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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/04/2015 TO 08/04/2015

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
2015/04/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	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
2015/04/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2025	07/05/2015			Bond Future	118.9779	118.9779	119.5471	119.5471	0.478	0.0000	0.0000	16
2015/04/08	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2025	07/05/2015	120.99	Put	Bond Future	2,012.0800	2.0121	1,442.8600	1.4429	(28.290)	0	0	0
2015/04/08	2025	07/05/2015	121.01	Put	Bond Future	2,032.0800	2.0321	1,462.8600	1.4629	(28.012)	0	0	0
2015/04/08	2025	07/05/2015	121.00	Put	Bond Future	2,022.0800	2.0221	1,452.8600	1.4529	(28.150)	0	0	0
2015/04/08	2025	06/08/2015	120.99	Put	Bond Future	1,265.5800	1.2656	689.6900	0.6897	(45.504)	0	0	0
2015/04/08	2025	06/08/2015			Bond Future	119.7244	119.7244	120.3003	120.3003	0.481	0.0000	0.0000	0
2015/04/08	2025	06/08/2015	121.01	Put	Bond Future	1,285.5800	1.2856	709.6900	0.7097	(44.796)	0	0	0
2015/04/08	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2025	06/08/2015	121.00	Put	Bond Future	1,275.5800	1.2756	699.6900	0.6997	(45.147)	0	0	0
2015/04/08	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2030	07/05/2015			Bond Future	8.0649	101.6592	7.9923	102.2783	(0.900)	0.0000	0.0000	7,046
2015/04/08	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2030	07/05/2015	8.74	Call	Bond Future	5,511.7300	5.5117	6,130.8600	6.1309	11.233	0	0	0
2015/04/08	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2030	07/05/2015	8.75	Call	Bond Future	5,590.1000	5.5901	6,209.2300	6.2092	11.075	0	0	0
2015/04/08	2030	07/05/2015	8.76	Call	Bond Future	5,668.3700	5.6684	6,287.5000	6.2875	10.923	0	0	0
2015/04/08	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2030	06/08/2015			Bond Future	8.1164	99.2756	8.0418	99.9028	(0.919)	0.0000	0.0000	0
2015/04/08	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2030	06/08/2015	7.74	Put	Bond Future	3,220.1200	3.2201	2,592.9800	2.5930	(19.476)	0	0	0
2015/04/08	2030	06/08/2015	7.76	Put	Bond Future	3,045.3800	3.0454	2,418.2400	2.4182	(20.593)	0	0	0
2015/04/08	2030	06/08/2015	7.75	Put	Bond Future	3,132.7000	3.1327	2,505.5600	2.5056	(20.019)	0	0	0
2015/04/08	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2032	07/05/2015			Bond Future	8.1687	101.6703	8.0963	102.3340	(0.886)	0.0000	0.0000	126
2015/04/08	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2032	07/05/2015	8.50	Call	Bond Future	2,958.6100	2.9586	3,622.2900	3.6223	22.432	0	0	0
2015/04/08	2032	07/05/2015	8.51	Call	Bond Future	3,045.9200	3.0459	3,709.6000	3.7096	21.789	0	0	0
2015/04/08	2032	07/05/2015	8.49	Call	Bond Future	2,871.1800	2.8712	3,534.8600	3.5349	23.115	0	0	0
2015/04/08	2032	06/08/2015	8.50	Call	Bond Future	2,496.3100	2.4963	3,168.6800	3.1687	26.935	0	0	0
2015/04/08	2032	06/08/2015			Bond Future	8.2176	103.2952	8.1433	103.9676	(0.905)	0.0000	0.0000	0
2015/04/08	2032	06/08/2015	8.51	Call	Bond Future	2,583.0400	2.5830	3,255.4100	3.2554	26.030	0	0	0

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2015/04/08	2032	06/08/2015	8.49	Call	Bond Future	2,409.4700	2.4095	3,081.8400	3.0818	27.905	0	0	0
2015/04/08	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2032	05/11/2015			Bond Future	8.2573	100.8447	8.1808	101.5281	(0.926)	0.0000	0.0000	0
2015/04/08	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2032	05/11/2015	7.99	Put	Bond Future	2,418.3300	2.4183	1,734.9000	1.7349	(28.260)	0	0	0
2015/04/08	2032	05/11/2015	8.01	Put	Bond Future	2,234.4900	2.2345	1,551.0600	1.5511	(30.586)	0	0	0
2015/04/08	2032	05/11/2015	8.00	Put	Bond Future	2,326.3500	2.3263	1,642.9200	1.6429	(29.378)	0	0	0
2015/04/08	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2037	07/05/2015			Bond Future	8.2739	104.6133	8.2015	105.3549	(0.875)	0.0000	0.0000	32,365
2015/04/08	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2037	07/05/2015	9.01	Call	Bond Future	7,090.6100	7.0906	7,832.1900	7.8322	10.459	0	0	0
2015/04/08	2037	07/05/2015	8.99	Call	Bond Future	6,908.2800	6.9083	7,649.8600	7.6499	10.735	0	0	0
2015/04/08	2037	07/05/2015	9.00	Call	Bond Future	6,999.5100	6.9995	7,741.0900	7.7411	10.595	0	0	0
2015/04/08	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2037	06/08/2015			Bond Future	8.3233	102.0265	8.2490	102.7779	(0.892)	0.0000	0.0000	1,954
2015/04/08	2037	06/08/2015	8.75	Call	Bond Future	4,157.5100	4.1575	4,908.8900	4.9089	18.073	0	0	0
2015/04/08	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2037	06/08/2015	8.76	Call	Bond Future	4,251.7400	4.2517	5,003.1200	5.0031	17.672	0	0	0
2015/04/08	2037	06/08/2015	8.74	Call	Bond Future	4,063.1400	4.0631	4,814.5200	4.8145	18.493	0	0	0
2015/04/08	2037	05/11/2015	7.99	Put	Bond Future	3,796.1700	3.7962	3,032.2900	3.0323	(20.122)	0	0	0
2015/04/08	2037	05/11/2015	8.01	Put	Bond Future	3,585.5800	3.5856	2,821.7000	2.8217	(21.304)	0	0	0
2015/04/08	2037	05/11/2015			Bond Future	8.3603	103.7118	8.2841	104.4757	(0.912)	0.0000	0.0000	0
2015/04/08	2037	05/11/2015	8.00	Put	Bond Future	3,690.7900	3.6908	2,926.9100	2.9269	(20.697)	0	0	0
2015/04/08	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2038	07/05/2015			Bond Future	129.0401	129.0401	128.9699	128.9699	(0.054)	0.0000	0.0000	2,657
2015/04/08	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2038	07/05/2015	126.99	Call	Bond Future	2,050.1300	2.0501	1,979.8600	1.9799	(3.428)	0	0	0
2015/04/08	2038	07/05/2015	127.00	Call	Bond Future	2,040.1300	2.0401	1,969.8600	1.9699	(3.444)	0	0	0
2015/04/08	2038	07/05/2015	127.01	Call	Bond Future	2,030.1300	2.0301	1,959.8600	1.9599	(3.461)	0	0	0
2015/04/08	2038	06/08/2015	128.01	Call	Bond Future	1,792.7900	1.7928	1,718.4700	1.7185	(4.145)	0	0	0
2015/04/08	2038	06/08/2015			Bond Future	129.8028	129.8028	129.7285	129.7285	(0.057)	0.0000	0.0000	0
2015/04/08	2038	06/08/2015	127.99	Call	Bond Future	1,812.7900	1.8128	1,738.4700	1.7385	(4.100)	0	0	0
2015/04/08	2038	06/08/2015	128.00	Call	Bond Future	1,802.7900	1.8028	1,728.4700	1.7285	(4.122)	0	0	0
2015/04/08	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	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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2015/04/08	2044	07/05/2015			Bond Future	8.3279	107.0011	8.2556	107.8212	(0.868)	0.0000	0.0000	9,496
2015/04/08	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2044	07/05/2015	9.01	Call	Bond Future	7,239.6600	7.2397	8,059.7500	8.0598	11.328	0	0	0
2015/04/08	2044	07/05/2015	8.99	Call	Bond Future	7,039.5800	7.0396	7,859.6700	7.8597	11.650	0	0	0
2015/04/08	2044	07/05/2015	9.00	Call	Bond Future	7,139.7000	7.1397	7,959.7900	7.9598	11.486	0	0	0
2015/04/08	2044	06/08/2015	8.76	Call	Bond Future	4,151.7400	4.1517	4,982.9600	4.9830	20.021	0	0	0
2015/04/08	2044	06/08/2015			Bond Future	8.3747	104.3272	8.3007	105.1584	(0.884)	0.0000	0.0000	0
2015/04/08	2044	06/08/2015	8.74	Call	Bond Future	3,943.1200	3.9431	4,774.3400	4.7743	21.080	0	0	0
2015/04/08	2044	06/08/2015	8.75	Call	Bond Future	4,047.5200	4.0475	4,878.7400	4.8787	20.537	0	0	0
2015/04/08	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2044	05/11/2015			Bond Future	8.4100	106.0506	8.3341	106.8955	(0.902)	0.0000	0.0000	0
2015/04/08	2044	05/11/2015	8.24	Put	Bond Future	1,908.4200	1.9084	1,063.4800	1.0635	(44.274)	0	0	0
2015/04/08	2044	05/11/2015	8.26	Put	Bond Future	1,680.8600	1.6809	835.9200	0.8359	(50.268)	0	0	0
2015/04/08	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2044	05/11/2015	8.25	Put	Bond Future	1,794.5300	1.7945	949.5900	0.9496	(47.084)	0	0	0
2015/04/08	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2046	07/05/2015			Bond Future	128.0787	128.0787	129.1607	129.1607	0.845	0.0000	0.0000	5,889
2015/04/08	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2046	07/05/2015	126.99	Call	Bond Future	1,088.7300	1.0887	2,170.6800	2.1707	99.377	0	0	0
2015/04/08	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2046	07/05/2015	127.00	Call	Bond Future	1,078.7300	1.0787	2,160.6800	2.1607	100.298	0	0	0
2015/04/08	2046	07/05/2015	127.01	Call	Bond Future	1,068.7300	1.0687	2,150.6800	2.1507	101.237	0	0	0
2015/04/08	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2046	06/08/2015			Bond Future	130.1363	130.1363	131.2333	131.2333	0.843	0.0000	0.0000	0
2015/04/08	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2046	06/08/2015	129.01	Call	Bond Future	1,126.3300	1.1263	2,223.2800	2.2233	97.392	0	0	0
2015/04/08	2046	06/08/2015	128.99	Call	Bond Future	1,146.3300	1.1463	2,243.2800	2.2433	95.692	0	0	0
2015/04/08	2046	06/08/2015	129.00	Call	Bond Future	1,136.3300	1.1363	2,233.2800	2.2333	96.534	0	0	0
2015/04/08	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2050	07/05/2015			Bond Future	138.4245	138.4245	139.7201	139.7201	0.936	0.0000	0.0000	2,753
2015/04/08	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2050	07/05/2015	135.01	Call	Bond Future	3,414.4800	3.4145	4,710.1200	4.7101	37.945	0	0	0
2015/04/08	2050	07/05/2015	134.99	Call	Bond Future	3,434.4800	3.4345	4,730.1200	4.7301	37.724	0	0	0
2015/04/08	2050	07/05/2015	135.00	Call	Bond Future	3,424.4800	3.4245	4,720.1200	4.7201	37.835	0	0	0
2015/04/08	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2050	06/08/2015			Bond Future	139.1898	139.1898	140.5032	140.5032	0.944	0.0000	0.0000	0
2015/04/08	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2050	06/08/2015	137.01	Put	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
2015/04/08	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	2050	06/08/2015	137.01	Call	Bond Future	2,179.8400	2.1798	3,493.2200	3.4932	60.251	0	0	0
2015/04/08	2050	06/08/2015	136.99	Call	Bond Future	2,199.8400	2.1998	3,513.2200	3.5132	59.703	0	0	0
2015/04/08	2050	06/08/2015	137.00	Call	Bond Future	2,189.8400	2.1898	3,503.2200	3.5032	59.976	0	0	0
2015/04/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	AL12	07/05/2015			Index Future	565.7790	565.7790	569.8930	569.8930	0.727	0.0000	0.0000	0
2015/04/08	AL37	07/05/2015			Index Future	459.9030	459.9030	460.6560	460.6560	0.164	0.0000	0.0000	122
2015/04/08	AL37	06/08/2015			Index Future	467.1710	467.1710	467.9310	467.9310	0.163	0.0000	0.0000	0
2015/04/08	AL7T	07/05/2015			Index Future	549.7730	549.7730	552.1660	552.1660	0.435	0.0000	0.0000	3
2015/04/08	AL7T	06/08/2015			Index Future	558.4620	558.4620	560.8860	560.8860	0.434	0.0000	0.0000	0
2015/04/08	ALBI	07/05/2015			Index Future	502.9140	502.9140	505.1330	505.1330	0.441	0.0000	0.0000	573
2015/04/08	ALBI	06/08/2015			Index Future	510.8620	510.8620	513.1110	513.1110	0.440	0.0000	0.0000	10
2015/04/08	ALBI	05/11/2015			Index Future	519.3780	519.3780	521.6670	521.6670	0.441	0.0000	0.0000	0
2015/04/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	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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2015/04/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/04/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/08	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	EL28	07/05/2015			Bond Future	122.8355	122.8355	123.1835	123.1835	0.283	0.0000	0.0000	0
2015/04/08	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	EL28	07/05/2015	124.99	Put	Bond Future	2,154.4600	2.1545	1,806.4800	1.8065	(16.152)	0	0	0
2015/04/08	EL28	07/05/2015	125.01	Put	Bond Future	2,174.4600	2.1745	1,826.4800	1.8265	(16.003)	0	0	0
2015/04/08	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	EL28	07/05/2015	125.00	Put	Bond Future	2,164.4600	2.1645	1,816.4800	1.8165	(16.077)	0	0	0
2015/04/08	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	160.2800	0.1603	100.000	0	0	0
2015/04/08	EL28	06/08/2015			Bond Future	124.8093	124.8093	125.1603	125.1603	0.281	0.0000	0.0000	0
2015/04/08	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	150.2800	0.1503	100.000	0	0	0
2015/04/08	EL28	06/08/2015	124.99	Put	Bond Future	180.7300	0.1807	0.0000	0.0000	(100.000)	0	0	0
2015/04/08	EL28	06/08/2015	125.01	Put	Bond Future	200.7300	0.2007	0.0000	0.0000	(100.000)	0	0	0
2015/04/08	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	170.2800	0.1703	100.000	0	0	0
2015/04/08	EL28	06/08/2015	125.00	Put	Bond Future	190.7300	0.1907	0.0000	0.0000	(100.000)	0	0	0
2015/04/08	ES33	07/05/2015			Bond Future	9.1925	86.2935	9.1142	86.9067	(0.852)	0.0000	0.0000	6,576
2015/04/08	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	ES33	07/05/2015	9.76	Call	Bond Future	4,254.0700	4.2541	4,867.3600	4.8674	14.417	0	0	0
2015/04/08	ES33	07/05/2015	9.74	Call	Bond Future	4,109.6800	4.1097	4,722.9700	4.7230	14.923	0	0	0
2015/04/08	ES33	07/05/2015	9.75	Call	Bond Future	4,181.9200	4.1819	4,795.2100	4.7952	14.665	0	0	0
2015/04/08	ES33	06/08/2015			Bond Future	9.2678	87.6727	9.1874	88.2941	(0.868)	0.0000	0.0000	0
2015/04/08	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	ES33	06/08/2015	9.61	Call	Bond Future	2,566.9700	2.5670	3,188.3900	3.1884	24.208	0	0	0
2015/04/08	ES33	06/08/2015	9.59	Call	Bond Future	2,420.1700	2.4202	3,041.5900	3.0416	25.677	0	0	0
2015/04/08	ES33	06/08/2015	9.60	Call	Bond Future	2,493.6200	2.4936	3,115.0400	3.1150	24.920	0	0	0
2015/04/08	ES33	05/11/2015	9.00	Put	Bond Future	2,601.3500	2.6013	1,969.6600	1.9697	(24.283)	0	0	0
2015/04/08	ES33	05/11/2015			Bond Future	9.3356	85.3320	9.2527	85.9637	(0.888)	0.0000	0.0000	0
2015/04/08	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	ES33	05/11/2015	8.99	Put	Bond Future	2,680.6800	2.6807	2,048.9900	2.0490	(23.565)	0	0	0
2015/04/08	ES33	05/11/2015	9.01	Put	Bond Future	2,522.1200	2.5221	1,890.4300	1.8904	(25.046)	0	0	0
2015/04/08	GOVI	07/05/2015	449.99	Call	GOVI	487,530.0000	48.7530	508,640.0000	50.8640	4.330	0	0	0
2015/04/08	GOVI	07/05/2015			GOVI	498.7430	498.7430	500.8540	500.8540	0.423	0.0000	0.0000	491
2015/04/08	GOVI	07/05/2015	450.00	Call	GOVI	487,430.0000	48.7430	508,540.0000	50.8540	4.331	0	0	0
2015/04/08	GOVI	07/05/2015	450.01	Call	GOVI	487,330.0000	48.7330	508,440.0000	50.8440	4.332	0	0	0
2015/04/08	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	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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2015/04/08	GOVI	06/08/2015			GOVI	506.6250	506.6250	508.7630	508.7630	0.422	0.0000	0.0000	29
2015/04/08	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	GOVI	06/08/2015	499.99	Call	GOVI	66,350.0000	6.6350	87,730.0000	8.7730	32.223	0	0	0
2015/04/08	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	GOVI	06/08/2015	500.00	Call	GOVI	66,250.0000	6.6250	87,630.0000	8.7630	32.272	0	0	0
2015/04/08	GOVI	06/08/2015	500.01	Call	GOVI	66,150.0000	6.6150	87,530.0000	8.7530	32.320	0	0	0
2015/04/08	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	GOVI	05/11/2015			GOVI	515.0690	515.0690	517.2470	517.2470	0.423	0.0000	0.0000	0
2015/04/08	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	GOVI	05/11/2015	529.99	Put	GOVI	149,210.0000	14.9210	127,430.0000	12.7430	(14.597)	0	0	0
2015/04/08	GOVI	05/11/2015	530.01	Put	GOVI	149,410.0000	14.9410	127,630.0000	12.7630	(14.577)	0	0	0
2015/04/08	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	GOVI	05/11/2015	530.00	Put	GOVI	149,310.0000	14.9310	127,530.0000	12.7530	(14.587)	0	0	0
2015/04/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/08	IGOV	07/05/2015			Index Future	226.8480	226.8480	227.4530	227.4530	0.267	0.0000	0.0000	1,013
2015/04/08	IGOV	06/08/2015			Index Future	230.4520	230.4520	231.0630	231.0630	0.265	0.0000	0.0000	98
2015/04/08	IGOV	05/11/2015			Index Future	234.3110	234.3110	234.9340	234.9340	0.266	0.0000	0.0000	0
2015/04/08	ILBI	07/05/2015			Index Future	614.2970	614.2970	615.6970	615.6970	0.228	0.0000	0.0000	0
2015/04/08	ILBI	06/08/2015			Index Future	624.2600	624.2600	625.6800	625.6800	0.227	0.0000	0.0000	159
2015/04/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/08	JBAF	15/04/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	1,000
2015/04/08	JBAF	20/05/2015			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2015/04/08	JBAF	17/06/2015			Jibar Tradeable Future	6.2300	93.7700	6.2000	93.8000	(0.482)	0.0000	0.0000	5,000
2015/04/08	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2200	93.7800	(0.480)	0.0000	0.0000	0
2015/04/08	JBAF	19/08/2015			Jibar Tradeable Future	6.3500	93.6500	6.3100	93.6900	(0.630)	0.0000	0.0000	0
2015/04/08	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3300	93.6700	(0.628)	0.0000	0.0000	0
2015/04/08	JBAF	15/12/2015			Jibar Tradeable Future	6.6200	93.3800	6.5600	93.4400	(0.906)	0.0000	0.0000	0
2015/04/08	JBAF	16/03/2016			Jibar Tradeable Future	6.8000	93.2000	6.7400	93.2600	(0.882)	0.0000	0.0000	0
2015/04/08	JBAF	15/06/2016			Jibar Tradeable Future	6.9400	93.0600	6.8900	93.1100	(0.720)	0.0000	0.0000	0
2015/04/08	JBAF	21/09/2016			Jibar Tradeable Future	7.0700	92.9300	7.0300	92.9700	(0.566)	0.0000	0.0000	0
2015/04/08	JBAF	21/12/2016			Jibar Tradeable Future	7.2000	92.8000	7.1600	92.8400	(0.556)	0.0000	0.0000	0
2015/04/08	JBAF	15/03/2017			Jibar Tradeable Future	7.3200	92.6800	7.2900	92.7100	(0.410)	0.0000	0.0000	0

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2015/04/08	R023	07/05/2015	8.14	Call	Bond Future	3,798.4600	3.7985	4,097.5900	4.0976	7.875	0	0	0
2015/04/08	R023	07/05/2015	8.15	Put	Bond Future	22.3900	0.0224	12.8000	0.0128	(42.832)	0	0	0
2015/04/08	R023	07/05/2015			Bond Future	7.4836	103.0732	7.4312	103.3825	(0.701)	0.0000	0.0000	15,264
2015/04/08	R023	07/05/2015	8.15	Call	Bond Future	3,852.9700	3.8530	4,152.7100	4.1527	7.779	0	0	0
2015/04/08	R023	07/05/2015	8.16	Call	Bond Future	3,907.5500	3.9075	4,207.8600	4.2079	7.685	0	0	0
2015/04/08	R023	07/05/2015	8.14	Put	Bond Future	24.0000	0.0240	13.8000	0.0138	(42.500)	0	0	0
2015/04/08	R023	07/05/2015	8.16	Put	Bond Future	20.8800	0.0209	11.8600	0.0119	(43.199)	0	0	0
2015/04/08	R023	06/08/2015	9.07	Put	Bond Future	27.8200	0.0278	18.0400	0.0180	(35.155)	0	0	911
2015/04/08	R023	06/08/2015	8.24	Call	Bond Future	4,306.6200	4.3066	4,556.1000	4.5561	5.793	0	0	0
2015/04/08	R023	06/08/2015			Bond Future	7.5295	104.7207	7.4751	105.0329	(0.723)	0.0000	0.0000	0
2015/04/08	R023	06/08/2015	9.07	Call	Bond Future	8,386.8800	8.3869	8,689.3700	8.6894	3.607	0	0	0
2015/04/08	R023	06/08/2015	8.26	Put	Bond Future	322.2300	0.3222	261.8100	0.2618	(18.751)	0	0	0
2015/04/08	R023	06/08/2015	8.25	Put	Bond Future	330.4100	0.3304	268.8100	0.2688	(18.644)	0	0	0
2015/04/08	R023	06/08/2015	8.24	Put	Bond Future	338.7600	0.3388	275.9700	0.2760	(18.535)	0	0	0
2015/04/08	R023	06/08/2015	8.25	Call	Bond Future	4,352.7200	4.3527	4,603.3900	4.6034	5.759	0	0	0
2015/04/08	R023	06/08/2015	8.26	Call	Bond Future	4,398.9400	4.3989	4,650.7900	4.6508	5.725	0	0	0
2015/04/08	R186	07/05/2015	7.40	Call	Bond Future	329.1200	0.3291	446.2800	0.4463	35.598	0	0	0
2015/04/08	R186	07/05/2015	8.10	Put	Bond Future	195.9400	0.1959	118.7400	0.1187	(39.400)	0	0	4,229
2015/04/08	R186	07/05/2015			Bond Future	7.6940	125.3692	7.6214	126.0000	(0.943)	7.6240	7.6240	37,890
2015/04/08	R186	07/05/2015	7.50	Put	Bond Future	2,238.2900	2.2383	1,782.4000	1.7824	(20.368)	0	0	4,229
2015/04/08	R186	07/05/2015	8.25	Call	Bond Future	4,770.6100	4.7706	5,364.3400	5.3643	12.446	0	0	0
2015/04/08	R186	07/05/2015	7.30	Call	Bond Future	186.7500	0.1868	259.2900	0.2593	38.843	0	0	0
2015/04/08	R186	07/05/2015	7.80	Put	Bond Future	806.2100	0.8062	564.2300	0.5642	(30.015)	0	0	300
2015/04/08	R186	07/05/2015	7.45	Put	Bond Future	2,564.0800	2.5641	2,077.7900	2.0778	(18.965)	0	0	4,229
2015/04/08	R186	07/05/2015	8.00	Put	Bond Future	327.3100	0.3273	209.4100	0.2094	(36.021)	0	0	4,229
2015/04/08	R186	07/05/2015	8.24	Put	Bond Future	88.6700	0.0887	49.5900	0.0496	(44.074)	0	0	0
2015/04/08	R186	07/05/2015	8.05	Put	Bond Future	254.6600	0.2547	158.6200	0.1586	(37.713)	0	0	4,229
2015/04/08	R186	07/05/2015	8.26	Put	Bond Future	78.6200	0.0786	43.4500	0.0434	(44.734)	0	0	0
2015/04/08	R186	07/05/2015	7.40	Put	Bond Future	2,911.7400	2.9117	2,398.0900	2.3981	(17.641)	0	0	4,229
2015/04/08	R186	07/05/2015	7.50	Call	Bond Future	542.4700	0.5425	717.3900	0.7174	32.245	0	0	0
2015/04/08	R186	07/05/2015	8.25	Put	Bond Future	83.5100	0.0835	46.4300	0.0464	(44.402)	0	0	0
2015/04/08	R186	07/05/2015	8.10	Call	Bond Future	3,643.3400	3.6433	4,196.9500	4.1969	15.195	0	0	0
2015/04/08	R186	07/05/2015	8.26	Call	Bond Future	4,847.7300	4.8477	5,443.3700	5.4434	12.287	0	0	0
2015/04/08	R186	07/05/2015	7.30	Put	Bond Future	3,664.8800	3.6649	3,106.6100	3.1066	(15.233)	0	0	0
2015/04/08	R186	07/05/2015	7.45	Call	Bond Future	425.9400	0.4259	570.4600	0.5705	33.930	0	0	0
2015/04/08	R186	07/05/2015	7.80	Call	Bond Future	1,719.4900	1.7195	2,108.3200	2.1083	22.613	0	0	0
2015/04/08	R186	07/05/2015	8.00	Call	Bond Future	2,938.1800	2.9382	3,451.0900	3.4511	17.457	0	0	0
2015/04/08	R186	07/05/2015	8.24	Call	Bond Future	4,693.6800	4.6937	5,285.4100	5.2854	12.607	0	0	0
2015/04/08	R186	07/05/2015	8.05	Call	Bond Future	3,284.8100	3.2848	3,819.5800	3.8196	16.280	0	0	0
2015/04/08	R186	06/08/2015	8.90	Put	Bond Future	172.4500	0.1725	123.5900	0.1236	(28.333)	0	0	5,350
2015/04/08	R186	06/08/2015	8.00	Put	Bond Future	1,473.2800	1.4733	1,233.2500	1.2333	(16.292)	0	0	0
2015/04/08	R186	06/08/2015			Bond Future	7.7404	122.0758	7.6654	122.7143	(0.969)	0.0000	0.0000	340
2015/04/08	R186	06/08/2015	8.00	Call	Bond Future	3,649.2200	3.6492	4,047.7100	4.0477	10.920	0	0	0
2015/04/08	R186	06/08/2015	8.01	Call	Bond Future	3,702.7200	3.7027	4,104.8000	4.1048	10.859	0	0	0
2015/04/08	R186	06/08/2015	7.99	Call	Bond Future	3,596.1000	3.5961	3,990.9700	3.9910	10.981	0	0	0
2015/04/08	R186	06/08/2015	7.75	Call	Bond Future	2,443.0900	2.4431	2,745.0600	2.7451	12.360	0	0	1,000
2015/04/08	R186	06/08/2015	8.90	Call	Bond Future	9,488.7600	9.4888	10,078.4200	10.0784	6.214	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
2015/04/08	R186	06/08/2015	7.99	Put	Bond Future	1,502.9700	1.5030	1,259.3200	1.2593	(16.211)	0	0	0
2015/04/08	R186	06/08/2015	7.75	Put	Bond Future	2,361.4200	2.3614	2,024.8700	2.0249	(14.252)	0	0	0
2015/04/08	R186	06/08/2015	8.01	Put	Bond Future	1,444.0400	1.4440	1,207.6000	1.2076	(16.374)	0	0	0
2015/04/08	R186	05/11/2015	8.24	Call	Bond Future	5,412.9800	5.4130	5,841.7500	5.8417	7.921	0	0	0
2015/04/08	R186	05/11/2015	8.25	Put	Bond Future	1,597.8500	1.5978	1,379.6200	1.3796	(13.658)	0	0	0
2015/04/08	R186	05/11/2015			Bond Future	7.7746	124.0917	7.6969	124.7408	(0.999)	0.0000	0.0000	0
2015/04/08	R186	05/11/2015	9.00	Put	Bond Future	455.5400	0.4555	355.7600	0.3558	(21.904)	0	0	2,600
2015/04/08	R186	05/11/2015	8.24	Put	Bond Future	1,622.1700	1.6222	1,401.8800	1.4019	(13.580)	0	0	0
2015/04/08	R186	05/11/2015	8.26	Put	Bond Future	1,573.8200	1.5738	1,357.9600	1.3580	(13.716)	0	0	0
2015/04/08	R186	05/11/2015	9.00	Call	Bond Future	10,093.2600	10.0933	10,642.5400	10.6425	5.442	0	0	0
2015/04/08	R186	05/11/2015	8.25	Call	Bond Future	5,468.3100	5.4683	5,899.1400	5.8991	7.879	0	0	0
2015/04/08	R186	05/11/2015	8.26	Call	Bond Future	5,523.8600	5.5239	5,957.0600	5.9571	7.842	0	0	0
2015/04/08	R186	04/02/2016	7.50	Call	Bond Future	2,583.1900	2.5832	2,802.5200	2.8025	8.491	0	0	0
2015/04/08	R186	04/02/2016			Bond Future	7.7977	120.9730	7.7178	121.6287	(1.025)	0.0000	0.0000	5,512
2015/04/08	R186	04/02/2016	7.51	Call	Bond Future	2,616.5500	2.6165	2,838.1200	2.8381	8.468	0	0	0
2015/04/08	R186	04/02/2016	7.50	Put	Bond Future	5,049.6300	5.0496	4,613.2600	4.6133	(8.642)	0	0	0
2015/04/08	R186	04/02/2016	7.49	Call	Bond Future	2,549.6800	2.5497	2,767.1800	2.7672	8.530	0	0	0
2015/04/08	R186	04/02/2016	7.49	Put	Bond Future	5,100.1400	5.1001	4,661.9400	4.6619	(8.592)	0	0	0
2015/04/08	R186	04/02/2016	7.51	Put	Bond Future	4,999.0500	4.9990	4,564.9200	4.5649	(8.684)	0	0	0
2015/04/08	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R197	07/05/2015			Bond Future	287.7146	287.7146	288.3739	288.3739	0.229	0.0000	0.0000	1,046
2015/04/08	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R197	07/05/2015	293.99	Put	Bond Future	6,275.4500	6.2754	5,616.0800	5.6161	(10.507)	0	0	0
2015/04/08	R197	07/05/2015	294.01	Put	Bond Future	6,295.4500	6.2954	5,636.0800	5.6361	(10.474)	0	0	0
2015/04/08	R197	07/05/2015	294.00	Put	Bond Future	6,285.4500	6.2854	5,626.0800	5.6261	(10.490)	0	0	0
2015/04/08	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R197	06/08/2015			Bond Future	286.2884	286.2884	286.9524	286.9524	0.232	0.0000	0.0000	0
2015/04/08	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R197	06/08/2015	287.99	Put	Bond Future	1,701.6000	1.7016	1,037.5500	1.0375	(39.025)	0	0	0
2015/04/08	R197	06/08/2015	288.01	Put	Bond Future	1,721.6000	1.7216	1,057.5500	1.0575	(38.572)	0	0	0
2015/04/08	R197	06/08/2015	288.00	Put	Bond Future	1,711.6000	1.7116	1,047.5500	1.0475	(38.797)	0	0	0
2015/04/08	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R202	07/05/2015			Bond Future	240.8157	240.8157	240.6835	240.6835	(0.055)	0.0000	0.0000	53,310
2015/04/08	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R202	07/05/2015	238.51	Call	Bond Future	2,305.6800	2.3057	2,173.5300	2.1735	(5.731)	0	0	0
2015/04/08	R202	07/05/2015	238.49	Call	Bond Future	2,325.6800	2.3257	2,193.5300	2.1935	(5.682)	0	0	0
2015/04/08	R202	07/05/2015	238.50	Call	Bond Future	2,315.6800	2.3157	2,183.5300	2.1835	(5.707)	0	0	0
2015/04/08	R202	06/08/2015			Bond Future	241.4718	241.4718	241.3328	241.3328	(0.058)	0.0000	0.0000	0
2015/04/08	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R202	06/08/2015	240.01	Call	Bond Future	1,461.8400	1.4618	1,322.7800	1.3228	(9.513)	0	0	0
2015/04/08	R202	06/08/2015	239.99	Call	Bond Future	1,481.8400	1.4818	1,342.7800	1.3428	(9.384)	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
2015/04/08	R202	06/08/2015	240.00	Call	Bond Future	1,471.8400	1.4718	1,332.7800	1.3328	(9.448)	0	0	0
2015/04/08	R203	07/05/2015			Bond Future	6.7723	104.4374	6.7287	104.5323	(0.643)	0.0000	0.0000	7,710
2015/04/08	R203	07/05/2015	7.24	Put	Bond Future	18.7600	0.0188	11.8000	0.0118	(37.100)	0	0	0
2015/04/08	R203	07/05/2015	7.26	Put	Bond Future	16.2800	0.0163	10.1100	0.0101	(37.899)	0	0	0
2015/04/08	R203	07/05/2015	7.25	Put	Bond Future	17.4800	0.0175	10.9300	0.0109	(37.471)	0	0	0
2015/04/08	R203	07/05/2015	7.25	Call	Bond Future	1,051.1500	1.0511	1,139.5100	1.1395	8.406	0	0	0
2015/04/08	R203	07/05/2015	7.24	Call	Bond Future	1,030.9300	1.0309	1,118.8800	1.1189	8.531	0	0	0
2015/04/08	R203	07/05/2015	7.26	Call	Bond Future	1,071.4400	1.0714	1,160.1800	1.1602	8.282	0	0	0
2015/04/08	R203	06/08/2015	6.74	Call	Bond Future	422.2200	0.4222	454.8400	0.4548	7.726	0	0	0
2015/04/08	R203	06/08/2015	6.75	Put	Bond Future	559.1600	0.5592	497.9700	0.4980	(10.943)	0	0	0
2015/04/08	R203	06/08/2015			Bond Future	6.8153	106.1066	6.7671	106.2010	(0.708)	0.0000	0.0000	0
2015/04/08	R203	06/08/2015	6.75	Call	Bond Future	431.3500	0.4313	464.5500	0.4645	7.697	0	0	0
2015/04/08	R203	06/08/2015	6.76	Call	Bond Future	440.5900	0.4406	474.6300	0.4746	7.726	0	0	0
2015/04/08	R203	06/08/2015	6.74	Put	Bond Future	569.6200	0.5696	507.8500	0.5078	(10.844)	0	0	0
2015/04/08	R203	06/08/2015	6.76	Put	Bond Future	548.8200	0.5488	488.4700	0.4885	(10.996)	0	0	0
2015/04/08	R203	05/11/2015	5.99	Call	Bond Future	111.3000	0.1113	117.8600	0.1179	5.894	0	0	0
2015/04/08	R203	05/11/2015	6.00	Put	Bond Future	1,556.1400	1.5561	1,467.1100	1.4671	(5.721)	0	0	0
2015/04/08	R203	05/11/2015			Bond Future	6.8228	103.6914	6.7675	103.7874	(0.809)	0.0000	0.0000	0
2015/04/08	R203	05/11/2015	6.00	Call	Bond Future	113.9800	0.1140	120.9200	0.1209	6.089	0	0	0
2015/04/08	R203	05/11/2015	6.01	Call	Bond Future	116.8900	0.1169	124.0400	0.1240	6.117	0	0	0
2015/04/08	R203	05/11/2015	5.99	Put	Bond Future	1,571.1500	1.5712	1,481.7400	1.4817	(5.691)	0	0	0
2015/04/08	R203	05/11/2015	6.01	Put	Bond Future	1,541.3600	1.5414	1,452.5400	1.4525	(5.762)	0	0	0
2015/04/08	R204	07/05/2015	7.51	Put	Bond Future	28.1100	0.0281	17.4900	0.0175	(37.780)	0	0	0
2015/04/08	R204	07/05/2015			Bond Future	7.0194	106.1888	6.9710	106.3440	(0.690)	0.0000	0.0000	12,556
2015/04/08	R204	07/05/2015	7.50	Put	Bond Future	30.0700	0.0301	18.8400	0.0188	(37.346)	0	0	0
2015/04/08	R204	07/05/2015	7.49	Call	Bond Future	1,525.3400	1.5253	1,668.6300	1.6686	9.394	0	0	0
2015/04/08	R204	07/05/2015	7.50	Call	Bond Future	1,554.6700	1.5547	1,698.6500	1.6987	9.261	0	0	0
2015/04/08	R204	07/05/2015	7.51	Call	Bond Future	1,584.1300	1.5841	1,728.7200	1.7287	9.127	0	0	0
2015/04/08	R204	07/05/2015	7.49	Put	Bond Future	32.1800	0.0322	20.2600	0.0203	(37.042)	0	0	0
2015/04/08	R204	06/08/2015	7.74	Call	Bond Future	2,148.3000	2.1483	2,271.6500	2.2716	5.742	0	0	0
2015/04/08	R204	06/08/2015	7.75	Put	Bond Future	170.9700	0.1710	139.2700	0.1393	(18.541)	0	0	0
2015/04/08	R204	06/08/2015			Bond Future	7.0732	103.8501	7.0213	104.0058	(0.734)	0.0000	0.0000	100
2015/04/08	R204	06/08/2015	8.41	Call	Bond Future	3,931.6000	3.9316	4,079.5800	4.0796	3.764	0	0	0
2015/04/08	R204	06/08/2015	7.74	Put	Bond Future	175.5000	0.1755	143.1600	0.1432	(18.427)	0	0	0
2015/04/08	R204	06/08/2015	7.76	Put	Bond Future	166.5400	0.1665	135.4700	0.1355	(18.656)	0	0	0
2015/04/08	R204	06/08/2015	8.41	Put	Bond Future	23.2600	0.0233	15.5500	0.0155	(33.147)	0	0	699
2015/04/08	R204	06/08/2015	7.75	Call	Bond Future	2,173.0000	2.1730	2,296.9900	2.2970	5.706	0	0	0
2015/04/08	R204	06/08/2015	7.76	Call	Bond Future	2,197.7900	2.1978	2,322.4100	2.3224	5.670	0	0	0
2015/04/08	R204	05/11/2015			Bond Future	7.1002	105.5650	7.0436	105.7232	(0.797)	0.0000	0.0000	0
2015/04/08	R204	05/11/2015	6.25	Call	Bond Future	204.5900	0.2046	215.6500	0.2157	5.406	0	0	0
2015/04/08	R204	05/11/2015	6.24	Put	Bond Future	2,637.4000	2.6374	2,489.5000	2.4895	(5.608)	0	0	0
2015/04/08	R204	05/11/2015	6.26	Put	Bond Future	2,588.9700	2.5890	2,442.4900	2.4425	(5.658)	0	0	0
2015/04/08	R204	05/11/2015	6.25	Put	Bond Future	2,613.1500	2.6131	2,465.9500	2.4659	(5.633)	0	0	0
2015/04/08	R204	05/11/2015	6.26	Call	Bond Future	209.1500	0.2091	220.9300	0.2209	5.632	0	0	0
2015/04/08	R204	05/11/2015	6.24	Call	Bond Future	200.1000	0.2001	210.4600	0.2105	5.177	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
2015/04/08	R207	07/05/2015			Bond Future	7.1736	102.6278	7.1305	102.7968	(0.600)	0.0000	0.0000	37,797
2015/04/08	R207	07/05/2015	8.25	Call	Bond Future	4,117.8100	4.1178	4,286.6200	4.2866	4.100	0	0	0
2015/04/08	R207	07/05/2015	7.73	Call	Bond Future	2,180.0000	2.1800	2,339.3800	2.3394	7.311	0	0	66
2015/04/08	R207	07/05/2015	8.24	Put	Bond Future	0.3800	0.0004	0.1700	0.0002	(55.263)	0	0	0
2015/04/08	R207	07/05/2015	7.73	Put	Bond Future	25.4100	0.0254	15.7900	0.0158	(37.859)	0	0	0
2015/04/08	R207	07/05/2015	8.26	Put	Bond Future	0.3200	0.0003	0.1400	0.0001	(56.250)	0	0	0
2015/04/08	R207	07/05/2015	8.25	Put	Bond Future	0.3500	0.0004	0.1600	0.0002	(54.286)	0	0	0
2015/04/08	R207	07/05/2015	8.26	Call	Bond Future	4,155.0600	4.1551	4,323.8800	4.3239	4.063	0	0	0
2015/04/08	R207	07/05/2015	8.24	Call	Bond Future	4,080.5500	4.0806	4,249.3400	4.2493	4.136	0	0	0
2015/04/08	R207	06/08/2015	7.76	Call	Bond Future	2,281.7600	2.2818	2,402.3900	2.4024	5.287	0	0	0
2015/04/08	R207	06/08/2015			Bond Future	7.2280	100.6256	7.1825	100.7953	(0.629)	0.0000	0.0000	100
2015/04/08	R207	06/08/2015	7.74	Call	Bond Future	2,224.4200	2.2244	2,343.3400	2.3433	5.346	0	0	0
2015/04/08	R207	06/08/2015	7.75	Call	Bond Future	2,253.0200	2.2530	2,372.8100	2.3728	5.317	0	0	0
2015/04/08	R207	06/08/2015	7.46	Call	Bond Future	1,488.5700	1.4886	1,580.0400	1.5800	6.145	0	0	70
2015/04/08	R207	06/08/2015	7.74	Put	Bond Future	335.2200	0.3352	284.4000	0.2844	(15.160)	0	0	0
2015/04/08	R207	06/08/2015	7.76	Put	Bond Future	319.6500	0.3196	270.5400	0.2705	(15.364)	0	0	0
2015/04/08	R207	06/08/2015	7.46	Put	Bond Future	627.0200	0.6270	548.7500	0.5488	(12.483)	0	0	0
2015/04/08	R207	06/08/2015	7.75	Put	Bond Future	327.3500	0.3273	277.4000	0.2774	(15.259)	0	0	0
2015/04/08	R207	05/11/2015	7.76	Call	Bond Future	2,378.6600	2.3787	2,479.6600	2.4797	4.246	0	0	0
2015/04/08	R207	05/11/2015			Bond Future	7.2563	102.2874	7.2078	102.4599	(0.669)	0.0000	0.0000	0
2015/04/08	R207	05/11/2015	7.74	Call	Bond Future	2,328.9100	2.3289	2,428.4000	2.4284	4.272	0	0	0
2015/04/08	R207	05/11/2015	7.75	Call	Bond Future	2,353.8700	2.3539	2,454.1100	2.4541	4.259	0	0	0
2015/04/08	R207	05/11/2015	7.43	Call	Bond Future	1,619.0900	1.6191	1,693.3500	1.6934	4.587	0	0	53
2015/04/08	R207	05/11/2015	7.74	Put	Bond Future	628.7600	0.6288	555.7300	0.5557	(11.615)	0	0	0
2015/04/08	R207	05/11/2015	7.76	Put	Bond Future	608.9700	0.6090	537.4500	0.5374	(11.744)	0	0	0
2015/04/08	R207	05/11/2015	7.43	Put	Bond Future	1,004.5200	1.0045	906.2600	0.9063	(9.782)	0	0	0
2015/04/08	R207	05/11/2015	7.75	Put	Bond Future	618.9400	0.6189	546.6600	0.5467	(11.678)	0	0	0
2015/04/08	R207	04/02/2016	7.27	Put	Bond Future	1,452.2000	1.4522	1,334.4000	1.3344	(8.112)	0	0	0
2015/04/08	R207	04/02/2016	7.49	Put	Bond Future	1,128.2000	1.1282	1,025.0400	1.0250	(9.144)	0	0	0
2015/04/08	R207	04/02/2016			Bond Future	7.2642	100.4426	7.2133	100.6142	(0.701)	0.0000	0.0000	0
2015/04/08	R207	04/02/2016	7.51	Put	Bond Future	1,101.4300	1.1014	999.6200	0.9996	(9.243)	0	0	0
2015/04/08	R207	04/02/2016	7.27	Call	Bond Future	1,471.8000	1.4718	1,525.6400	1.5256	3.658	0	0	43
2015/04/08	R207	04/02/2016	7.50	Call	Bond Future	1,905.0100	1.9050	1,974.1700	1.9742	3.630	0	0	0
2015/04/08	R207	04/02/2016	7.51	Call	Bond Future	1,925.0300	1.9250	1,994.8600	1.9949	3.627	0	0	0
2015/04/08	R207	04/02/2016	7.50	Put	Bond Future	1,114.7500	1.1147	1,012.2700	1.0123	(9.193)	0	0	0
2015/04/08	R207	04/02/2016	7.49	Call	Bond Future	1,885.1000	1.8851	1,953.5800	1.9536	3.633	0	0	0
2015/04/08	R208	07/05/2015	8.01	Call	Bond Future	3,404.1500	3.4042	3,598.0100	3.5980	5.695	0	0	0
2015/04/08	R208	07/05/2015			Bond Future	7.2643	98.3361	7.2218	98.5339	(0.585)	0.0000	0.0000	57,453
2015/04/08	R208	07/05/2015	7.99	Call	Bond Future	3,316.4300	3.3164	3,509.7200	3.5097	5.828	0	0	0
2015/04/08	R208	07/05/2015	8.00	Call	Bond Future	3,360.2800	3.3603	3,553.8600	3.5539	5.761	0	0	0
2015/04/08	R208	07/05/2015	7.99	Put	Bond Future	10.3800	0.0104	5.9000	0.0059	(43.160)	0	0	0
2015/04/08	R208	07/05/2015	8.00	Put	Bond Future	9.6300	0.0096	5.4400	0.0054	(43.510)	0	0	0
2015/04/08	R208	07/05/2015	8.01	Put	Bond Future	8.9300	0.0089	5.0200	0.0050	(43.785)	0	0	0
2015/04/08	R208	06/08/2015			Bond Future	7.3107	99.9078	7.2663	100.1069	(0.607)	0.0000	0.0000	0
2015/04/08	R208	06/08/2015	8.00	Call	Bond Future	3,291.5800	3.2916	3,456.5800	3.4566	5.013	0	0	0
2015/04/08	R208	06/08/2015	8.85	Call	Bond Future	6,632.0500	6.6321	6,824.2100	6.8242	2.897	0	0	0
2015/04/08	R208	06/08/2015	8.01	Call	Bond Future	3,328.0500	3.3281	3,493.7500	3.4938	4.979	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
2015/04/08	R208	06/08/2015	7.99	Call	Bond Future	3,255.2100	3.2552	3,419.5100	3.4195	5.047	0	0	0
2015/04/08	R208	06/08/2015	8.01	Put	Bond Future	254.0500	0.2541	220.6900	0.2207	(13.131)	0	0	0
2015/04/08	R208	06/08/2015	8.00	Put	Bond Future	260.6900	0.2607	226.6300	0.2266	(13.065)	0	0	0
2015/04/08	R208	06/08/2015	8.85	Put	Bond Future	20.0400	0.0200	13.1400	0.0131	(34.431)	0	0	198
2015/04/08	R208	06/08/2015	7.99	Put	Bond Future	267.4700	0.2675	232.7100	0.2327	(12.996)	0	0	0
2015/04/08	R208	05/11/2015			Bond Future	7.3404	98.1569	7.2936	98.3593	(0.638)	0.0000	0.0000	0
2015/04/08	R208	05/11/2015	8.48	Call	Bond Future	5,004.9900	5.0050	5,170.9700	5.1710	3.316	0	0	0
2015/04/08	R208	05/11/2015	7.74	Put	Bond Future	856.4600	0.8565	781.5300	0.7815	(8.749)	0	0	0
2015/04/08	R208	05/11/2015	7.75	Call	Bond Future	2,592.2000	2.5922	2,720.4300	2.7204	4.947	0	0	0
2015/04/08	R208	05/11/2015	7.76	Call	Bond Future	2,621.1500	2.6212	2,750.2000	2.7502	4.923	0	0	0
2015/04/08	R208	05/11/2015	8.48	Put	Bond Future	232.1600	0.2322	195.8000	0.1958	(15.662)	0	0	2,200
2015/04/08	R208	05/11/2015	7.74	Call	Bond Future	2,563.3900	2.5634	2,690.8000	2.6908	4.970	0	0	0
2015/04/08	R208	05/11/2015	7.76	Put	Bond Future	829.7600	0.8298	756.4700	0.7565	(8.833)	0	0	0
2015/04/08	R208	05/11/2015	7.75	Put	Bond Future	843.0300	0.8430	768.9200	0.7689	(8.791)	0	0	0
2015/04/08	R209	07/05/2015			Bond Future	8.2216	81.1826	8.1444	81.8366	(0.939)	0.0000	0.0000	22,791
2015/04/08	R209	07/05/2015	8.99	Put	Bond Future	30.8700	0.0309	16.3100	0.0163	(47.166)	0	0	0
2015/04/08	R209	07/05/2015	7.30	Call	Bond Future	4.3200	0.0043	6.5500	0.0066	51.620	0	0	0
2015/04/08	R209	07/05/2015	8.30	Put	Bond Future	942.6100	0.9426	678.5200	0.6785	(28.017)	0	0	700
2015/04/08	R209	07/05/2015	9.01	Put	Bond Future	27.2600	0.0273	14.2700	0.0143	(47.652)	0	0	0
2015/04/08	R209	07/05/2015	8.99	Call	Bond Future	6,129.7300	6.1297	6,769.1600	6.7692	10.432	0	0	0
2015/04/08	R209	07/05/2015	9.00	Put	Bond Future	29.0200	0.0290	15.2500	0.0152	(47.450)	0	0	0
2015/04/08	R209	07/05/2015	9.00	Call	Bond Future	6,202.5500	6.2025	6,842.7700	6.8428	10.322	0	0	0
2015/04/08	R209	07/05/2015	7.30	Put	Bond Future	8,363.0800	8.3631	7,711.3200	7.7113	(7.793)	0	0	0
2015/04/08	R209	07/05/2015	8.30	Call	Bond Future	1,599.0200	1.5990	1,988.9200	1.9889	24.384	0	0	0
2015/04/08	R209	07/05/2015	9.01	Call	Bond Future	6,275.3500	6.2753	6,916.3500	6.9163	10.215	0	0	0
2015/04/08	R209	06/08/2015	8.99	Put	Bond Future	610.7400	0.6107	499.0500	0.4991	(18.288)	0	0	0
2015/04/08	R209	06/08/2015			Bond Future	8.2650	82.4801	8.1860	83.1430	(0.956)	0.0000	0.0000	0
2015/04/08	R209	06/08/2015	9.01	Put	Bond Future	584.4900	0.5845	476.7200	0.4767	(18.438)	0	0	0
2015/04/08	R209	06/08/2015	9.90	Call	Bond Future	12,112.7600	12.1128	12,757.2000	12.7572	5.320	0	0	0
2015/04/08	R209	06/08/2015	9.00	Call	Bond Future	6,390.2200	6.3902	6,943.3500	6.9434	8.656	0	0	0
2015/04/08	R209	06/08/2015	9.01	Call	Bond Future	6,451.6000	6.4516	7,006.6800	7.0067	8.604	0	0	0
2015/04/08	R209	06/08/2015	9.00	Put	Bond Future	597.4900	0.5975	487.7700	0.4878	(18.363)	0	0	0
2015/04/08	R209	06/08/2015	8.99	Call	Bond Future	6,328.9800	6.3290	6,880.1400	6.8801	8.709	0	0	0
2015/04/08	R209	06/08/2015	9.90	Put	Bond Future	57.9600	0.0580	39.5500	0.0396	(31.763)	0	0	2,914
2015/04/08	R209	05/11/2015	7.99	Put	Bond Future	4,798.4800	4.7985	4,374.9000	4.3749	(8.827)	0	0	0
2015/04/08	R209	05/11/2015			Bond Future	8.3003	80.6935	8.2193	81.3672	(0.976)	0.0000	0.0000	0
2015/04/08	R209	05/11/2015	8.01	Put	Bond Future	4,690.1700	4.6902	4,271.9300	4.2719	(8.917)	0	0	0
2015/04/08	R209	05/11/2015	7.99	Call	Bond Future	2,171.0300	2.1710	2,421.2100	2.4212	11.524	0	0	0
2015/04/08	R209	05/11/2015	8.00	Put	Bond Future	4,744.1100	4.7441	4,323.2000	4.3232	(8.872)	0	0	0
2015/04/08	R209	05/11/2015	8.00	Call	Bond Future	2,203.3300	2.2033	2,456.1800	2.4562	11.476	0	0	0
2015/04/08	R209	05/11/2015	8.01	Call	Bond Future	2,235.9200	2.2359	2,491.4400	2.4914	11.428	0	0	0
2015/04/08	R210	07/05/2015			Bond Future	175.5080	175.5080	175.9978	175.9978	0.279	0.0000	0.0000	833
2015/04/08	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R210	07/05/2015	176.99	Put	Bond Future	1,481.9800	1.4820	992.1500	0.9922	(33.052)	0	0	0
2015/04/08	R210	07/05/2015	177.01	Put	Bond Future	1,501.9800	1.5020	1,012.1500	1.0122	(32.612)	0	0	0
2015/04/08	R210	07/05/2015	177.00	Put	Bond Future	1,491.9800	1.4920	1,002.1500	1.0022	(32.831)	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
2015/04/08	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R210	06/08/2015			Bond Future	178.3279	178.3279	178.8219	178.8219	0.277	0.0000	0.0000	0
2015/04/08	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R210	06/08/2015	178.99	Put	Bond Future	662.1000	0.6621	168.1400	0.1681	(74.605)	0	0	0
2015/04/08	R210	06/08/2015	179.01	Put	Bond Future	682.1000	0.6821	188.1400	0.1881	(72.418)	0	0	0
2015/04/08	R210	06/08/2015	179.00	Put	Bond Future	672.1000	0.6721	178.1400	0.1781	(73.495)	0	0	0
2015/04/08	R211	07/05/2015	134.99	Put	Bond Future	4,128.1800	4.1282	4,109.4500	4.1094	(0.454)	0	0	0
2015/04/08	R211	07/05/2015			Bond Future	130.8618	130.8618	130.8806	130.8806	0.014	0.0000	0.0000	1,120
2015/04/08	R211	07/05/2015	135.01	Put	Bond Future	4,148.1800	4.1482	4,129.4500	4.1294	(0.452)	0	0	0
2015/04/08	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R211	07/05/2015	135.00	Put	Bond Future	4,138.1800	4.1382	4,119.4500	4.1194	(0.453)	0	0	0
2015/04/08	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R211	06/08/2015			Bond Future	131.3470	131.3470	131.3633	131.3633	0.012	0.0000	0.0000	0
2015/04/08	R211	06/08/2015	134.99	Put	Bond Future	3,643.0000	3.6430	3,626.6900	3.6267	(0.448)	0	0	0
2015/04/08	R211	06/08/2015	135.01	Put	Bond Future	3,663.0000	3.6630	3,646.6900	3.6467	(0.445)	0	0	0
2015/04/08	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R211	06/08/2015	135.00	Put	Bond Future	3,653.0000	3.6530	3,636.6900	3.6367	(0.446)	0	0	0
2015/04/08	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R212	07/05/2015			Bond Future	137.2705	137.2705	137.5360	137.5360	0.193	0.0000	0.0000	1,145
2015/04/08	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R212	07/05/2015	140.99	Put	Bond Future	3,719.4700	3.7195	3,453.9500	3.4539	(7.139)	0	0	0
2015/04/08	R212	07/05/2015	141.01	Put	Bond Future	3,739.4700	3.7395	3,473.9500	3.4739	(7.100)	0	0	0
2015/04/08	R212	07/05/2015	141.00	Put	Bond Future	3,729.4700	3.7295	3,463.9500	3.4639	(7.120)	0	0	0
2015/04/08	R212	06/08/2015	141.01	Put	Bond Future	3,309.2200	3.3092	3,042.2800	3.0423	(8.067)	0	0	0
2015/04/08	R212	06/08/2015			Bond Future	137.7008	137.7008	137.9677	137.9677	0.194	0.0000	0.0000	0
2015/04/08	R212	06/08/2015	141.00	Put	Bond Future	3,299.2200	3.2992	3,032.2800	3.0323	(8.091)	0	0	0
2015/04/08	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R212	06/08/2015	140.99	Put	Bond Future	3,289.2200	3.2892	3,022.2800	3.0223	(8.116)	0	0	0
2015/04/08	R213	07/05/2015	8.74	Call	Bond Future	4,968.5600	4.9686	5,535.7800	5.5358	11.416	0	0	0
2015/04/08	R213	07/05/2015	8.75	Put	Bond Future	61.0500	0.0611	34.1500	0.0342	(44.062)	0	0	0
2015/04/08	R213	07/05/2015			Bond Future	8.1178	91.5182	8.0455	92.1137	(0.891)	0.0000	0.0000	16,829
2015/04/08	R213	07/05/2015	8.75	Call	Bond Future	5,040.5500	5.0406	5,609.2100	5.6092	11.282	0	0	0
2015/04/08	R213	07/05/2015	8.76	Call	Bond Future	5,112.6300	5.1126	5,682.6600	5.6827	11.149	0	0	0
2015/04/08	R213	07/05/2015	8.74	Put	Bond Future	64.7600	0.0648	36.4200	0.0364	(43.762)	0	0	0
2015/04/08	R213	07/05/2015	8.76	Put	Bond Future	57.5300	0.0575	32.0000	0.0320	(44.377)	0	0	0
2015/04/08	R213	06/08/2015			Bond Future	8.1642	92.9809	8.0900	93.5841	(0.909)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/08	R213	06/08/2015	8.49	Put	Bond Future	1,314.4400	1.3144	1,109.4700	1.1095	(15.594)	0	0	0
2015/04/08	R213	06/08/2015	8.51	Put	Bond Future	1,263.5800	1.2636	1,064.7100	1.0647	(15.739)	0	0	0
2015/04/08	R213	06/08/2015	8.49	Call	Bond Future	3,897.3900	3.8974	4,295.6800	4.2957	10.219	0	0	0
2015/04/08	R213	06/08/2015	8.50	Put	Bond Future	1,288.6200	1.2886	1,086.9000	1.0869	(15.654)	0	0	0
2015/04/08	R213	06/08/2015	8.50	Call	Bond Future	3,949.1800	3.9492	4,350.7200	4.3507	10.168	0	0	0
2015/04/08	R213	06/08/2015	8.51	Call	Bond Future	4,001.6500	4.0017	4,406.0400	4.4060	10.106	0	0	0
2015/04/08	R213	05/11/2015	7.76	Call	Bond Future	1,670.4800	1.6705	1,845.8900	1.8459	10.501	0	0	0
2015/04/08	R213	05/11/2015			Bond Future	8.2036	90.9710	8.1273	91.5842	(0.931)	0.0000	0.0000	0
2015/04/08	R213	05/11/2015	7.74	Call	Bond Future	1,616.7600	1.6168	1,787.9100	1.7879	10.586	0	0	0
2015/04/08	R213	05/11/2015	7.75	Call	Bond Future	1,643.6000	1.6436	1,816.7500	1.8168	10.535	0	0	0
2015/04/08	R213	05/11/2015	7.74	Put	Bond Future	5,432.7800	5.4328	4,990.7200	4.9907	(8.137)	0	0	0
2015/04/08	R213	05/11/2015	7.76	Put	Bond Future	5,317.2700	5.3173	4,879.4700	4.8795	(8.234)	0	0	0
2015/04/08	R213	05/11/2015	7.75	Put	Bond Future	5,374.9500	5.3750	4,934.8900	4.9349	(8.187)	0	0	0
2015/04/08	R214	07/05/2015			Bond Future	8.2557	82.6446	8.1786	83.3437	(0.933)	0.0000	0.0000	15,271
2015/04/08	R214	07/05/2015	9.15	Call	Bond Future	7,471.3200	7.4713	8,162.7000	8.1627	9.254	0	0	0
2015/04/08	R214	07/05/2015	9.16	Call	Bond Future	7,547.3000	7.5473	8,239.1100	8.2391	9.166	0	0	0
2015/04/08	R214	07/05/2015	9.14	Put	Bond Future	17.3100	0.0173	9.1600	0.0092	(47.083)	0	0	0
2015/04/08	R214	07/05/2015	9.16	Put	Bond Future	15.2400	0.0152	7.9900	0.0080	(47.572)	0	0	0
2015/04/08	R214	07/05/2015	9.15	Put	Bond Future	16.2400	0.0162	8.5600	0.0086	(47.291)	0	0	0
2015/04/08	R214	07/05/2015	9.14	Call	Bond Future	7,395.2800	7.3953	8,086.1900	8.0862	9.343	0	0	0
2015/04/08	R214	06/08/2015	8.76	Put	Bond Future	1,150.7300	1.1507	975.5200	0.9755	(15.226)	0	0	0
2015/04/08	R214	06/08/2015			Bond Future	8.2967	83.9656	8.2179	84.6742	(0.950)	0.0000	0.0000	0
2015/04/08	R214	06/08/2015	8.75	Put	Bond Future	1,173.7900	1.1738	995.8200	0.9958	(15.162)	0	0	0
2015/04/08	R214	06/08/2015	8.74	Call	Bond Future	5,003.7000	5.0037	5,531.4600	5.5315	10.547	0	0	0
2015/04/08	R214	06/08/2015	8.75	Call	Bond Future	5,062.7700	5.0628	5,593.4600	5.5935	10.482	0	0	0
2015/04/08	R214	06/08/2015	8.76	Call	Bond Future	5,122.0900	5.1221	5,655.5400	5.6555	10.415	0	0	0
2015/04/08	R214	06/08/2015	8.74	Put	Bond Future	1,197.2300	1.1972	1,016.3300	1.0163	(15.110)	0	0	0
2015/04/08	R214	05/11/2015			Bond Future	8.3318	82.0600	8.2510	82.7804	(0.969)	0.0000	0.0000	0
2015/04/08	R214	05/11/2015	7.99	Put	Bond Future	5,326.7500	5.3267	4,912.4500	4.9125	(7.778)	0	0	0
2015/04/08	R214	05/11/2015	8.00	Put	Bond Future	5,266.4100	5.2664	4,855.3100	4.8553	(7.806)	0	0	0
2015/04/08	R214	05/11/2015	8.01	Put	Bond Future	5,206.7800	5.2068	4,798.6500	4.7987	(7.838)	0	0	0
2015/04/08	R214	05/11/2015	7.99	Call	Bond Future	2,206.8900	2.2069	2,512.9400	2.5129	13.868	0	0	0
2015/04/08	R214	05/11/2015	8.00	Call	Bond Future	2,240.5300	2.2405	2,549.7800	2.5498	13.803	0	0	0
2015/04/08	R214	05/11/2015	8.01	Call	Bond Future	2,274.7100	2.2747	2,586.9300	2.5869	13.726	0	0	0
2015/04/08	R214	04/02/2016			Bond Future	8.3612	83.5022	8.2788	84.2320	(0.986)	0.0000	0.0000	4,320
2015/04/08	R214	04/02/2016	7.99	Put	Bond Future	6,123.2500	6.1233	5,720.4800	5.7205	(6.578)	0	0	0
2015/04/08	R214	04/02/2016	8.00	Call	Bond Future	2,785.9300	2.7859	3,115.8500	3.1158	11.842	0	0	0
2015/04/08	R214	04/02/2016	8.01	Call	Bond Future	2,820.7800	2.8208	3,153.5500	3.1536	11.797	0	0	0
2015/04/08	R214	04/02/2016	7.99	Call	Bond Future	2,751.3200	2.7513	3,078.4000	3.0784	11.888	0	0	0
2015/04/08	R214	04/02/2016	8.01	Put	Bond Future	6,005.3800	6.0054	5,608.3000	5.6083	(6.612)	0	0	0
2015/04/08	R214	04/02/2016	8.00	Put	Bond Future	6,064.1100	6.0641	5,664.1800	5.6642	(6.595)	0	0	0
2015/04/08	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R248	07/05/2015			Bond Future	8.3111	106.6306	8.2390	107.4782	(0.867)	0.0000	0.0000	34,121
2015/04/08	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R248	07/05/2015	9.26	Call	Bond Future	10,143.3000	10.1433	10,990.8600	10.9909	8.356	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
2015/04/08	R248	07/05/2015	9.24	Call	Bond Future	9,947.5000	9.9475	10,795.0600	10.7951	8.520	0	0	0
2015/04/08	R248	07/05/2015	9.25	Call	Bond Future	10,045.4900	10.0455	10,893.0500	10.8931	8.437	0	0	0
2015/04/08	R248	06/08/2015	8.76	Call	Bond Future	4,527.5200	4.5275	5,386.5500	5.3865	18.974	0	0	0
2015/04/08	R248	06/08/2015			Bond Future	8.3531	108.3349	8.2794	109.1939	(0.883)	0.0000	0.0000	745
2015/04/08	R248	06/08/2015	8.74	Call	Bond Future	4,313.0000	4.3130	5,172.0300	5.1720	19.917	0	0	0
2015/04/08	R248	06/08/2015	8.75	Call	Bond Future	4,420.3600	4.4204	5,279.3900	5.2794	19.433	0	0	0
2015/04/08	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R248	05/11/2015	8.01	Put	Bond Future	4,511.1100	4.5111	3,637.9200	3.6379	(19.356)	0	0	0
2015/04/08	R248	05/11/2015			Bond Future	8.3893	105.6923	8.3137	106.5655	(0.901)	0.0000	0.0000	0
2015/04/08	R248	05/11/2015	8.00	Put	Bond Future	4,634.5700	4.6346	3,761.3800	3.7614	(18.841)	0	0	0
2015/04/08	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/08	R248	05/11/2015	7.99	Put	Bond Future	4,758.2800	4.7583	3,885.0900	3.8851	(18.351)	0	0	0

Total

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