	7.75	Put	Bond Future	795.5700	0.7956	746.9200	0.7469	(6.115)	0	0	0
2015/03/24	R209	07/05/2015			Bond Future	8.2952	80.5661	8.2744	80.7394	(0.251)	0.0000	0.0000	21,968
2015/03/24	R209	07/05/2015	8.99	Put	Bond Future	102.1900	0.1022	87.2400	0.0872	(14.630)	0	0	0
2015/03/24	R209	07/05/2015	7.30	Call	Bond Future	8.4500	0.0085	8.9700	0.0090	6.154	0	0	0
2015/03/24	R209	07/05/2015	8.30	Put	Bond Future	1,411.3700	1.4114	1,312.6700	1.3127	(6.993)	0	0	700
2015/03/24	R209	07/05/2015	9.01	Put	Bond Future	93.0700	0.0931	79.2200	0.0792	(14.881)	0	0	0
2015/03/24	R209	07/05/2015	8.99	Call	Bond Future	5,584.5100	5.5845	5,742.9500	5.7429	2.837	0	0	0
2015/03/24	R209	07/05/2015	9.00	Put	Bond Future	97.5400	0.0975	83.1400	0.0831	(14.763)	0	0	0
2015/03/24	R209	07/05/2015	9.00	Call	Bond Future	5,654.5300	5.6545	5,813.5200	5.8135	2.812	0	0	0
2015/03/24	R209	07/05/2015	7.30	Put	Bond Future	8,983.7500	8.9838	8,810.8800	8.8109	(1.924)	0	0	0
2015/03/24	R209	07/05/2015	8.30	Call	Bond Future	1,451.2400	1.4512	1,525.9300	1.5259	5.147	0	0	0
2015/03/24	R209	07/05/2015	9.01	Call	Bond Future	5,724.6200	5.7246	5,884.1600	5.8842	2.787	0	0	0
2015/03/24	R209	06/08/2015	8.99	Put	Bond Future	726.3900	0.7264	686.2000	0.6862	(5.533)	0	0	0
2015/03/24	R209	06/08/2015			Bond Future	8.3392	81.8647	8.3179	82.0408	(0.256)	0.0000	0.0000	0
2015/03/24	R209	06/08/2015	9.01	Put	Bond Future	696.3400	0.6963	657.4100	0.6574	(5.591)	0	0	0
2015/03/24	R209	06/08/2015	9.90	Call	Bond Future	11,514.0900	11.5141	11,683.7400	11.6837	1.473	0	0	0
2015/03/24	R209	06/08/2015	9.00	Call	Bond Future	5,888.5400	5.8885	6,025.0100	6.0250	2.318	0	0	0
2015/03/24	R209	06/08/2015	9.01	Call	Bond Future	5,948.0300	5.9480	6,085.1300	6.0851	2.305	0	0	0
2015/03/24	R209	06/08/2015	9.00	Put	Bond Future	711.2300	0.7112	671.6700	0.6717	(5.562)	0	0	0
2015/03/24	R209	06/08/2015	8.99	Call	Bond Future	5,829.2100	5.8292	5,965.0500	5.9650	2.330	0	0	0
2015/03/24	R209	06/08/2015	9.90	Put	Bond Future	74.7100	0.0747	68.3300	0.0683	(8.540)	0	0	2,914
2015/03/24	R209	05/11/2015	7.99	Put	Bond Future	5,105.2700	5.1053	4,985.9100	4.9859	(2.338)	0	0	0
2015/03/24	R209	05/11/2015			Bond Future	8.3756	80.0742	8.3539	80.2523	(0.260)	0.0000	0.0000	0
2015/03/24	R209	05/11/2015	8.01	Put	Bond Future	4,991.5800	4.9916	4,873.6000	4.8736	(2.364)	0	0	0
2015/03/24	R209	05/11/2015	7.99	Call	Bond Future	1,858.5800	1.8586	1,917.2300	1.9172	3.156	0	0	0
2015/03/24	R209	05/11/2015	8.00	Put	Bond Future	5,048.2100	5.0482	4,929.5400	4.9295	(2.351)	0	0	0
2015/03/24	R209	05/11/2015	8.00	Call	Bond Future	1,888.1900	1.8882	1,947.5300	1.9475	3.143	0	0	0
2015/03/24	R209	05/11/2015	8.01	Call	Bond Future	1,918.0900	1.9181	1,978.1200	1.9781	3.130	0	0	0
2015/03/24	R210	07/05/2015			Bond Future	174.2295	174.2295	174.8786	174.8786	0.373	0.0000	0.0000	829
2015/03/24	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R210	07/05/2015	176.99	Put	Bond Future	2,760.4800	2.7605	2,111.3900	2.1114	(23.514)	0	0	0
2015/03/24	R210	07/05/2015	177.01	Put	Bond Future	2,780.4800	2.7805	2,131.3900	2.1314	(23.345)	0	0	0
2015/03/24	R210	07/05/2015	177.00	Put	Bond Future	2,770.4800	2.7705	2,121.3900	2.1214	(23.429)	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
2015/03/24	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R210	06/08/2015			Bond Future	177.0522	177.0522	177.7115	177.7115	0.372	0.0000	0.0000	0
2015/03/24	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R210	06/08/2015	178.99	Put	Bond Future	1,937.7600	1.9378	1,278.4600	1.2785	(34.024)	0	0	0
2015/03/24	R210	06/08/2015	179.01	Put	Bond Future	1,957.7600	1.9578	1,298.4600	1.2985	(33.676)	0	0	0
2015/03/24	R210	06/08/2015	179.00	Put	Bond Future	1,947.7600	1.9478	1,288.4600	1.2885	(33.849)	0	0	0
2015/03/24	R211	07/05/2015	134.99	Put	Bond Future	3,786.9800	3.7870	3,893.8900	3.8939	2.823	0	0	0
2015/03/24	R211	07/05/2015			Bond Future	131.2030	131.2030	131.0961	131.0961	(0.081)	0.0000	0.0000	1,120
2015/03/24	R211	07/05/2015	135.01	Put	Bond Future	3,806.9800	3.8070	3,913.8900	3.9139	2.808	0	0	0
2015/03/24	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R211	07/05/2015	135.00	Put	Bond Future	3,796.9800	3.7970	3,903.8900	3.9039	2.816	0	0	0
2015/03/24	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R211	06/08/2015			Bond Future	131.7106	131.7106	131.6018	131.6018	(0.083)	0.0000	0.0000	0
2015/03/24	R211	06/08/2015	134.99	Put	Bond Future	3,279.4300	3.2794	3,388.2100	3.3882	3.317	0	0	0
2015/03/24	R211	06/08/2015	135.01	Put	Bond Future	3,299.4300	3.2994	3,408.2100	3.4082	3.297	0	0	0
2015/03/24	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R211	06/08/2015	135.00	Put	Bond Future	3,289.4300	3.2894	3,398.2100	3.3982	3.307	0	0	0
2015/03/24	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R212	07/05/2015			Bond Future	137.5148	137.5148	137.4899	137.4899	(0.018)	0.0000	0.0000	1,145
2015/03/24	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R212	07/05/2015	140.99	Put	Bond Future	3,475.1900	3.4752	3,500.0700	3.5001	0.716	0	0	0
2015/03/24	R212	07/05/2015	141.01	Put	Bond Future	3,495.1900	3.4952	3,520.0700	3.5201	0.712	0	0	0
2015/03/24	R212	07/05/2015	141.00	Put	Bond Future	3,485.1900	3.4852	3,510.0700	3.5101	0.714	0	0	0
2015/03/24	R212	06/08/2015	141.01	Put	Bond Future	3,043.3100	3.0433	3,068.7800	3.0688	0.837	0	0	0
2015/03/24	R212	06/08/2015			Bond Future	137.9667	137.9667	137.9412	137.9412	(0.018)	0.0000	0.0000	0
2015/03/24	R212	06/08/2015	141.00	Put	Bond Future	3,033.3100	3.0333	3,058.7800	3.0588	0.840	0	0	0
2015/03/24	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R212	06/08/2015	140.99	Put	Bond Future	3,023.3100	3.0233	3,048.7800	3.0488	0.842	0	0	0
2015/03/24	R213	07/05/2015	8.74	Call	Bond Future	4,662.0100	4.6620	4,886.7800	4.8868	4.821	0	0	0
2015/03/24	R213	07/05/2015	8.75	Put	Bond Future	150.4300	0.1504	123.3200	0.1233	(18.022)	0	0	0
2015/03/24	R213	07/05/2015			Bond Future	8.1667	91.1189	8.1357	91.3718	(0.379)	0.0000	0.0000	16,829
2015/03/24	R213	07/05/2015	8.75	Call	Bond Future	4,730.7000	4.7307	4,956.4900	4.9565	4.773	0	0	0
2015/03/24	R213	07/05/2015	8.76	Call	Bond Future	4,799.5600	4.7996	5,026.3500	5.0263	4.725	0	0	0
2015/03/24	R213	07/05/2015	8.74	Put	Bond Future	157.4400	0.1574	129.3100	0.1293	(17.867)	0	0	0
2015/03/24	R213	07/05/2015	8.76	Put	Bond Future	143.6900	0.1437	117.5800	0.1176	(18.171)	0	0	0
2015/03/24	R213	06/08/2015			Bond Future	8.2129	92.5876	8.1810	92.8445	(0.388)	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
2015/03/24	R213	06/08/2015	8.49	Put	Bond Future	1,443.9900	1.4440	1,349.3700	1.3494	(6.553)	0	0	0
2015/03/24	R213	06/08/2015	8.51	Put	Bond Future	1,389.5700	1.3896	1,297.4600	1.2975	(6.629)	0	0	0
2015/03/24	R213	06/08/2015	8.49	Call	Bond Future	3,633.7200	3.6337	3,795.9700	3.7960	4.465	0	0	0
2015/03/24	R213	06/08/2015	8.50	Put	Bond Future	1,416.3700	1.4164	1,323.0100	1.3230	(6.591)	0	0	0
2015/03/24	R213	06/08/2015	8.50	Call	Bond Future	3,683.7100	3.6837	3,847.2200	3.8472	4.439	0	0	0
2015/03/24	R213	06/08/2015	8.51	Call	Bond Future	3,734.4200	3.7344	3,899.1800	3.8992	4.412	0	0	0
2015/03/24	R213	05/11/2015	7.76	Call	Bond Future	1,466.6800	1.4667	1,544.0700	1.5441	5.277	0	0	0
2015/03/24	R213	05/11/2015			Bond Future	8.2529	90.5785	8.2202	90.8384	(0.396)	0.0000	0.0000	0
2015/03/24	R213	05/11/2015	7.74	Call	Bond Future	1,416.6800	1.4167	1,492.1000	1.4921	5.324	0	0	0
2015/03/24	R213	05/11/2015	7.75	Call	Bond Future	1,441.6600	1.4417	1,518.0700	1.5181	5.300	0	0	0
2015/03/24	R213	05/11/2015	7.74	Put	Bond Future	5,625.2300	5.6252	5,440.6900	5.4407	(3.281)	0	0	0
2015/03/24	R213	05/11/2015	7.76	Put	Bond Future	5,506.0000	5.5060	5,323.4300	5.3234	(3.316)	0	0	0
2015/03/24	R213	05/11/2015	7.75	Put	Bond Future	5,565.5400	5.5655	5,381.9900	5.3820	(3.298)	0	0	0
2015/03/24	R214	07/05/2015			Bond Future	8.3238	82.0351	8.3081	82.1748	(0.188)	0.0000	0.0000	15,271
2015/03/24	R214	07/05/2015	9.15	Call	Bond Future	6,907.7700	6.9078	7,039.0300	7.0390	1.900	0	0	0
2015/03/24	R214	07/05/2015	9.16	Call	Bond Future	6,981.8300	6.9818	7,113.4200	7.1134	1.885	0	0	0
2015/03/24	R214	07/05/2015	9.14	Put	Bond Future	65.3300	0.0653	56.4800	0.0565	(13.547)	0	0	0
2015/03/24	R214	07/05/2015	9.16	Put	Bond Future	59.3500	0.0593	51.1800	0.0512	(13.766)	0	0	0
2015/03/24	R214	07/05/2015	9.15	Put	Bond Future	62.2700	0.0623	53.7700	0.0538	(13.650)	0	0	0
2015/03/24	R214	07/05/2015	9.14	Call	Bond Future	6,833.7200	6.8337	6,964.6300	6.9646	1.916	0	0	0
2015/03/24	R214	06/08/2015	8.76	Put	Bond Future	1,323.3600	1.3234	1,273.6100	1.2736	(3.759)	0	0	0
2015/03/24	R214	06/08/2015			Bond Future	8.3653	83.3574	8.3492	83.4993	(0.192)	0.0000	0.0000	0
2015/03/24	R214	06/08/2015	8.75	Put	Bond Future	1,348.8900	1.3489	1,298.4800	1.2985	(3.737)	0	0	0
2015/03/24	R214	06/08/2015	8.74	Call	Bond Future	4,573.1900	4.5732	4,663.9500	4.6639	1.985	0	0	0
2015/03/24	R214	06/08/2015	8.75	Call	Bond Future	4,629.7600	4.6298	4,721.1800	4.7212	1.975	0	0	0
2015/03/24	R214	06/08/2015	8.76	Call	Bond Future	4,686.6100	4.6866	4,778.6900	4.7787	1.965	0	0	0
2015/03/24	R214	06/08/2015	8.74	Put	Bond Future	1,374.8300	1.3748	1,323.7600	1.3238	(3.715)	0	0	0
2015/03/24	R214	05/11/2015			Bond Future	8.4013	81.4483	8.3850	81.5915	(0.195)	0.0000	0.0000	0
2015/03/24	R214	05/11/2015	7.99	Put	Bond Future	5,661.6300	5.6616	5,562.4700	5.5625	(1.751)	0	0	0
2015/03/24	R214	05/11/2015	8.00	Put	Bond Future	5,598.9400	5.5989	5,500.3200	5.5003	(1.761)	0	0	0
2015/03/24	R214	05/11/2015	8.01	Put	Bond Future	5,536.4800	5.5365	5,438.4100	5.4384	(1.771)	0	0	0
2015/03/24	R214	05/11/2015	7.99	Call	Bond Future	1,930.0600	1.9301	1,974.1400	1.9741	2.284	0	0	0
2015/03/24	R214	05/11/2015	8.00	Call	Bond Future	1,961.3500	1.9613	2,005.9700	2.0060	2.275	0	0	0
2015/03/24	R214	05/11/2015	8.01	Call	Bond Future	1,992.7000	1.9927	2,037.8700	2.0379	2.267	0	0	0
2015/03/24	R214	04/02/2016			Bond Future	8.4310	82.8923	8.4143	83.0376	(0.198)	0.0000	0.0000	4,320
2015/03/24	R214	04/02/2016	7.99	Put	Bond Future	6,395.5100	6.3955	6,298.6700	6.2987	(1.514)	0	0	0
2015/03/24	R214	04/02/2016	8.00	Call	Bond Future	2,446.3100	2.4463	2,495.2100	2.4952	1.999	0	0	0
2015/03/24	R214	04/02/2016	8.01	Call	Bond Future	2,478.8600	2.4789	2,528.2400	2.5282	1.992	0	0	0
2015/03/24	R214	04/02/2016	7.99	Call	Bond Future	2,413.7300	2.4137	2,462.1400	2.4621	2.006	0	0	0
2015/03/24	R214	04/02/2016	8.01	Put	Bond Future	6,273.3100	6.2733	6,177.4400	6.1774	(1.528)	0	0	0
2015/03/24	R214	04/02/2016	8.00	Put	Bond Future	6,334.3400	6.3343	6,237.9900	6.2380	(1.521)	0	0	0
2015/03/24	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R248	07/05/2015			Bond Future	8.3742	105.8972	8.3636	106.0200	(0.127)	0.0000	0.0000	37,576
2015/03/24	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R248	07/05/2015	9.26	Call	Bond Future	9,409.9100	9.4099	9,532.6800	9.5327	1.305	0	0	0

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2015/03/24	R248	07/05/2015	9.24	Call	Bond Future	9,214.1100	9.2141	9,336.8800	9.3369	1.332	0	0	0
2015/03/24	R248	07/05/2015	9.25	Call	Bond Future	9,312.1000	9.3121	9,434.8700	9.4349	1.318	0	0	0
2015/03/24	R248	06/08/2015	8.76	Call	Bond Future	3,796.8500	3.7969	3,921.3900	3.9214	3.280	0	0	0
2015/03/24	R248	06/08/2015			Bond Future	8.4167	107.6042	8.4058	107.7287	(0.129)	0.0000	0.0000	745
2015/03/24	R248	06/08/2015	8.74	Call	Bond Future	3,582.3300	3.5823	3,706.8700	3.7069	3.477	0	0	0
2015/03/24	R248	06/08/2015	8.75	Call	Bond Future	3,689.6900	3.6897	3,814.2300	3.8142	3.375	0	0	0
2015/03/24	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R248	05/11/2015	8.01	Put	Bond Future	5,245.6500	5.2457	5,120.2400	5.1202	(2.391)	0	0	0
2015/03/24	R248	05/11/2015			Bond Future	8.4537	104.9578	8.4427	105.0832	(0.131)	0.0000	0.0000	0
2015/03/24	R248	05/11/2015	8.00	Put	Bond Future	5,369.1100	5.3691	5,243.7000	5.2437	(2.336)	0	0	0
2015/03/24	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/24	R248	05/11/2015	7.99	Put	Bond Future	5,492.8200	5.4928	5,367.4100	5.3674	(2.283)	0	0	0

Total

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