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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/04/2015 TO 10/04/2015

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
2015/04/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	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
2015/04/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2025	07/05/2015			Bond Future	119.6312	119.6312	120.0339	120.0339	0.337	0.0000	0.0000	16
2015/04/10	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2025	07/05/2015	120.99	Put	Bond Future	1,358.8100	1.3588	956.0600	0.9561	(29.640)	0	0	0
2015/04/10	2025	07/05/2015	121.01	Put	Bond Future	1,378.8100	1.3788	976.0600	0.9761	(29.210)	0	0	0
2015/04/10	2025	07/05/2015	121.00	Put	Bond Future	1,368.8100	1.3688	966.0600	0.9661	(29.423)	0	0	0
2015/04/10	2025	06/08/2015	120.99	Put	Bond Future	604.5900	0.6046	196.9200	0.1969	(67.429)	0	0	0
2015/04/10	2025	06/08/2015			Bond Future	120.3854	120.3854	120.7931	120.7931	0.339	0.0000	0.0000	0
2015/04/10	2025	06/08/2015	121.01	Put	Bond Future	624.5900	0.6246	216.9200	0.2169	(65.270)	0	0	0
2015/04/10	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2025	06/08/2015	121.00	Put	Bond Future	614.5900	0.6146	206.9200	0.2069	(66.332)	0	0	0
2015/04/10	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2030	07/05/2015			Bond Future	8.0119	102.1105	8.0870	101.4714	0.937	0.0000	0.0000	7,046
2015/04/10	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2030	07/05/2015	8.74	Call	Bond Future	5,963.0600	5.9631	5,323.9400	5.3239	(10.718)	0	0	0
2015/04/10	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2030	07/05/2015	8.75	Call	Bond Future	6,041.4300	6.0414	5,402.3100	5.4023	(10.579)	0	0	0
2015/04/10	2030	07/05/2015	8.76	Call	Bond Future	6,119.7000	6.1197	5,480.5800	5.4806	(10.444)	0	0	0
2015/04/10	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2030	06/08/2015			Bond Future	8.0620	99.7320	8.1397	99.0812	0.963	0.0000	0.0000	0
2015/04/10	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2030	06/08/2015	7.74	Put	Bond Future	2,763.7000	2.7637	3,414.5400	3.4145	23.550	0	0	0
2015/04/10	2030	06/08/2015	7.76	Put	Bond Future	2,588.9600	2.5890	3,239.8000	3.2398	25.139	0	0	0
2015/04/10	2030	06/08/2015	7.75	Put	Bond Future	2,676.2800	2.6763	3,327.1200	3.3271	24.319	0	0	0
2015/04/10	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2032	07/05/2015			Bond Future	8.1159	102.1535	8.1859	101.5130	0.863	0.0000	0.0000	126
2015/04/10	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2032	07/05/2015	8.50	Call	Bond Future	3,441.7900	3.4418	2,801.3000	2.8013	(18.609)	0	0	0
2015/04/10	2032	07/05/2015	8.51	Call	Bond Future	3,529.1000	3.5291	2,888.6100	2.8886	(18.149)	0	0	0
2015/04/10	2032	07/05/2015	8.49	Call	Bond Future	3,354.3600	3.3544	2,713.8700	2.7139	(19.094)	0	0	0
2015/04/10	2032	06/08/2015	8.50	Call	Bond Future	2,985.0400	2.9850	2,332.8500	2.3328	(21.849)	0	0	0
2015/04/10	2032	06/08/2015			Bond Future	8.1635	103.7840	8.2358	103.1318	0.885	0.0000	0.0000	0
2015/04/10	2032	06/08/2015	8.51	Call	Bond Future	3,071.7700	3.0718	2,419.5800	2.4196	(21.232)	0	0	0

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2015/04/10	2032	06/08/2015	8.49	Call	Bond Future	2,898.2000	2.8982	2,246.0100	2.2460	(22.503)	0	0	0
2015/04/10	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2032	05/11/2015			Bond Future	8.2019	101.3391	8.2763	100.6761	0.907	0.0000	0.0000	0
2015/04/10	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2032	05/11/2015	7.99	Put	Bond Future	1,923.9400	1.9239	2,586.9000	2.5869	34.458	0	0	0
2015/04/10	2032	05/11/2015	8.01	Put	Bond Future	1,740.1000	1.7401	2,403.0600	2.4031	38.099	0	0	0
2015/04/10	2032	05/11/2015	8.00	Put	Bond Future	1,831.9600	1.8320	2,494.9200	2.4949	36.189	0	0	0
2015/04/10	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2037	07/05/2015			Bond Future	8.2110	105.2568	8.2810	104.5406	0.853	0.0000	0.0000	32,365
2015/04/10	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2037	07/05/2015	9.01	Call	Bond Future	7,734.0900	7.7341	7,017.9200	7.0179	(9.260)	0	0	0
2015/04/10	2037	07/05/2015	8.99	Call	Bond Future	7,551.7600	7.5518	6,835.5900	6.8356	(9.483)	0	0	0
2015/04/10	2037	07/05/2015	9.00	Call	Bond Future	7,642.9900	7.6430	6,926.8200	6.9268	(9.370)	0	0	0
2015/04/10	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2037	06/08/2015			Bond Future	8.2588	102.6781	8.3310	101.9490	0.873	0.0000	0.0000	1,954
2015/04/10	2037	06/08/2015	8.75	Call	Bond Future	4,809.1100	4.8091	4,079.9700	4.0800	(15.162)	0	0	0
2015/04/10	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2037	06/08/2015	8.76	Call	Bond Future	4,903.3400	4.9033	4,174.2000	4.1742	(14.870)	0	0	0
2015/04/10	2037	06/08/2015	8.74	Call	Bond Future	4,714.7400	4.7147	3,985.6000	3.9856	(15.465)	0	0	0
2015/04/10	2037	05/11/2015	7.99	Put	Bond Future	3,136.2500	3.1363	3,877.4400	3.8774	23.633	0	0	0
2015/04/10	2037	05/11/2015	8.01	Put	Bond Future	2,925.6600	2.9257	3,666.8500	3.6669	25.334	0	0	0
2015/04/10	2037	05/11/2015			Bond Future	8.2944	104.3718	8.3684	103.6306	0.893	0.0000	0.0000	0
2015/04/10	2037	05/11/2015	8.00	Put	Bond Future	3,030.8700	3.0309	3,772.0600	3.7721	24.455	0	0	0
2015/04/10	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2038	07/05/2015			Bond Future	128.9462	128.9462	128.9228	128.9228	(0.018)	0.0000	0.0000	2,657
2015/04/10	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2038	07/05/2015	126.99	Call	Bond Future	1,956.2200	1.9562	1,932.8100	1.9328	(1.197)	0	0	0
2015/04/10	2038	07/05/2015	127.00	Call	Bond Future	1,946.2200	1.9462	1,922.8100	1.9228	(1.203)	0	0	0
2015/04/10	2038	07/05/2015	127.01	Call	Bond Future	1,936.2200	1.9362	1,912.8100	1.9128	(1.209)	0	0	0
2015/04/10	2038	06/08/2015	128.01	Call	Bond Future	1,694.3300	1.6943	1,668.8100	1.6688	(1.506)	0	0	0
2015/04/10	2038	06/08/2015			Bond Future	129.7043	129.7043	129.6788	129.6788	(0.020)	0.0000	0.0000	0
2015/04/10	2038	06/08/2015	127.99	Call	Bond Future	1,714.3300	1.7143	1,688.8100	1.6888	(1.489)	0	0	0
2015/04/10	2038	06/08/2015	128.00	Call	Bond Future	1,704.3300	1.7043	1,678.8100	1.6788	(1.497)	0	0	0
2015/04/10	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	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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2015/04/10	2044	07/05/2015			Bond Future	8.2652	107.7122	8.3352	106.9190	0.847	0.0000	0.0000	9,496
2015/04/10	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2044	07/05/2015	9.01	Call	Bond Future	7,950.7600	7.9508	7,157.5300	7.1575	(9.977)	0	0	0
2015/04/10	2044	07/05/2015	8.99	Call	Bond Future	7,750.6800	7.7507	6,957.4500	6.9575	(10.234)	0	0	0
2015/04/10	2044	07/05/2015	9.00	Call	Bond Future	7,850.8000	7.8508	7,057.5700	7.0576	(10.104)	0	0	0
2015/04/10	2044	06/08/2015	8.76	Call	Bond Future	4,871.9800	4.8720	4,064.4900	4.0645	(16.574)	0	0	0
2015/04/10	2044	06/08/2015			Bond Future	8.3105	105.0474	8.3826	104.2399	0.867	0.0000	0.0000	0
2015/04/10	2044	06/08/2015	8.74	Call	Bond Future	4,663.3600	4.6634	3,855.8700	3.8559	(17.316)	0	0	0
2015/04/10	2044	06/08/2015	8.75	Call	Bond Future	4,767.7600	4.7678	3,960.2700	3.9603	(16.936)	0	0	0
2015/04/10	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2044	05/11/2015			Bond Future	8.3444	106.7802	8.4182	105.9594	0.885	0.0000	0.0000	0
2015/04/10	2044	05/11/2015	8.24	Put	Bond Future	1,178.8200	1.1788	1,999.5800	1.9996	69.626	0	0	0
2015/04/10	2044	05/11/2015	8.26	Put	Bond Future	951.2600	0.9513	1,772.0200	1.7720	86.281	0	0	0
2015/04/10	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2044	05/11/2015	8.25	Put	Bond Future	1,064.9300	1.0649	1,885.6900	1.8857	77.072	0	0	0
2015/04/10	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2046	07/05/2015			Bond Future	129.1373	129.1373	129.1140	129.1140	(0.018)	0.0000	0.0000	5,889
2015/04/10	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2046	07/05/2015	126.99	Call	Bond Future	2,147.3100	2.1473	2,123.9500	2.1240	(1.088)	0	0	0
2015/04/10	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2046	07/05/2015	127.00	Call	Bond Future	2,137.3100	2.1373	2,113.9500	2.1140	(1.093)	0	0	0
2015/04/10	2046	07/05/2015	127.01	Call	Bond Future	2,127.3100	2.1273	2,103.9500	2.1040	(1.098)	0	0	0
2015/04/10	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2046	06/08/2015			Bond Future	131.2092	131.2092	131.1838	131.1838	(0.019)	0.0000	0.0000	0
2015/04/10	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2046	06/08/2015	129.01	Call	Bond Future	2,199.2500	2.1993	2,173.7700	2.1738	(1.159)	0	0	0
2015/04/10	2046	06/08/2015	128.99	Call	Bond Future	2,219.2500	2.2193	2,193.7700	2.1938	(1.148)	0	0	0
2015/04/10	2046	06/08/2015	129.00	Call	Bond Future	2,209.2500	2.2093	2,183.7700	2.1838	(1.153)	0	0	0
2015/04/10	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2050	07/05/2015			Bond Future	138.8369	138.8369	139.3259	139.3259	0.352	0.0000	0.0000	2,753
2015/04/10	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2050	07/05/2015	135.01	Call	Bond Future	3,826.9300	3.8269	4,315.9100	4.3159	12.777	0	0	0
2015/04/10	2050	07/05/2015	134.99	Call	Bond Future	3,846.9300	3.8469	4,335.9100	4.3359	12.711	0	0	0
2015/04/10	2050	07/05/2015	135.00	Call	Bond Future	3,836.9300	3.8369	4,325.9100	4.3259	12.744	0	0	0
2015/04/10	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2050	06/08/2015			Bond Future	139.6057	139.6057	140.1009	140.1009	0.355	0.0000	0.0000	0
2015/04/10	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	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
2015/04/10	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	2050	06/08/2015	137.01	Call	Bond Future	2,595.6900	2.5957	3,090.8600	3.0909	19.077	0	0	0
2015/04/10	2050	06/08/2015	136.99	Call	Bond Future	2,615.6900	2.6157	3,110.8600	3.1109	18.931	0	0	0
2015/04/10	2050	06/08/2015	137.00	Call	Bond Future	2,605.6900	2.6057	3,100.8600	3.1009	19.003	0	0	0
2015/04/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	AL12	07/05/2015			Index Future	569.2280	569.2280	565.2290	565.2290	(0.703)	0.0000	0.0000	0
2015/04/10	AL37	07/05/2015			Index Future	459.9000	459.9000	458.5730	458.5730	(0.289)	0.0000	0.0000	122
2015/04/10	AL37	06/08/2015			Index Future	467.1620	467.1620	465.8070	465.8070	(0.290)	0.0000	0.0000	0
2015/04/10	AL7T	07/05/2015			Index Future	551.2280	551.2280	548.5590	548.5590	(0.484)	0.0000	0.0000	3
2015/04/10	AL7T	06/08/2015			Index Future	559.9320	559.9320	557.2130	557.2130	(0.486)	0.0000	0.0000	0
2015/04/10	ALBI	07/05/2015			Index Future	504.4480	504.4480	501.9760	501.9760	(0.490)	0.0000	0.0000	573
2015/04/10	ALBI	06/08/2015			Index Future	512.4140	512.4140	509.8950	509.8950	(0.492)	0.0000	0.0000	10
2015/04/10	ALBI	05/11/2015			Index Future	520.9460	520.9460	518.3860	518.3860	(0.491)	0.0000	0.0000	0
2015/04/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	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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2015/04/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/10	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	EL28	07/05/2015			Bond Future	123.1623	123.1623	123.1411	123.1411	(0.017)	0.0000	0.0000	0
2015/04/10	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	EL28	07/05/2015	124.99	Put	Bond Future	1,827.7500	1.8278	1,848.8700	1.8489	1.156	0	0	0
2015/04/10	EL28	07/05/2015	125.01	Put	Bond Future	1,847.7500	1.8478	1,868.8700	1.8689	1.143	0	0	0
2015/04/10	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	EL28	07/05/2015	125.00	Put	Bond Future	1,837.7500	1.8378	1,858.8700	1.8589	1.149	0	0	0
2015/04/10	EL28	06/08/2015	125.00	Call	Bond Future	138.3600	0.1384	115.2200	0.1152	(16.724)	0	0	0
2015/04/10	EL28	06/08/2015			Bond Future	125.1384	125.1384	125.1152	125.1152	(0.018)	0.0000	0.0000	0
2015/04/10	EL28	06/08/2015	125.01	Call	Bond Future	128.3600	0.1284	105.2200	0.1052	(18.027)	0	0	0
2015/04/10	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	EL28	06/08/2015	124.99	Call	Bond Future	148.3600	0.1484	125.2200	0.1252	(15.597)	0	0	0
2015/04/10	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	07/05/2015			Bond Future	9.1235	86.8339	9.1932	86.2876	0.765	0.0000	0.0000	6,576
2015/04/10	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	07/05/2015	9.76	Call	Bond Future	4,794.4700	4.7945	4,248.2300	4.2482	(11.393)	0	0	0
2015/04/10	ES33	07/05/2015	9.74	Call	Bond Future	4,650.0800	4.6501	4,103.8400	4.1038	(11.747)	0	0	0
2015/04/10	ES33	07/05/2015	9.75	Call	Bond Future	4,722.3200	4.7223	4,176.0800	4.1761	(11.567)	0	0	0
2015/04/10	ES33	06/08/2015			Bond Future	9.1969	88.2198	9.2690	87.6636	0.784	0.0000	0.0000	0
2015/04/10	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	06/08/2015	9.61	Call	Bond Future	3,114.0700	3.1141	2,557.9100	2.5579	(17.860)	0	0	0
2015/04/10	ES33	06/08/2015	9.59	Call	Bond Future	2,967.2700	2.9673	2,411.1100	2.4111	(18.743)	0	0	0
2015/04/10	ES33	06/08/2015	9.60	Call	Bond Future	3,040.7200	3.0407	2,484.5600	2.4846	(18.290)	0	0	0
2015/04/10	ES33	05/11/2015	9.00	Put	Bond Future	2,047.1500	2.0472	2,612.5600	2.6126	27.619	0	0	0
2015/04/10	ES33	05/11/2015			Bond Future	9.2628	85.8862	9.3371	85.3208	0.802	0.0000	0.0000	0
2015/04/10	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	ES33	05/11/2015	8.99	Put	Bond Future	2,126.4800	2.1265	2,691.8900	2.6919	26.589	0	0	0
2015/04/10	ES33	05/11/2015	9.01	Put	Bond Future	1,967.9200	1.9679	2,533.3300	2.5333	28.731	0	0	0
2015/04/10	GOVI	07/05/2015	449.99	Call	GOVI	501,720.0000	50.1720	477,810.0000	47.7810	(4.766)	0	0	0
2015/04/10	GOVI	07/05/2015			GOVI	500.1620	500.1620	497.7710	497.7710	(0.478)	0.0000	0.0000	492
2015/04/10	GOVI	07/05/2015	450.00	Call	GOVI	501,620.0000	50.1620	477,710.0000	47.7710	(4.767)	0	0	0
2015/04/10	GOVI	07/05/2015	450.01	Call	GOVI	501,520.0000	50.1520	477,610.0000	47.7610	(4.768)	0	0	0
2015/04/10	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	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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2015/04/10	GOVI	06/08/2015			GOVI	508.0590	508.0590	505.6230	505.6230	(0.479)	0.0000	0.0000	29
2015/04/10	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	GOVI	06/08/2015	499.99	Call	GOVI	80,690.0000	8.0690	56,330.0000	5.6330	(30.190)	0	0	0
2015/04/10	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	GOVI	06/08/2015	500.00	Call	GOVI	80,590.0000	8.0590	56,230.0000	5.6230	(30.227)	0	0	0
2015/04/10	GOVI	06/08/2015	500.01	Call	GOVI	80,490.0000	8.0490	56,130.0000	5.6130	(30.265)	0	0	0
2015/04/10	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	GOVI	05/11/2015			GOVI	516.5190	516.5190	514.0420	514.0420	(0.480)	0.0000	0.0000	0
2015/04/10	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	GOVI	05/11/2015	529.99	Put	GOVI	134,710.0000	13.4710	159,480.0000	15.9480	18.388	0	0	0
2015/04/10	GOVI	05/11/2015	530.01	Put	GOVI	134,910.0000	13.4910	159,680.0000	15.9680	18.360	0	0	0
2015/04/10	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	GOVI	05/11/2015	530.00	Put	GOVI	134,810.0000	13.4810	159,580.0000	15.9580	18.374	0	0	0
2015/04/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/10	IGOV	07/05/2015			Index Future	227.8010	227.8010	227.8520	227.8520	0.022	0.0000	0.0000	1,013
2015/04/10	IGOV	06/08/2015			Index Future	231.4160	231.4160	231.4650	231.4650	0.021	0.0000	0.0000	98
2015/04/10	IGOV	05/11/2015			Index Future	235.2890	235.2890	235.3370	235.3370	0.020	0.0000	0.0000	0
2015/04/10	ILBI	07/05/2015			Index Future	616.6430	616.6430	616.7690	616.7690	0.020	0.0000	0.0000	0
2015/04/10	ILBI	06/08/2015			Index Future	626.6380	626.6380	626.7640	626.7640	0.020	0.0000	0.0000	159
2015/04/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/10	JBAF	15/04/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	1,000
2015/04/10	JBAF	20/05/2015			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2015/04/10	JBAF	17/06/2015			Jibar Tradeable Future	6.2000	93.8000	6.2000	93.8000	0.000	0.0000	0.0000	5,000
2015/04/10	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/04/10	JBAF	19/08/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/04/10	JBAF	16/09/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/04/10	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/04/10	JBAF	16/03/2016			Jibar Tradeable Future	6.7400	93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2015/04/10	JBAF	15/06/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/04/10	JBAF	21/09/2016			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2015/04/10	JBAF	21/12/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2015/04/10	JBAF	15/03/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0

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2015/04/10	R023	07/05/2015	8.14	Call	Bond Future	3,835.6300	3.8356	3,432.2200	3.4322	(10.517)	0	0	0
2015/04/10	R023	07/05/2015	8.15	Put	Bond Future	16.3700	0.0164	25.4500	0.0254	55.467	0	0	0
2015/04/10	R023	07/05/2015			Bond Future	7.4762	103.1167	7.5465	102.7036	0.940	0.0000	0.0000	15,264
2015/04/10	R023	07/05/2015	8.15	Call	Bond Future	3,890.4800	3.8905	3,486.4300	3.4864	(10.386)	0	0	0
2015/04/10	R023	07/05/2015	8.16	Call	Bond Future	3,945.3800	3.9454	3,540.7300	3.5407	(10.256)	0	0	0
2015/04/10	R023	07/05/2015	8.14	Put	Bond Future	17.6400	0.0176	27.3600	0.0274	55.102	0	0	0
2015/04/10	R023	07/05/2015	8.16	Put	Bond Future	15.1800	0.0152	23.6600	0.0237	55.863	0	0	0
2015/04/10	R023	06/08/2015	9.07	Put	Bond Future	21.1100	0.0211	27.3400	0.0273	29.512	0	0	911
2015/04/10	R023	06/08/2015	8.24	Call	Bond Future	4,320.1200	4.3201	3,962.3400	3.9623	(8.282)	0	0	0
2015/04/10	R023	06/08/2015			Bond Future	7.5222	104.7626	7.5959	104.3413	0.980	0.0000	0.0000	0
2015/04/10	R023	06/08/2015	9.07	Call	Bond Future	8,422.0900	8.4221	8,007.0800	8.0071	(4.928)	0	0	0
2015/04/10	R023	06/08/2015	8.26	Put	Bond Future	294.6800	0.2947	355.4900	0.3555	20.636	0	0	0
2015/04/10	R023	06/08/2015	8.25	Put	Bond Future	302.4200	0.3024	364.5500	0.3645	20.544	0	0	0
2015/04/10	R023	06/08/2015	8.24	Put	Bond Future	310.3400	0.3103	373.8000	0.3738	20.449	0	0	0
2015/04/10	R023	06/08/2015	8.25	Call	Bond Future	4,366.6500	4.3667	4,007.5400	4.0075	(8.224)	0	0	0
2015/04/10	R023	06/08/2015	8.26	Call	Bond Future	4,413.3100	4.4133	4,052.8800	4.0529	(8.167)	0	0	0
2015/04/10	R186	07/05/2015	7.40	Call	Bond Future	388.2000	0.3882	243.8800	0.2439	(37.177)	0	0	0
2015/04/10	R186	07/05/2015	8.10	Put	Bond Future	125.2900	0.1253	185.3700	0.1854	47.953	0	0	4,229
2015/04/10	R186	07/05/2015			Bond Future	7.6411	125.8286	7.7163	125.1762	0.985	7.7474	7.7098	37,980
2015/04/10	R186	07/05/2015	7.50	Put	Bond Future	1,874.7800	1.8748	2,315.8800	2.3159	23.528	0	0	4,229
2015/04/10	R186	07/05/2015	8.25	Call	Bond Future	5,195.1100	5.1951	4,568.9300	4.5689	(12.053)	0	0	0
2015/04/10	R186	07/05/2015	7.30	Call	Bond Future	219.6800	0.2197	128.7200	0.1287	(41.406)	0	0	0
2015/04/10	R186	07/05/2015	7.80	Put	Bond Future	598.4200	0.5984	809.8700	0.8099	35.335	0	0	300
2015/04/10	R186	07/05/2015	7.45	Put	Bond Future	2,180.8200	2.1808	2,656.9200	2.6569	21.831	0	0	4,229
2015/04/10	R186	07/05/2015	8.00	Put	Bond Future	221.7200	0.2217	318.7300	0.3187	43.753	0	0	4,229
2015/04/10	R186	07/05/2015	8.24	Put	Bond Future	51.9100	0.0519	79.7600	0.0798	53.651	0	0	0
2015/04/10	R186	07/05/2015	8.05	Put	Bond Future	167.6900	0.1677	244.6100	0.2446	45.870	0	0	4,229
2015/04/10	R186	07/05/2015	8.26	Put	Bond Future	45.4200	0.0454	70.1500	0.0701	54.447	0	0	0
2015/04/10	R186	07/05/2015	7.40	Put	Bond Future	2,511.3800	2.5114	3,019.4900	3.0195	20.232	0	0	4,229
2015/04/10	R186	07/05/2015	7.50	Call	Bond Future	638.4000	0.6384	427.0700	0.4271	(33.103)	0	0	0
2015/04/10	R186	07/05/2015	8.25	Put	Bond Future	48.5700	0.0486	74.8200	0.0748	54.046	0	0	0
2015/04/10	R186	07/05/2015	8.10	Call	Bond Future	4,032.1300	4.0321	3,439.7800	3.4398	(14.691)	0	0	0
2015/04/10	R186	07/05/2015	8.26	Call	Bond Future	5,273.9700	5.2740	4,646.2700	4.6463	(11.902)	0	0	0
2015/04/10	R186	07/05/2015	7.30	Put	Bond Future	3,238.3700	3.2384	3,799.8400	3.7998	17.338	0	0	0
2015/04/10	R186	07/05/2015	7.45	Call	Bond Future	502.1200	0.5021	325.7900	0.3258	(35.117)	0	0	0
2015/04/10	R186	07/05/2015	7.80	Call	Bond Future	1,971.1400	1.9711	1,530.1600	1.5302	(22.372)	0	0	0
2015/04/10	R186	07/05/2015	8.00	Call	Bond Future	3,292.0300	3.2920	2,736.6100	2.7366	(16.872)	0	0	0
2015/04/10	R186	07/05/2015	8.24	Call	Bond Future	5,116.3600	5.1164	4,491.7800	4.4918	(12.208)	0	0	0
2015/04/10	R186	07/05/2015	8.05	Call	Bond Future	3,657.2800	3.6573	3,081.7700	3.0818	(15.736)	0	0	0
2015/04/10	R186	06/08/2015	8.90	Put	Bond Future	129.3100	0.1293	162.4000	0.1624	25.590	0	0	5,350
2015/04/10	R186	06/08/2015	8.00	Put	Bond Future	1,279.1900	1.2792	1,495.5300	1.4955	16.912	0	0	0
2015/04/10	R186	06/08/2015			Bond Future	7.6858	122.5399	7.7640	121.8753	1.018	0.0000	0.0000	340
2015/04/10	R186	06/08/2015	8.00	Call	Bond Future	3,919.2200	3.9192	3,470.9400	3.4709	(11.438)	0	0	0
2015/04/10	R186	06/08/2015	8.01	Call	Bond Future	3,975.5200	3.9755	3,523.9100	3.5239	(11.360)	0	0	0
2015/04/10	R186	06/08/2015	7.99	Call	Bond Future	3,863.2900	3.8633	3,418.3600	3.4184	(11.517)	0	0	0
2015/04/10	R186	06/08/2015	7.75	Call	Bond Future	2,638.9200	2.6389	2,280.7600	2.2808	(13.572)	0	0	1,000
2015/04/10	R186	06/08/2015	8.90	Call	Bond Future	9,909.7100	9.9097	9,278.1800	9.2782	(6.373)	0	0	0

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2015/04/10	R186	06/08/2015	7.99	Put	Bond Future	1,306.0700	1.3061	1,525.7600	1.5258	16.821	0	0	0
2015/04/10	R186	06/08/2015	7.75	Put	Bond Future	2,093.1600	2.0932	2,399.6200	2.3996	14.641	0	0	0
2015/04/10	R186	06/08/2015	8.01	Put	Bond Future	1,252.7500	1.2528	1,465.7600	1.4658	17.003	0	0	0
2015/04/10	R186	05/11/2015	8.24	Call	Bond Future	5,705.4300	5.7054	5,223.7300	5.2237	(8.443)	0	0	0
2015/04/10	R186	05/11/2015	8.25	Put	Bond Future	1,422.9100	1.4229	1,614.5400	1.6145	13.467	0	0	0
2015/04/10	R186	05/11/2015			Bond Future	7.7184	124.5606	7.7995	123.8850	1.050	0.0000	0.0000	0
2015/04/10	R186	05/11/2015	9.00	Put	Bond Future	369.1400	0.3691	433.6900	0.4337	17.487	0	0	2,600
2015/04/10	R186	05/11/2015	8.24	Put	Bond Future	1,445.7400	1.4457	1,639.7000	1.6397	13.416	0	0	0
2015/04/10	R186	05/11/2015	8.26	Put	Bond Future	1,400.6800	1.4007	1,590.0200	1.5900	13.518	0	0	0
2015/04/10	R186	05/11/2015	9.00	Call	Bond Future	10,475.7400	10.4757	9,864.6300	9.8646	(5.834)	0	0	0
2015/04/10	R186	05/11/2015	8.25	Call	Bond Future	5,762.2500	5.7623	5,278.2200	5.2782	(8.400)	0	0	0
2015/04/10	R186	05/11/2015	8.26	Call	Bond Future	5,819.6000	5.8196	5,333.2800	5.3333	(8.357)	0	0	0
2015/04/10	R186	04/02/2016	7.50	Call	Bond Future	2,716.2600	2.7163	2,427.0200	2.4270	(10.648)	0	0	0
2015/04/10	R186	04/02/2016			Bond Future	7.7404	121.4425	7.8244	120.7557	1.085	0.0000	0.0000	5,512
2015/04/10	R186	04/02/2016	7.51	Call	Bond Future	2,751.1700	2.7512	2,459.4400	2.4594	(10.604)	0	0	0
2015/04/10	R186	04/02/2016	7.50	Put	Bond Future	4,713.1500	4.7131	5,110.7600	5.1108	8.436	0	0	0
2015/04/10	R186	04/02/2016	7.49	Call	Bond Future	2,681.6100	2.6816	2,394.8700	2.3949	(10.693)	0	0	0
2015/04/10	R186	04/02/2016	7.49	Put	Bond Future	4,762.5200	4.7625	5,162.6300	5.1626	8.401	0	0	0
2015/04/10	R186	04/02/2016	7.51	Put	Bond Future	4,664.1200	4.6641	5,059.2400	5.0592	8.471	0	0	0
2015/04/10	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R197	07/05/2015			Bond Future	289.1386	289.1386	289.7006	289.7006	0.194	0.0000	0.0000	1,046
2015/04/10	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R197	07/05/2015	293.99	Put	Bond Future	4,851.3700	4.8514	4,289.4400	4.2894	(11.583)	0	0	0
2015/04/10	R197	07/05/2015	294.01	Put	Bond Future	4,871.3700	4.8714	4,309.4400	4.3094	(11.535)	0	0	0
2015/04/10	R197	07/05/2015	294.00	Put	Bond Future	4,861.3700	4.8614	4,299.4400	4.2994	(11.559)	0	0	0
2015/04/10	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	296.2000	0.2962	100.000	0	0	0
2015/04/10	R197	06/08/2015			Bond Future	287.7291	287.7291	288.2962	288.2962	0.197	0.0000	0.0000	0
2015/04/10	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	286.2000	0.2862	100.000	0	0	0
2015/04/10	R197	06/08/2015	287.99	Put	Bond Future	260.9100	0.2609	0.0000	0.0000	(100.000)	0	0	0
2015/04/10	R197	06/08/2015	288.01	Put	Bond Future	280.9100	0.2809	0.0000	0.0000	(100.000)	0	0	0
2015/04/10	R197	06/08/2015	288.00	Put	Bond Future	270.9100	0.2709	0.0000	0.0000	(100.000)	0	0	0
2015/04/10	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	306.2000	0.3062	100.000	0	0	0
2015/04/10	R202	07/05/2015			Bond Future	242.0227	242.0227	240.9400	240.9400	(0.447)	0.0000	0.0000	53,310
2015/04/10	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R202	07/05/2015	238.51	Call	Bond Future	3,512.7400	3.5127	2,430.0100	2.4300	(30.823)	0	0	0
2015/04/10	R202	07/05/2015	238.49	Call	Bond Future	3,532.7400	3.5327	2,450.0100	2.4500	(30.648)	0	0	0
2015/04/10	R202	07/05/2015	238.50	Call	Bond Future	3,522.7400	3.5227	2,440.0100	2.4400	(30.735)	0	0	0
2015/04/10	R202	06/08/2015			Bond Future	242.6929	242.6929	241.5897	241.5897	(0.455)	0.0000	0.0000	0
2015/04/10	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R202	06/08/2015	240.01	Call	Bond Future	2,682.8700	2.6829	1,579.7300	1.5797	(41.118)	0	0	0
2015/04/10	R202	06/08/2015	239.99	Call	Bond Future	2,702.8700	2.7029	1,599.7300	1.5997	(40.814)	0	0	0

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2015/04/10	R202	06/08/2015	240.00	Call	Bond Future	2,692.8700	2.6929	1,589.7300	1.5897	(40.965)	0	0	0
2015/04/10	R203	07/05/2015			Bond Future	6.7591	104.4659	6.8360	104.2987	1.137	0.0000	0.0000	7,710
2015/04/10	R203	07/05/2015	7.24	Put	Bond Future	13.8300	0.0138	23.2700	0.0233	68.257	0	0	0
2015/04/10	R203	07/05/2015	7.26	Put	Bond Future	11.8600	0.0119	20.1200	0.0201	69.646	0	0	0
2015/04/10	R203	07/05/2015	7.25	Put	Bond Future	12.8100	0.0128	21.6500	0.0217	69.009	0	0	0
2015/04/10	R203	07/05/2015	7.25	Call	Bond Future	1,075.0100	1.0750	916.6100	0.9166	(14.735)	0	0	0
2015/04/10	R203	07/05/2015	7.24	Call	Bond Future	1,054.5300	1.0545	896.7300	0.8967	(14.964)	0	0	0
2015/04/10	R203	07/05/2015	7.26	Call	Bond Future	1,095.5500	1.0956	936.5700	0.9366	(14.511)	0	0	0
2015/04/10	R203	06/08/2015	6.74	Call	Bond Future	420.8000	0.4208	344.4400	0.3444	(18.146)	0	0	0
2015/04/10	R203	06/08/2015	6.75	Put	Bond Future	531.1500	0.5312	625.1300	0.6251	17.694	0	0	0
2015/04/10	R203	06/08/2015			Bond Future	6.8016	106.1333	6.8894	105.9619	1.290	0.0000	0.0000	0
2015/04/10	R203	06/08/2015	6.75	Call	Bond Future	430.0700	0.4301	352.5900	0.3526	(18.016)	0	0	0
2015/04/10	R203	06/08/2015	6.76	Call	Bond Future	439.7100	0.4397	361.1100	0.3611	(17.875)	0	0	0
2015/04/10	R203	06/08/2015	6.74	Put	Bond Future	541.4700	0.5415	636.5700	0.6366	17.563	0	0	0
2015/04/10	R203	06/08/2015	6.76	Put	Bond Future	521.2100	0.5212	614.0700	0.6141	17.816	0	0	0
2015/04/10	R203	05/11/2015	5.99	Call	Bond Future	105.9200	0.1059	81.5400	0.0815	(23.017)	0	0	0
2015/04/10	R203	05/11/2015	6.00	Put	Bond Future	1,526.1400	1.5261	1,675.5600	1.6756	9.791	0	0	0
2015/04/10	R203	05/11/2015			Bond Future	6.8085	103.7162	6.9090	103.5419	1.475	0.0000	0.0000	0
2015/04/10	R203	05/11/2015	6.00	Call	Bond Future	108.7300	0.1087	83.8300	0.0838	(22.901)	0	0	0
2015/04/10	R203	05/11/2015	6.01	Call	Bond Future	111.6100	0.1116	86.1800	0.0862	(22.785)	0	0	0
2015/04/10	R203	05/11/2015	5.99	Put	Bond Future	1,541.0200	1.5410	1,690.9600	1.6910	9.730	0	0	0
2015/04/10	R203	05/11/2015	6.01	Put	Bond Future	1,511.3300	1.5113	1,660.2200	1.6602	9.852	0	0	0
2015/04/10	R204	07/05/2015	7.51	Put	Bond Future	20.2100	0.0202	33.0500	0.0331	63.533	0	0	0
2015/04/10	R204	07/05/2015			Bond Future	7.0010	106.2477	7.0770	106.0045	1.086	0.0000	0.0000	12,556
2015/04/10	R204	07/05/2015	7.50	Put	Bond Future	21.7700	0.0218	35.4600	0.0355	62.885	0	0	0
2015/04/10	R204	07/05/2015	7.49	Call	Bond Future	1,575.4600	1.5755	1,346.8100	1.3468	(14.513)	0	0	0
2015/04/10	R204	07/05/2015	7.50	Call	Bond Future	1,605.2600	1.6053	1,375.7300	1.3757	(14.299)	0	0	0
2015/04/10	R204	07/05/2015	7.51	Call	Bond Future	1,635.1200	1.6351	1,404.7400	1.4047	(14.089)	0	0	0
2015/04/10	R204	07/05/2015	7.49	Put	Bond Future	23.4100	0.0234	37.9800	0.0380	62.238	0	0	0
2015/04/10	R204	06/08/2015	7.74	Call	Bond Future	2,185.8100	2.1858	1,975.8700	1.9759	(9.605)	0	0	0
2015/04/10	R204	06/08/2015	7.75	Put	Bond Future	151.2400	0.1512	189.1200	0.1891	25.046	0	0	0
2015/04/10	R204	06/08/2015			Bond Future	7.0540	103.9077	7.1371	103.6590	1.178	0.0000	0.0000	100
2015/04/10	R204	06/08/2015	8.41	Call	Bond Future	3,983.1500	3.9831	3,740.4200	3.7404	(6.094)	0	0	0
2015/04/10	R204	06/08/2015	7.74	Put	Bond Future	155.4200	0.1554	194.1500	0.1941	24.920	0	0	0
2015/04/10	R204	06/08/2015	7.76	Put	Bond Future	147.1600	0.1472	184.2000	0.1842	25.170	0	0	0
2015/04/10	R204	06/08/2015	8.41	Put	Bond Future	17.2200	0.0172	23.1600	0.0232	34.495	0	0	699
2015/04/10	R204	06/08/2015	7.75	Call	Bond Future	2,210.8600	2.2109	2,000.0700	2.0001	(9.534)	0	0	0
2015/04/10	R204	06/08/2015	7.76	Call	Bond Future	2,236.0000	2.2360	2,024.3700	2.0244	(9.465)	0	0	0
2015/04/10	R204	05/11/2015			Bond Future	7.0802	105.6210	7.1708	105.3682	1.280	0.0000	0.0000	0
2015/04/10	R204	05/11/2015	6.25	Call	Bond Future	197.1300	0.1971	158.2500	0.1582	(19.723)	0	0	0
2015/04/10	R204	05/11/2015	6.24	Put	Bond Future	2,573.5000	2.5735	2,788.1800	2.7882	8.342	0	0	0
2015/04/10	R204	05/11/2015	6.26	Put	Bond Future	2,525.8000	2.5258	2,738.9500	2.7389	8.439	0	0	0
2015/04/10	R204	05/11/2015	6.25	Put	Bond Future	2,549.6000	2.5496	2,763.5200	2.7635	8.390	0	0	0
2015/04/10	R204	05/11/2015	6.26	Call	Bond Future	202.0700	0.2021	162.4200	0.1624	(19.622)	0	0	0
2015/04/10	R204	05/11/2015	6.24	Call	Bond Future	192.2900	0.1923	154.1700	0.1542	(19.824)	0	0	0

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2015/04/10	R207	07/05/2015			Bond Future	7.1757	102.6193	7.2514	102.3229	1.055	0.0000	0.0000	40,913
2015/04/10	R207	07/05/2015	8.25	Call	Bond Future	4,109.1600	4.1092	3,812.9600	3.8130	(7.208)	0	0	0
2015/04/10	R207	07/05/2015	7.73	Call	Bond Future	2,166.4900	2.1665	1,882.7900	1.8828	(13.095)	0	0	66
2015/04/10	R207	07/05/2015	8.24	Put	Bond Future	0.2300	0.0002	0.4200	0.0004	82.609	0	0	0
2015/04/10	R207	07/05/2015	7.73	Put	Bond Future	20.4100	0.0204	33.0800	0.0331	62.077	0	0	0
2015/04/10	R207	07/05/2015	8.26	Put	Bond Future	0.1800	0.0002	0.3400	0.0003	88.889	0	0	0
2015/04/10	R207	07/05/2015	8.25	Put	Bond Future	0.2100	0.0002	0.3800	0.0004	80.952	0	0	0
2015/04/10	R207	07/05/2015	8.26	Call	Bond Future	4,146.4100	4.1464	3,850.2000	3.8502	(7.144)	0	0	0
2015/04/10	R207	07/05/2015	8.24	Call	Bond Future	4,071.8900	4.0719	3,775.7100	3.7757	(7.274)	0	0	0
2015/04/10	R207	06/08/2015	7.76	Call	Bond Future	2,255.3100	2.2553	2,018.9400	2.0189	(10.481)	0	0	0
2015/04/10	R207	06/08/2015			Bond Future	7.2309	100.6147	7.3121	100.3121	1.123	0.0000	0.0000	100
2015/04/10	R207	06/08/2015	7.74	Call	Bond Future	2,197.6700	2.1977	1,963.9100	1.9639	(10.637)	0	0	0
2015/04/10	R207	06/08/2015	7.75	Call	Bond Future	2,226.4300	2.2264	1,991.3600	1.9914	(10.558)	0	0	0
2015/04/10	R207	06/08/2015	7.46	Call	Bond Future	1,458.1200	1.4581	1,267.3100	1.2673	(13.086)	0	0	70
2015/04/10	R207	06/08/2015	7.74	Put	Bond Future	319.3300	0.3193	388.1700	0.3882	21.558	0	0	0
2015/04/10	R207	06/08/2015	7.76	Put	Bond Future	304.0600	0.3041	370.2900	0.3703	21.782	0	0	0
2015/04/10	R207	06/08/2015	7.46	Put	Bond Future	607.4300	0.6074	719.2200	0.7192	18.404	0	0	0
2015/04/10	R207	06/08/2015	7.75	Put	Bond Future	311.6200	0.3116	379.1500	0.3791	21.671	0	0	0
2015/04/10	R207	05/11/2015	7.76	Call	Bond Future	2,342.6100	2.3426	2,125.3800	2.1254	(9.273)	0	0	0
2015/04/10	R207	05/11/2015			Bond Future	7.2601	102.2740	7.3469	101.9664	1.195	0.0000	0.0000	0
2015/04/10	R207	05/11/2015	7.74	Call	Bond Future	2,292.6500	2.2926	2,077.7100	2.0777	(9.375)	0	0	0
2015/04/10	R207	05/11/2015	7.75	Call	Bond Future	2,317.7100	2.3177	2,101.6300	2.1016	(9.323)	0	0	0
2015/04/10	R207	05/11/2015	7.43	Call	Bond Future	1,580.1600	1.5802	1,404.1300	1.4041	(11.140)	0	0	53
2015/04/10	R207	05/11/2015	7.74	Put	Bond Future	605.9200	0.6059	698.5800	0.6986	15.292	0	0	0
2015/04/10	R207	05/11/2015	7.76	Put	Bond Future	586.3400	0.5863	676.7100	0.6767	15.413	0	0	0
2015/04/10	R207	05/11/2015	7.43	Put	Bond Future	979.0100	0.9790	1,110.5800	1.1106	13.439	0	0	0
2015/04/10	R207	05/11/2015	7.75	Put	Bond Future	596.2000	0.5962	687.7200	0.6877	15.351	0	0	0
2015/04/10	R207	04/02/2016	7.27	Put	Bond Future	1,424.4100	1.4244	1,581.5300	1.5815	11.031	0	0	0
2015/04/10	R207	04/02/2016	7.49	Put	Bond Future	1,099.6800	1.0997	1,231.3200	1.2313	11.971	0	0	0
2015/04/10	R207	04/02/2016			Bond Future	7.2701	100.4227	7.3631	100.1102	1.279	0.0000	0.0000	0
2015/04/10	R207	04/02/2016	7.51	Put	Bond Future	1,072.9100	1.0729	1,202.3100	1.2023	12.061	0	0	0
2015/04/10	R207	04/02/2016	7.27	Call	Bond Future	1,424.1100	1.4241	1,268.7700	1.2688	(10.908)	0	0	43
2015/04/10	R207	04/02/2016	7.50	Call	Bond Future	1,856.5900	1.8566	1,674.6500	1.6747	(9.800)	0	0	0
2015/04/10	R207	04/02/2016	7.51	Call	Bond Future	1,876.6100	1.8766	1,693.5500	1.6935	(9.755)	0	0	0
2015/04/10	R207	04/02/2016	7.50	Put	Bond Future	1,086.2300	1.0862	1,216.7500	1.2167	12.016	0	0	0
2015/04/10	R207	04/02/2016	7.49	Call	Bond Future	1,836.6800	1.8367	1,655.8600	1.6559	(9.845)	0	0	0
2015/04/10	R208	07/05/2015	8.01	Call	Bond Future	3,365.9400	3.3659	3,020.1400	3.0201	(10.274)	0	0	0
2015/04/10	R208	07/05/2015			Bond Future	7.2721	98.3001	7.3476	97.9497	1.038	0.0000	0.0000	57,051
2015/04/10	R208	07/05/2015	7.99	Call	Bond Future	3,277.9500	3.2780	2,932.8800	2.9329	(10.527)	0	0	0
2015/04/10	R208	07/05/2015	8.00	Call	Bond Future	3,321.9300	3.3219	2,976.4800	2.9765	(10.399)	0	0	0
2015/04/10	R208	07/05/2015	7.99	Put	Bond Future	7.9900	0.0080	13.3100	0.0133	66.583	0	0	0
2015/04/10	R208	07/05/2015	8.00	Put	Bond Future	7.3700	0.0074	12.3100	0.0123	67.028	0	0	0
2015/04/10	R208	07/05/2015	8.01	Put	Bond Future	6.8100	0.0068	11.4000	0.0114	67.401	0	0	0
2015/04/10	R208	06/08/2015			Bond Future	7.3193	99.8691	7.3993	99.5116	1.093	0.0000	0.0000	0
2015/04/10	R208	06/08/2015	8.00	Call	Bond Future	3,251.3000	3.2513	2,952.1400	2.9521	(9.201)	0	0	0
2015/04/10	R208	06/08/2015	8.85	Call	Bond Future	6,589.0100	6.5890	6,236.8700	6.2369	(5.344)	0	0	0
2015/04/10	R208	06/08/2015	8.01	Call	Bond Future	3,287.7500	3.2877	2,987.3700	2.9874	(9.136)	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
2015/04/10	R208	06/08/2015	7.99	Call	Bond Future	3,214.9600	3.2150	2,917.0400	2.9170	(9.267)	0	0	0
2015/04/10	R208	06/08/2015	8.01	Put	Bond Future	252.5500	0.2525	309.6000	0.3096	22.590	0	0	0
2015/04/10	R208	06/08/2015	8.00	Put	Bond Future	259.2100	0.2592	317.4800	0.3175	22.480	0	0	0
2015/04/10	R208	06/08/2015	8.85	Put	Bond Future	15.8000	0.0158	21.0900	0.0211	33.481	0	0	198
2015/04/10	R208	06/08/2015	7.99	Put	Bond Future	266.0200	0.2660	325.5300	0.3255	22.370	0	0	0
2015/04/10	R208	05/11/2015			Bond Future	7.3500	98.1152	7.4344	97.7519	1.148	0.0000	0.0000	0
2015/04/10	R208	05/11/2015	8.48	Call	Bond Future	4,950.8800	4.9509	4,628.9600	4.6290	(6.502)	0	0	0
2015/04/10	R208	05/11/2015	7.74	Put	Bond Future	855.2700	0.8553	976.6400	0.9766	14.191	0	0	0
2015/04/10	R208	05/11/2015	7.75	Call	Bond Future	2,549.1800	2.5492	2,305.7900	2.3058	(9.548)	0	0	0
2015/04/10	R208	05/11/2015	7.76	Call	Bond Future	2,578.0500	2.5781	2,333.2300	2.3332	(9.496)	0	0	0
2015/04/10	R208	05/11/2015	8.48	Put	Bond Future	219.7800	0.2198	261.2100	0.2612	18.851	0	0	2,200
2015/04/10	R208	05/11/2015	7.74	Call	Bond Future	2,520.4700	2.5205	2,278.4900	2.2785	(9.601)	0	0	0
2015/04/10	R208	05/11/2015	7.76	Put	Bond Future	828.3900	0.8284	946.9200	0.9469	14.308	0	0	0
2015/04/10	R208	05/11/2015	7.75	Put	Bond Future	841.7400	0.8417	961.7000	0.9617	14.251	0	0	0
2015/04/10	R209	07/05/2015			Bond Future	8.1540	81.7549	8.2240	81.1620	0.859	0.0000	0.0000	22,653
2015/04/10	R209	07/05/2015	8.99	Put	Bond Future	15.4500	0.0154	22.9300	0.0229	48.414	0	0	0
2015/04/10	R209	07/05/2015	7.30	Call	Bond Future	5.1400	0.0051	2.1900	0.0022	(57.393)	0	0	0
2015/04/10	R209	07/05/2015	8.30	Put	Bond Future	686.0900	0.6861	885.2100	0.8852	29.022	0	0	700
2015/04/10	R209	07/05/2015	9.01	Put	Bond Future	13.4700	0.0135	20.0500	0.0200	48.849	0	0	0
2015/04/10	R209	07/05/2015	8.99	Call	Bond Future	6,686.5900	6.6866	6,101.2400	6.1012	(8.754)	0	0	0
2015/04/10	R209	07/05/2015	9.00	Put	Bond Future	14.4200	0.0144	21.4400	0.0214	48.682	0	0	0
2015/04/10	R209	07/05/2015	9.00	Call	Bond Future	6,760.2300	6.7602	6,174.4200	6.1744	(8.666)	0	0	0
2015/04/10	R209	07/05/2015	7.30	Put	Bond Future	7,791.6200	7.7916	8,381.5000	8.3815	7.571	0	0	0
2015/04/10	R209	07/05/2015	8.30	Call	Bond Future	1,914.7800	1.9148	1,521.0700	1.5211	(20.562)	0	0	0
2015/04/10	R209	07/05/2015	9.01	Call	Bond Future	6,833.8400	6.8338	6,247.5900	6.2476	(8.579)	0	0	0
2015/04/10	R209	06/08/2015	8.99	Put	Bond Future	504.9500	0.5049	593.2200	0.5932	17.481	0	0	0
2015/04/10	R209	06/08/2015			Bond Future	8.1959	83.0598	8.2679	82.4562	0.879	0.0000	0.0000	0
2015/04/10	R209	06/08/2015	9.01	Put	Bond Future	482.3200	0.4823	567.3100	0.5673	17.621	0	0	0
2015/04/10	R209	06/08/2015	9.90	Call	Bond Future	12,674.2600	12.6743	12,080.5000	12.0805	(4.685)	0	0	0
2015/04/10	R209	06/08/2015	9.00	Call	Bond Future	6,865.9200	6.8659	6,348.9500	6.3489	(7.530)	0	0	0
2015/04/10	R209	06/08/2015	9.01	Call	Bond Future	6,929.1000	6.9291	6,410.5000	6.4105	(7.484)	0	0	0
2015/04/10	R209	06/08/2015	9.00	Put	Bond Future	493.5200	0.4935	580.1400	0.5801	17.551	0	0	0
2015/04/10	R209	06/08/2015	8.99	Call	Bond Future	6,802.8600	6.8029	6,287.5400	6.2875	(7.575)	0	0	0
2015/04/10	R209	06/08/2015	9.90	Put	Bond Future	39.7900	0.0398	49.6200	0.0496	24.705	0	0	2,914
2015/04/10	R209	05/11/2015	7.99	Put	Bond Future	4,417.0800	4.4171	4,773.1800	4.7732	8.062	0	0	0
2015/04/10	R209	05/11/2015			Bond Future	8.2296	81.2808	8.3035	80.6673	0.897	0.0000	0.0000	0
2015/04/10	R209	05/11/2015	8.01	Put	Bond Future	4,313.3600	4.3134	4,664.4200	4.6644	8.139	0	0	0
2015/04/10	R209	05/11/2015	7.99	Call	Bond Future	2,376.9100	2.3769	2,119.5300	2.1195	(10.828)	0	0	0
2015/04/10	R209	05/11/2015	8.00	Put	Bond Future	4,365.0000	4.3650	4,718.5800	4.7186	8.100	0	0	0
2015/04/10	R209	05/11/2015	8.00	Call	Bond Future	2,411.5000	2.4115	2,151.6000	2.1516	(10.778)	0	0	0
2015/04/10	R209	05/11/2015	8.01	Call	Bond Future	2,446.3900	2.4464	2,183.9700	2.1840	(10.727)	0	0	0
2015/04/10	R210	07/05/2015			Bond Future	175.9656	175.9656	175.9336	175.9336	(0.018)	0.0000	0.0000	833
2015/04/10	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R210	07/05/2015	176.99	Put	Bond Future	1,024.3700	1.0244	1,056.4000	1.0564	3.127	0	0	0
2015/04/10	R210	07/05/2015	177.01	Put	Bond Future	1,044.3700	1.0444	1,076.4000	1.0764	3.067	0	0	0
2015/04/10	R210	07/05/2015	177.00	Put	Bond Future	1,034.3700	1.0344	1,066.4000	1.0664	3.097	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/10	R210	07/05/2015	177.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R210	07/05/2015	176.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R210	06/08/2015	179.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R210	06/08/2015			Bond Future	178.7887		178.7887	178.7538	178.7538	(0.020)	0.0000	0.0000	0
2015/04/10	R210	06/08/2015	178.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R210	06/08/2015	179.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R210	06/08/2015	178.99	Put	Bond Future	201.2900		0.2013	236.1600	0.2362	17.323	0	0	0
2015/04/10	R210	06/08/2015	179.01	Put	Bond Future	221.2900		0.2213	256.1600	0.2562	15.758	0	0	0
2015/04/10	R210	06/08/2015	179.00	Put	Bond Future	211.2900		0.2113	246.1600	0.2462	16.503	0	0	0
2015/04/10	R211	07/05/2015	134.99	Put	Bond Future	4,134.0700		4.1341	4,044.1700	4.0442	(2.175)	0	0	0
2015/04/10	R211	07/05/2015			Bond Future	130.8559		130.8559	130.9458	130.9458	0.069	0.0000	0.0000	1,120
2015/04/10	R211	07/05/2015	135.01	Put	Bond Future	4,154.0700		4.1541	4,064.1700	4.0642	(2.164)	0	0	0
2015/04/10	R211	07/05/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R211	07/05/2015	135.00	Put	Bond Future	4,144.0700		4.1441	4,054.1700	4.0542	(2.169)	0	0	0
2015/04/10	R211	07/05/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R211	07/05/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R211	06/08/2015			Bond Future	131.3380		131.3380	131.4277	131.4277	0.068	0.0000	0.0000	0
2015/04/10	R211	06/08/2015	134.99	Put	Bond Future	3,651.9600		3.6520	3,562.3300	3.5623	(2.454)	0	0	0
2015/04/10	R211	06/08/2015	135.01	Put	Bond Future	3,671.9600		3.6720	3,582.3300	3.5823	(2.441)	0	0	0
2015/04/10	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R211	06/08/2015	135.00	Put	Bond Future	3,661.9600		3.6620	3,572.3300	3.5723	(2.448)	0	0	0
2015/04/10	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R212	07/05/2015			Bond Future	137.8517		137.8517	138.1681	138.1681	0.230	0.0000	0.0000	1,145
2015/04/10	R212	07/05/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R212	07/05/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R212	07/05/2015	140.99	Put	Bond Future	3,138.2800		3.1383	2,821.8700	2.8219	(10.082)	0	0	0
2015/04/10	R212	07/05/2015	141.01	Put	Bond Future	3,158.2800		3.1583	2,841.8700	2.8419	(10.018)	0	0	0
2015/04/10	R212	07/05/2015	141.00	Put	Bond Future	3,148.2800		3.1483	2,831.8700	2.8319	(10.050)	0	0	0
2015/04/10	R212	06/08/2015	141.01	Put	Bond Future	2,721.8000		2.7218	2,402.2000	2.4022	(11.742)	0	0	0
2015/04/10	R212	06/08/2015			Bond Future	138.2882		138.2882	138.6078	138.6078	0.231	0.0000	0.0000	0
2015/04/10	R212	06/08/2015	141.00	Put	Bond Future	2,711.8000		2.7118	2,392.2000	2.3922	(11.786)	0	0	0
2015/04/10	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R212	06/08/2015	140.99	Put	Bond Future	2,701.8000		2.7018	2,382.2000	2.3822	(11.829)	0	0	0
2015/04/10	R213	07/05/2015	8.74	Call	Bond Future	5,374.7300		5.3747	4,777.4300	4.7774	(11.113)	0	0	0
2015/04/10	R213	07/05/2015	8.75	Put	Bond Future	35.3700		0.0354	53.7500	0.0538	51.965	0	0	0
2015/04/10	R213	07/05/2015			Bond Future	8.0651		91.9513	8.1402	91.3345	0.931	0.0000	0.0000	16,829
2015/04/10	R213	07/05/2015	8.75	Call	Bond Future	5,448.0400		5.4480	4,849.6300	4.8496	(10.984)	0	0	0
2015/04/10	R213	07/05/2015	8.76	Call	Bond Future	5,521.4000		5.5214	4,921.9300	4.9219	(10.857)	0	0	0
2015/04/10	R213	07/05/2015	8.74	Put	Bond Future	37.7600		0.0378	57.2500	0.0572	51.615	0	0	0
2015/04/10	R213	07/05/2015	8.76	Put	Bond Future	33.1300		0.0331	50.4500	0.0504	52.279	0	0	0
2015/04/10	R213	06/08/2015			Bond Future	8.1102		93.4190	8.1877	92.7910	0.955	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/10	R213	06/08/2015	8.49	Put	Bond Future	1,148.6100	1.1486	1,335.3100	1.3353	16.254	0	0	0
2015/04/10	R213	06/08/2015	8.51	Put	Bond Future	1,102.5000	1.1025	1,283.5200	1.2835	16.419	0	0	0
2015/04/10	R213	06/08/2015	8.49	Call	Bond Future	4,169.6400	4.1696	3,728.4100	3.7284	(10.582)	0	0	0
2015/04/10	R213	06/08/2015	8.50	Put	Bond Future	1,125.3700	1.1254	1,309.2100	1.3092	16.336	0	0	0
2015/04/10	R213	06/08/2015	8.50	Call	Bond Future	4,224.0100	4.2240	3,779.9200	3.7799	(10.513)	0	0	0
2015/04/10	R213	06/08/2015	8.51	Call	Bond Future	4,278.6500	4.2787	3,831.7400	3.8317	(10.445)	0	0	0
2015/04/10	R213	05/11/2015	7.76	Call	Bond Future	1,777.6300	1.7776	1,553.1700	1.5532	(12.627)	0	0	0
2015/04/10	R213	05/11/2015			Bond Future	8.1484	91.4142	8.2281	90.7758	0.978	0.0000	0.0000	0
2015/04/10	R213	05/11/2015	7.74	Call	Bond Future	1,721.0800	1.7211	1,501.7300	1.5017	(12.745)	0	0	0
2015/04/10	R213	05/11/2015	7.75	Call	Bond Future	1,749.2100	1.7492	1,527.3000	1.5273	(12.686)	0	0	0
2015/04/10	R213	05/11/2015	7.74	Put	Bond Future	5,093.9600	5.0940	5,512.9200	5.5129	8.225	0	0	0
2015/04/10	R213	05/11/2015	7.76	Put	Bond Future	4,981.2800	4.9813	5,395.1300	5.3951	8.308	0	0	0
2015/04/10	R213	05/11/2015	7.75	Put	Bond Future	5,037.4200	5.0374	5,453.8200	5.4538	8.266	0	0	0
2015/04/10	R214	07/05/2015			Bond Future	8.1883	83.2560	8.2583	82.6213	0.855	0.0000	0.0000	15,271
2015/04/10	R214	07/05/2015	9.15	Call	Bond Future	8,074.4000	8.0744	7,443.6500	7.4437	(7.812)	0	0	0
2015/04/10	R214	07/05/2015	9.16	Call	Bond Future	8,150.8500	8.1509	7,519.8400	7.5198	(7.742)	0	0	0
2015/04/10	R214	07/05/2015	9.14	Put	Bond Future	8.5400	0.0085	12.7400	0.0127	49.180	0	0	0
2015/04/10	R214	07/05/2015	9.16	Put	Bond Future	7.4300	0.0074	11.1100	0.0111	49.529	0	0	0
2015/04/10	R214	07/05/2015	9.15	Put	Bond Future	7.9600	0.0080	11.9000	0.0119	49.497	0	0	0
2015/04/10	R214	07/05/2015	9.14	Call	Bond Future	7,997.8700	7.9979	7,367.3800	7.3674	(7.883)	0	0	0
2015/04/10	R214	06/08/2015	8.76	Put	Bond Future	987.4700	0.9875	1,139.0500	1.1391	15.350	0	0	0
2015/04/10	R214	06/08/2015			Bond Future	8.2278	84.5849	8.2997	83.9389	0.874	0.0000	0.0000	0
2015/04/10	R214	06/08/2015	8.75	Put	Bond Future	1,008.0400	1.0080	1,162.0900	1.1621	15.282	0	0	0
2015/04/10	R214	06/08/2015	8.74	Call	Bond Future	5,454.5900	5.4546	4,965.1400	4.9651	(8.973)	0	0	0
2015/04/10	R214	06/08/2015	8.75	Call	Bond Future	5,516.3300	5.5163	5,024.3900	5.0244	(8.918)	0	0	0
2015/04/10	R214	06/08/2015	8.76	Call	Bond Future	5,578.1400	5.5781	5,083.7300	5.0837	(8.863)	0	0	0
2015/04/10	R214	06/08/2015	8.74	Put	Bond Future	1,028.8100	1.0288	1,185.3500	1.1853	15.216	0	0	0
2015/04/10	R214	05/11/2015			Bond Future	8.2614	82.6877	8.3351	82.0310	0.892	0.0000	0.0000	0
2015/04/10	R214	05/11/2015	7.99	Put	Bond Future	4,958.6500	4.9587	5,346.8200	5.3468	7.828	0	0	0
2015/04/10	R214	05/11/2015	8.00	Put	Bond Future	4,901.1100	4.9011	5,286.6000	5.2866	7.865	0	0	0
2015/04/10	R214	05/11/2015	8.01	Put	Bond Future	4,844.0400	4.8440	5,226.8500	5.2268	7.903	0	0	0
2015/04/10	R214	05/11/2015	7.99	Call	Bond Future	2,466.4400	2.4664	2,197.9300	2.1979	(10.887)	0	0	0
2015/04/10	R214	05/11/2015	8.00	Call	Bond Future	2,502.8800	2.5029	2,231.6900	2.2317	(10.835)	0	0	0
2015/04/10	R214	05/11/2015	8.01	Call	Bond Future	2,539.6200	2.5396	2,265.7500	2.2657	(10.784)	0	0	0
2015/04/10	R214	04/02/2016			Bond Future	8.2896	84.1358	8.3651	83.4681	0.911	0.0000	0.0000	4,320
2015/04/10	R214	04/02/2016	7.99	Put	Bond Future	5,768.9700	5.7690	6,155.7100	6.1557	6.704	0	0	0
2015/04/10	R214	04/02/2016	8.00	Call	Bond Future	3,067.7500	3.0677	2,784.4800	2.7845	(9.234)	0	0	0
2015/04/10	R214	04/02/2016	8.01	Call	Bond Future	3,105.1100	3.1051	2,819.5300	2.8195	(9.197)	0	0	0
2015/04/10	R214	04/02/2016	7.99	Call	Bond Future	3,030.6500	3.0306	2,749.6800	2.7497	(9.271)	0	0	0
2015/04/10	R214	04/02/2016	8.01	Put	Bond Future	5,656.1000	5.6561	6,038.2300	6.0382	6.756	0	0	0
2015/04/10	R214	04/02/2016	8.00	Put	Bond Future	5,712.3200	5.7123	6,096.7600	6.0968	6.730	0	0	0
2015/04/10	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R248	07/05/2015			Bond Future	8.2435	107.4242	8.3136	106.6010	0.850	0.0000	0.0000	34,121
2015/04/10	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R248	07/05/2015	9.26	Call	Bond Future	10,936.8900	10.9369	10,113.7600	10.1138	(7.526)	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
2015/04/10	R248	07/05/2015	9.24	Call	Bond Future	10,741.0900	10.7411	9,917.9600	9.9180	(7.663)	0	0	0
2015/04/10	R248	07/05/2015	9.25	Call	Bond Future	10,839.0800	10.8391	10,015.9500	10.0160	(7.594)	0	0	0
2015/04/10	R248	06/08/2015	8.76	Call	Bond Future	5,331.4500	5.3314	4,493.6500	4.4937	(15.714)	0	0	0
2015/04/10	R248	06/08/2015			Bond Future	8.2841	109.1388	8.3561	108.3010	0.869	0.0000	0.0000	745
2015/04/10	R248	06/08/2015	8.74	Call	Bond Future	5,116.9300	5.1169	4,279.1300	4.2791	(16.373)	0	0	0
2015/04/10	R248	06/08/2015	8.75	Call	Bond Future	5,224.2900	5.2243	4,386.4900	4.3865	(16.037)	0	0	0
2015/04/10	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R248	05/11/2015	8.01	Put	Bond Future	3,696.4100	3.6964	4,548.1400	4.5481	23.042	0	0	0
2015/04/10	R248	05/11/2015			Bond Future	8.3187	106.5070	8.3925	105.6553	0.887	0.0000	0.0000	0
2015/04/10	R248	05/11/2015	8.00	Put	Bond Future	3,819.8700	3.8199	4,671.6000	4.6716	22.297	0	0	0
2015/04/10	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/10	R248	05/11/2015	7.99	Put	Bond Future	3,943.5800	3.9436	4,795.3100	4.7953	21.598	0	0	0

Total

448774