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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/04/2015 TO 14/04/2015

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
2015/04/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	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
2015/04/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2025	07/05/2015			Bond Future	120.0117	120.0117	120.6291	120.6291	0.514	0.0000	0.0000	16
2015/04/14	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2025	07/05/2015	120.99	Put	Bond Future	978.3200	0.9783	360.9200	0.3609	(63.108)	0	0	0
2015/04/14	2025	07/05/2015	121.01	Put	Bond Future	998.3200	0.9983	380.9200	0.3809	(61.844)	0	0	0
2015/04/14	2025	07/05/2015	121.00	Put	Bond Future	988.3200	0.9883	370.9200	0.3709	(62.470)	0	0	0
2015/04/14	2025	06/08/2015	120.99	Put	Bond Future	221.5900	0.2216	0.0000	0.0000	(100.000)	0	0	0
2015/04/14	2025	06/08/2015			Bond Future	120.7684	120.7684	121.3940	121.3940	0.518	0.0000	0.0000	0
2015/04/14	2025	06/08/2015	121.01	Put	Bond Future	241.5900	0.2416	0.0000	0.0000	(100.000)	0	0	0
2015/04/14	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	403.9500	0.4040	100.000	0	0	0
2015/04/14	2025	06/08/2015	121.00	Put	Bond Future	231.5900	0.2316	0.0000	0.0000	(100.000)	0	0	0
2015/04/14	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	393.9500	0.3940	100.000	0	0	0
2015/04/14	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	383.9500	0.3840	100.000	0	0	0
2015/04/14	2030	07/05/2015			Bond Future	8.1671	100.7958	8.1060	101.3111	(0.749)	0.0000	0.0000	7,016
2015/04/14	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2030	07/05/2015	8.74	Call	Bond Future	4,648.3700	4.6484	5,163.7000	5.1637	11.086	0	0	0
2015/04/14	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2030	07/05/2015	8.75	Call	Bond Future	4,726.7400	4.7267	5,242.0700	5.2421	10.902	0	0	0
2015/04/14	2030	07/05/2015	8.76	Call	Bond Future	4,805.0100	4.8050	5,320.3400	5.3203	10.725	0	0	0
2015/04/14	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2030	06/08/2015			Bond Future	8.2225	98.3932	8.1596	98.9153	(0.766)	0.0000	0.0000	0
2015/04/14	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2030	06/08/2015	7.74	Put	Bond Future	4,102.6000	4.1026	3,580.4700	3.5805	(12.727)	0	0	0
2015/04/14	2030	06/08/2015	7.76	Put	Bond Future	3,927.8600	3.9279	3,405.7300	3.4057	(13.293)	0	0	0
2015/04/14	2030	06/08/2015	7.75	Put	Bond Future	4,015.1800	4.0152	3,493.0500	3.4931	(13.004)	0	0	0
2015/04/14	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2032	07/05/2015			Bond Future	8.2711	100.7422	8.2100	101.2945	(0.739)	0.0000	0.0000	126
2015/04/14	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2032	07/05/2015	8.50	Call	Bond Future	2,030.5100	2.0305	2,582.7900	2.5828	27.199	0	0	0
2015/04/14	2032	07/05/2015	8.51	Call	Bond Future	2,117.8200	2.1178	2,670.1000	2.6701	26.078	0	0	0
2015/04/14	2032	07/05/2015	8.49	Call	Bond Future	1,943.0800	1.9431	2,495.3600	2.4954	28.423	0	0	0
2015/04/14	2032	06/08/2015	8.50	Call	Bond Future	1,548.0000	1.5480	2,107.6200	2.1076	36.151	0	0	0
2015/04/14	2032	06/08/2015			Bond Future	8.3237	102.3469	8.2609	102.9066	(0.754)	0.0000	0.0000	0
2015/04/14	2032	06/08/2015	8.51	Call	Bond Future	1,634.7300	1.6347	2,194.3500	2.1944	34.233	0	0	0

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2015/04/14	2032	06/08/2015	8.49	Call	Bond Future	1,461.1600	1.4612	2,020.7800	2.0208	38.300	0	0	0
2015/04/14	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2032	05/11/2015			Bond Future	8.3668	99.8777	8.3021	100.4474	(0.773)	0.0000	0.0000	0
2015/04/14	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2032	05/11/2015	7.99	Put	Bond Future	3,385.3200	3.3853	2,815.6500	2.8156	(16.828)	0	0	0
2015/04/14	2032	05/11/2015	8.01	Put	Bond Future	3,201.4800	3.2015	2,631.8100	2.6318	(17.794)	0	0	0
2015/04/14	2032	05/11/2015	8.00	Put	Bond Future	3,293.3400	3.2933	2,723.6700	2.7237	(17.298)	0	0	0
2015/04/14	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2037	07/05/2015			Bond Future	8.3712	103.6297	8.3051	104.2966	(0.790)	0.0000	0.0000	32,001
2015/04/14	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2037	07/05/2015	9.01	Call	Bond Future	6,107.0300	6.1070	6,773.9500	6.7739	10.921	0	0	0
2015/04/14	2037	07/05/2015	8.99	Call	Bond Future	5,924.7000	5.9247	6,591.6200	6.5916	11.257	0	0	0
2015/04/14	2037	07/05/2015	9.00	Call	Bond Future	6,015.9300	6.0159	6,682.8500	6.6828	11.086	0	0	0
2015/04/14	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2037	06/08/2015			Bond Future	8.4239	101.0217	8.3560	101.6977	(0.806)	0.0000	0.0000	1,954
2015/04/14	2037	06/08/2015	8.75	Call	Bond Future	3,152.6900	3.1527	3,828.7600	3.8288	21.444	0	0	0
2015/04/14	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2037	06/08/2015	8.76	Call	Bond Future	3,246.9200	3.2469	3,922.9900	3.9230	20.822	0	0	0
2015/04/14	2037	06/08/2015	8.74	Call	Bond Future	3,058.3200	3.0583	3,734.3900	3.7344	22.106	0	0	0
2015/04/14	2037	05/11/2015	7.99	Put	Bond Future	4,820.6200	4.8206	4,132.5400	4.1325	(14.274)	0	0	0
2015/04/14	2037	05/11/2015	8.01	Put	Bond Future	4,610.0300	4.6100	3,921.9500	3.9219	(14.926)	0	0	0
2015/04/14	2037	05/11/2015			Bond Future	8.4639	102.6874	8.3941	103.3755	(0.824)	0.0000	0.0000	0
2015/04/14	2037	05/11/2015	8.00	Put	Bond Future	4,715.2400	4.7152	4,027.1600	4.0272	(14.593)	0	0	0
2015/04/14	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2038	07/05/2015			Bond Future	128.8992	128.8992	128.8758	128.8758	(0.018)	0.0000	0.0000	2,657
2015/04/14	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2038	07/05/2015	126.99	Call	Bond Future	1,909.1800	1.9092	1,885.7800	1.8858	(1.226)	0	0	0
2015/04/14	2038	07/05/2015	127.00	Call	Bond Future	1,899.1800	1.8992	1,875.7800	1.8758	(1.232)	0	0	0
2015/04/14	2038	07/05/2015	127.01	Call	Bond Future	1,889.1800	1.8892	1,865.7800	1.8658	(1.239)	0	0	0
2015/04/14	2038	06/08/2015	128.01	Call	Bond Future	1,642.5900	1.6426	1,617.0700	1.6171	(1.554)	0	0	0
2015/04/14	2038	06/08/2015			Bond Future	129.6526	129.6526	129.6271	129.6271	(0.020)	0.0000	0.0000	0
2015/04/14	2038	06/08/2015	127.99	Call	Bond Future	1,662.5900	1.6626	1,637.0700	1.6371	(1.535)	0	0	0
2015/04/14	2038	06/08/2015	128.00	Call	Bond Future	1,652.5900	1.6526	1,627.0700	1.6271	(1.544)	0	0	0
2015/04/14	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	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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2015/04/14	2044	07/05/2015			Bond Future	8.4253	105.9123	8.3593	106.6485	(0.784)	0.0000	0.0000	9,526
2015/04/14	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2044	07/05/2015	9.01	Call	Bond Future	6,150.8500	6.1509	6,887.1200	6.8871	11.970	0	0	0
2015/04/14	2044	07/05/2015	8.99	Call	Bond Future	5,950.7700	5.9508	6,687.0400	6.6870	12.373	0	0	0
2015/04/14	2044	07/05/2015	9.00	Call	Bond Future	6,050.8900	6.0509	6,787.1600	6.7872	12.168	0	0	0
2015/04/14	2044	06/08/2015	8.76	Call	Bond Future	3,039.9100	3.0399	3,786.4000	3.7864	24.556	0	0	0
2015/04/14	2044	06/08/2015			Bond Future	8.4753	103.2153	8.4076	103.9618	(0.799)	0.0000	0.0000	0
2015/04/14	2044	06/08/2015	8.74	Call	Bond Future	2,831.2900	2.8313	3,577.7800	3.5778	26.366	0	0	0
2015/04/14	2044	06/08/2015	8.75	Call	Bond Future	2,935.6900	2.9357	3,682.1800	3.6822	25.428	0	0	0
2015/04/14	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2044	05/11/2015			Bond Future	8.5134	104.9172	8.4439	105.6769	(0.817)	0.0000	0.0000	0
2015/04/14	2044	05/11/2015	8.24	Put	Bond Future	3,041.8300	3.0418	2,282.1300	2.2821	(24.975)	0	0	0
2015/04/14	2044	05/11/2015	8.26	Put	Bond Future	2,814.2700	2.8143	2,054.5700	2.0546	(26.995)	0	0	0
2015/04/14	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2044	05/11/2015	8.25	Put	Bond Future	2,927.9400	2.9279	2,168.2400	2.1682	(25.947)	0	0	0
2015/04/14	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2046	07/05/2015			Bond Future	129.3802	129.3802	129.9378	129.9378	0.431	0.0000	0.0000	5,889
2015/04/14	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2046	07/05/2015	126.99	Call	Bond Future	2,390.1600	2.3902	2,947.8500	2.9479	23.333	0	0	0
2015/04/14	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2046	07/05/2015	127.00	Call	Bond Future	2,380.1600	2.3802	2,937.8500	2.9379	23.431	0	0	0
2015/04/14	2046	07/05/2015	127.01	Call	Bond Future	2,370.1600	2.3702	2,927.8500	2.9279	23.530	0	0	0
2015/04/14	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2046	06/08/2015			Bond Future	131.4519	131.4519	132.0168	132.0168	0.430	0.0000	0.0000	0
2015/04/14	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2046	06/08/2015	129.01	Call	Bond Future	2,441.9000	2.4419	3,006.7700	3.0068	23.132	0	0	0
2015/04/14	2046	06/08/2015	128.99	Call	Bond Future	2,461.9000	2.4619	3,026.7700	3.0268	22.944	0	0	0
2015/04/14	2046	06/08/2015	129.00	Call	Bond Future	2,451.9000	2.4519	3,016.7700	3.0168	23.038	0	0	0
2015/04/14	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2050	07/05/2015			Bond Future	139.3006	139.3006	139.6195	139.6195	0.229	0.0000	0.0000	2,753
2015/04/14	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2050	07/05/2015	135.01	Call	Bond Future	4,290.5700	4.2906	4,609.4600	4.6095	7.432	0	0	0
2015/04/14	2050	07/05/2015	134.99	Call	Bond Future	4,310.5700	4.3106	4,629.4600	4.6295	7.398	0	0	0
2015/04/14	2050	07/05/2015	135.00	Call	Bond Future	4,300.5700	4.3006	4,619.4600	4.6195	7.415	0	0	0
2015/04/14	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2050	06/08/2015			Bond Future	140.0726	140.0726	140.3945	140.3945	0.230	0.0000	0.0000	0
2015/04/14	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	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
2015/04/14	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	2050	06/08/2015	137.01	Call	Bond Future	3,062.6400	3.0626	3,384.4700	3.3845	10.508	0	0	0
2015/04/14	2050	06/08/2015	136.99	Call	Bond Future	3,082.6400	3.0826	3,404.4700	3.4045	10.440	0	0	0
2015/04/14	2050	06/08/2015	137.00	Call	Bond Future	3,072.6400	3.0726	3,394.4700	3.3945	10.474	0	0	0
2015/04/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	AL12	07/05/2015			Index Future	560.4480	560.4480	564.0560	564.0560	0.644	0.0000	0.0000	0
2015/04/14	AL37	07/05/2015			Index Future	457.3450	457.3450	458.7730	458.7730	0.312	0.0000	0.0000	122
2015/04/14	AL37	06/08/2015			Index Future	464.5480	464.5480	465.9920	465.9920	0.311	0.0000	0.0000	0
2015/04/14	AL7T	07/05/2015			Index Future	545.8240	545.8240	548.4690	548.4690	0.485	0.0000	0.0000	3
2015/04/14	AL7T	06/08/2015			Index Future	554.4220	554.4220	557.1000	557.1000	0.483	0.0000	0.0000	0
2015/04/14	ALBI	07/05/2015			Index Future	499.2450	499.2450	501.5860	501.5860	0.469	0.0000	0.0000	573
2015/04/14	ALBI	06/08/2015			Index Future	507.1090	507.1090	509.4790	509.4790	0.467	0.0000	0.0000	10
2015/04/14	ALBI	05/11/2015			Index Future	515.5460	515.5460	517.9600	517.9600	0.468	0.0000	0.0000	0
2015/04/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	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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2015/04/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/14	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	EL28	07/05/2015			Bond Future	123.1197	123.1197	124.3389	124.3389	0.990	0.0000	0.0000	0
2015/04/14	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	EL28	07/05/2015	124.99	Put	Bond Future	1,870.2600	1.8703	651.1100	0.6511	(65.186)	0	0	0
2015/04/14	EL28	07/05/2015	125.01	Put	Bond Future	1,890.2600	1.8903	671.1100	0.6711	(64.496)	0	0	0
2015/04/14	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	EL28	07/05/2015	125.00	Put	Bond Future	1,880.2600	1.8803	661.1100	0.6611	(64.839)	0	0	0
2015/04/14	EL28	06/08/2015	125.00	Call	Bond Future	91.4200	0.0914	1,328.2600	1.3283	1352.921	0	0	0
2015/04/14	EL28	06/08/2015			Bond Future	125.0914	125.0914	126.3283	126.3283	0.989	0.0000	0.0000	0
2015/04/14	EL28	06/08/2015	125.01	Call	Bond Future	81.4200	0.0814	1,318.2600	1.3183	1519.086	0	0	0
2015/04/14	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	EL28	06/08/2015	124.99	Call	Bond Future	101.4200	0.1014	1,338.2600	1.3383	1219.523	0	0	0
2015/04/14	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	07/05/2015			Bond Future	9.2882	85.5525	9.2218	86.0657	(0.715)	0.0000	0.0000	6,576
2015/04/14	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	07/05/2015	9.76	Call	Bond Future	3,513.0900	3.5131	4,026.3200	4.0263	14.609	0	0	0
2015/04/14	ES33	07/05/2015	9.74	Call	Bond Future	3,368.7000	3.3687	3,881.9300	3.8819	15.235	0	0	0
2015/04/14	ES33	07/05/2015	9.75	Call	Bond Future	3,440.9400	3.4409	3,954.1700	3.9542	14.915	0	0	0
2015/04/14	ES33	06/08/2015			Bond Future	9.3672	86.9153	9.2988	87.4354	(0.730)	0.0000	0.0000	0
2015/04/14	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	06/08/2015	9.61	Call	Bond Future	1,809.5800	1.8096	2,329.6700	2.3297	28.741	0	0	0
2015/04/14	ES33	06/08/2015	9.59	Call	Bond Future	1,662.7800	1.6628	2,182.8700	2.1829	31.278	0	0	0
2015/04/14	ES33	06/08/2015	9.60	Call	Bond Future	1,736.2300	1.7362	2,256.3200	2.2563	29.955	0	0	0
2015/04/14	ES33	05/11/2015	9.00	Put	Bond Future	3,373.8000	3.3738	2,844.4100	2.8444	(15.691)	0	0	0
2015/04/14	ES33	05/11/2015			Bond Future	9.4383	84.5596	9.3678	85.0890	(0.747)	0.0000	0.0000	0
2015/04/14	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	ES33	05/11/2015	8.99	Put	Bond Future	3,453.1300	3.4531	2,923.7400	2.9237	(15.331)	0	0	0
2015/04/14	ES33	05/11/2015	9.01	Put	Bond Future	3,294.5700	3.2946	2,765.1800	2.7652	(16.069)	0	0	0
2015/04/14	GOVI	07/05/2015	449.99	Call	GOVI	451,740.0000	45.1740	474,650.0000	47.4650	5.072	0	0	0
2015/04/14	GOVI	07/05/2015			GOVI	495.1640	495.1640	497.4550	497.4550	0.463	0.0000	0.0000	498
2015/04/14	GOVI	07/05/2015	450.00	Call	GOVI	451,640.0000	45.1640	474,550.0000	47.4550	5.073	0	0	0
2015/04/14	GOVI	07/05/2015	450.01	Call	GOVI	451,540.0000	45.1540	474,450.0000	47.4450	5.074	0	0	0
2015/04/14	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	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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2015/04/14	GOVI	06/08/2015			GOVI	502.9630	502.9630	505.2830	505.2830	0.461	0.0000	0.0000	29
2015/04/14	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	GOVI	06/08/2015	499.99	Call	GOVI	29,730.0000	2.9730	52,930.0000	5.2930	78.036	0	0	0
2015/04/14	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	GOVI	06/08/2015	500.00	Call	GOVI	29,630.0000	2.9630	52,830.0000	5.2830	78.299	0	0	0
2015/04/14	GOVI	06/08/2015	500.01	Call	GOVI	29,530.0000	2.9530	52,730.0000	5.2730	78.564	0	0	0
2015/04/14	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	GOVI	05/11/2015			GOVI	511.3320	511.3320	513.6940	513.6940	0.462	0.0000	0.0000	0
2015/04/14	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	GOVI	05/11/2015	529.99	Put	GOVI	186,580.0000	18.6580	162,960.0000	16.2960	(12.659)	0	0	0
2015/04/14	GOVI	05/11/2015	530.01	Put	GOVI	186,780.0000	18.6780	163,160.0000	16.3160	(12.646)	0	0	0
2015/04/14	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	GOVI	05/11/2015	530.00	Put	GOVI	186,680.0000	18.6680	163,060.0000	16.3060	(12.653)	0	0	0
2015/04/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/14	IGOV	07/05/2015			Index Future	228.0490	228.0490	228.4890	228.4890	0.193	0.0000	0.0000	1,013
2015/04/14	IGOV	06/08/2015			Index Future	231.6600	231.6600	232.1030	232.1030	0.191	0.0000	0.0000	98
2015/04/14	IGOV	05/11/2015			Index Future	235.5330	235.5330	235.9850	235.9850	0.192	0.0000	0.0000	0
2015/04/14	ILBI	07/05/2015			Index Future	617.5280	617.5280	618.7060	618.7060	0.191	0.0000	0.0000	0
2015/04/14	ILBI	06/08/2015			Index Future	627.5280	627.5280	628.7230	628.7230	0.190	0.0000	0.0000	159
2015/04/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/14	JBAF	15/04/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	1,000
2015/04/14	JBAF	20/05/2015			Jibar Tradeable Future	6.1200	93.8800	6.1300	93.8700	0.163	0.0000	0.0000	0
2015/04/14	JBAF	17/06/2015			Jibar Tradeable Future	6.2000	93.8000	6.2200	93.7800	0.323	0.0000	0.0000	5,000
2015/04/14	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2500	93.7500	0.482	0.0000	0.0000	0
2015/04/14	JBAF	19/08/2015			Jibar Tradeable Future	6.3100	93.6900	6.3800	93.6200	1.109	0.0000	0.0000	0
2015/04/14	JBAF	16/09/2015			Jibar Tradeable Future	6.3300	93.6700	6.4100	93.5900	1.264	0.0000	0.0000	0
2015/04/14	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.6900	93.3100	1.982	0.0000	0.0000	0
2015/04/14	JBAF	16/03/2016			Jibar Tradeable Future	6.7400	93.2600	6.8700	93.1300	1.929	0.0000	0.0000	0
2015/04/14	JBAF	15/06/2016			Jibar Tradeable Future	6.8900	93.1100	7.0300	92.9700	2.032	0.0000	0.0000	0
2015/04/14	JBAF	21/09/2016			Jibar Tradeable Future	7.0300	92.9700	7.1800	92.8200	2.134	0.0000	0.0000	0
2015/04/14	JBAF	21/12/2016			Jibar Tradeable Future	7.1600	92.8400	7.3200	92.6800	2.235	0.0000	0.0000	0
2015/04/14	JBAF	15/03/2017			Jibar Tradeable Future	7.2900	92.7100	7.4400	92.5600	2.058	0.0000	0.0000	0

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2015/04/14	R023	07/05/2015	8.14	Call	Bond Future	3,028.3500	3.0283	3,486.7400	3.4867	15.137	0	0	0
2015/04/14	R023	07/05/2015	8.15	Put	Bond Future	31.9400	0.0319	14.3200	0.0143	(55.166)	0	0	0
2015/04/14	R023	07/05/2015			Bond Future	7.6168	102.2927	7.5352	102.7699	(1.071)	0.0000	0.0000	15,264
2015/04/14	R023	07/05/2015	8.15	Call	Bond Future	3,082.0100	3.0820	3,541.6200	3.5416	14.913	0	0	0
2015/04/14	R023	07/05/2015	8.16	Call	Bond Future	3,135.8000	3.1358	3,596.5600	3.5966	14.694	0	0	0
2015/04/14	R023	07/05/2015	8.14	Put	Bond Future	34.4000	0.0344	15.5600	0.0156	(54.767)	0	0	0
2015/04/14	R023	07/05/2015	8.16	Put	Bond Future	29.6400	0.0296	13.1700	0.0132	(55.567)	0	0	0
2015/04/14	R023	06/08/2015	9.07	Put	Bond Future	33.3600	0.0334	23.2800	0.0233	(30.216)	0	0	911
2015/04/14	R023	06/08/2015	8.24	Call	Bond Future	3,607.4700	3.6075	3,998.6500	3.9987	10.844	0	0	0
2015/04/14	R023	06/08/2015			Bond Future	7.6697	103.9222	7.5847	104.4055	(1.108)	0.0000	0.0000	0
2015/04/14	R023	06/08/2015	9.07	Call	Bond Future	7,593.9300	7.5939	8,067.2200	8.0672	6.232	0	0	0
2015/04/14	R023	06/08/2015	8.26	Put	Bond Future	417.0400	0.4170	328.4700	0.3285	(21.238)	0	0	0
2015/04/14	R023	06/08/2015	8.25	Put	Bond Future	427.4600	0.4275	337.0900	0.3371	(21.141)	0	0	0
2015/04/14	R023	06/08/2015	8.24	Put	Bond Future	438.1000	0.4381	345.9100	0.3459	(21.043)	0	0	0
2015/04/14	R023	06/08/2015	8.25	Call	Bond Future	3,651.2800	3.6513	4,044.2800	4.0443	10.763	0	0	0
2015/04/14	R023	06/08/2015	8.26	Call	Bond Future	3,695.2600	3.6953	4,090.0600	4.0901	10.684	0	0	0
2015/04/14	R186	07/05/2015	7.40	Call	Bond Future	120.0000	0.1200	181.3100	0.1813	51.092	0	0	0
2015/04/14	R186	07/05/2015	8.10	Put	Bond Future	248.4900	0.2485	149.7100	0.1497	(39.752)	0	0	4,229
2015/04/14	R186	07/05/2015			Bond Future	7.7966	124.4854	7.7252	125.0992	(0.915)	0.0000	0.0000	37,874
2015/04/14	R186	07/05/2015	7.50	Put	Bond Future	2,814.4400	2.8144	2,306.6100	2.3066	(18.044)	0	0	4,229
2015/04/14	R186	07/05/2015	8.25	Call	Bond Future	3,903.2300	3.9032	4,471.4100	4.4714	14.557	0	0	0
2015/04/14	R186	07/05/2015	7.30	Call	Bond Future	55.8300	0.0558	87.8400	0.0878	57.335	0	0	0
2015/04/14	R186	07/05/2015	7.80	Put	Bond Future	1,051.3200	1.0513	755.8200	0.7558	(28.108)	0	0	300
2015/04/14	R186	07/05/2015	7.45	Put	Bond Future	3,191.7000	3.1917	2,659.5400	2.6595	(16.673)	0	0	4,229
2015/04/14	R186	07/05/2015	8.00	Put	Bond Future	424.9200	0.4249	272.7900	0.2728	(35.802)	0	0	4,229
2015/04/14	R186	07/05/2015	8.24	Put	Bond Future	106.6000	0.1066	58.3800	0.0584	(45.235)	0	0	0
2015/04/14	R186	07/05/2015	8.05	Put	Bond Future	327.2500	0.3273	203.6200	0.2036	(37.778)	0	0	4,229
2015/04/14	R186	07/05/2015	8.26	Put	Bond Future	93.6100	0.0936	50.5400	0.0505	(46.010)	0	0	0
2015/04/14	R186	07/05/2015	7.40	Put	Bond Future	3,586.4100	3.5864	3,033.9600	3.0340	(15.404)	0	0	4,229
2015/04/14	R186	07/05/2015	7.50	Call	Bond Future	234.8300	0.2348	340.7600	0.3408	45.109	0	0	0
2015/04/14	R186	07/05/2015	8.25	Put	Bond Future	99.9200	0.0999	54.3400	0.0543	(45.616)	0	0	0
2015/04/14	R186	07/05/2015	8.10	Call	Bond Future	2,812.1000	2.8121	3,327.0800	3.3271	18.313	0	0	0
2015/04/14	R186	07/05/2015	8.26	Call	Bond Future	3,978.9300	3.9789	4,549.6200	4.5496	14.343	0	0	0
2015/04/14	R186	07/05/2015	7.30	Put	Bond Future	4,417.7500	4.4177	3,836.0000	3.8360	(13.168)	0	0	0
2015/04/14	R186	07/05/2015	7.45	Call	Bond Future	169.7700	0.1698	251.3700	0.2514	48.065	0	0	0
2015/04/14	R186	07/05/2015	7.80	Call	Bond Future	1,080.8100	1.0808	1,399.0700	1.3991	29.446	0	0	0
2015/04/14	R186	07/05/2015	8.00	Call	Bond Future	2,152.0000	2.1520	2,613.6300	2.6136	21.451	0	0	0
2015/04/14	R186	07/05/2015	8.24	Call	Bond Future	3,827.8200	3.8278	4,393.3600	4.3934	14.774	0	0	0
2015/04/14	R186	07/05/2015	8.05	Call	Bond Future	2,473.6100	2.4736	2,963.7400	2.9637	19.814	0	0	0
2015/04/14	R186	06/08/2015	8.90	Put	Bond Future	198.6000	0.1986	154.8200	0.1548	(22.044)	0	0	5,350
2015/04/14	R186	06/08/2015	8.00	Put	Bond Future	1,735.2300	1.7352	1,487.1600	1.4872	(14.296)	0	0	0
2015/04/14	R186	06/08/2015			Bond Future	7.8475	121.1714	7.7737	121.7931	(0.940)	0.0000	0.0000	340
2015/04/14	R186	06/08/2015	8.00	Call	Bond Future	3,006.7000	3.0067	3,380.4000	3.3804	12.429	0	0	0
2015/04/14	R186	06/08/2015	8.01	Call	Bond Future	3,056.0100	3.0560	3,433.1100	3.4331	12.340	0	0	0
2015/04/14	R186	06/08/2015	7.99	Call	Bond Future	2,957.8000	2.9578	3,328.0800	3.3281	12.519	0	0	0
2015/04/14	R186	06/08/2015	7.75	Call	Bond Future	1,915.0500	1.9150	2,199.8300	2.1998	14.871	0	0	1,000
2015/04/14	R186	06/08/2015	8.90	Call	Bond Future	8,610.4400	8.6104	9,188.4300	9.1884	6.713	0	0	0

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2015/04/14	R186	06/08/2015	7.99	Put	Bond Future	1,769.1400	1.7691	1,517.6500	1.5176	(14.215)	0	0	0
2015/04/14	R186	06/08/2015	7.75	Put	Bond Future	2,737.8500	2.7379	2,400.8600	2.4009	(12.309)	0	0	0
2015/04/14	R186	06/08/2015	8.01	Put	Bond Future	1,701.8000	1.7018	1,457.1300	1.4571	(14.377)	0	0	0
2015/04/14	R186	05/11/2015	8.24	Call	Bond Future	4,721.3000	4.7213	5,139.5300	5.1395	8.858	0	0	0
2015/04/14	R186	05/11/2015	8.25	Put	Bond Future	1,825.8900	1.8259	1,613.5000	1.6135	(11.632)	0	0	0
2015/04/14	R186	05/11/2015			Bond Future	7.8861	123.1686	7.8095	123.8016	(0.971)	0.0000	0.0000	0
2015/04/14	R186	05/11/2015	9.00	Put	Bond Future	505.0300	0.5050	428.1800	0.4282	(15.217)	0	0	2,600
2015/04/14	R186	05/11/2015	8.24	Put	Bond Future	1,853.6100	1.8536	1,638.8400	1.6388	(11.587)	0	0	0
2015/04/14	R186	05/11/2015	8.26	Put	Bond Future	1,798.8500	1.7988	1,588.8000	1.5888	(11.677)	0	0	0
2015/04/14	R186	05/11/2015	9.00	Call	Bond Future	9,219.6300	9.2196	9,775.7800	9.7758	6.032	0	0	0
2015/04/14	R186	05/11/2015	8.25	Call	Bond Future	4,773.2300	4.7732	5,193.8400	5.1938	8.812	0	0	0
2015/04/14	R186	05/11/2015	8.26	Call	Bond Future	4,825.7700	4.8258	5,248.7200	5.2487	8.764	0	0	0
2015/04/14	R186	04/02/2016	7.50	Call	Bond Future	2,131.9500	2.1319	2,369.7500	2.3697	11.154	0	0	0
2015/04/14	R186	04/02/2016			Bond Future	7.9141	120.0274	7.8350	120.6692	(1.000)	0.0000	0.0000	5,512
2015/04/14	R186	04/02/2016	7.51	Call	Bond Future	2,161.7300	2.1617	2,401.7900	2.4018	11.105	0	0	0
2015/04/14	R186	04/02/2016	7.50	Put	Bond Future	5,543.9900	5.5440	5,140.0100	5.1400	(7.287)	0	0	0
2015/04/14	R186	04/02/2016	7.49	Call	Bond Future	2,102.4400	2.1024	2,337.9700	2.3380	11.203	0	0	0
2015/04/14	R186	04/02/2016	7.49	Put	Bond Future	5,598.5000	5.5985	5,192.2500	5.1923	(7.256)	0	0	0
2015/04/14	R186	04/02/2016	7.51	Put	Bond Future	5,489.8300	5.4898	5,088.1100	5.0881	(7.318)	0	0	0
2015/04/14	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R197	07/05/2015			Bond Future	289.8521	289.8521	289.7989	289.7989	(0.018)	0.0000	0.0000	1,046
2015/04/14	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R197	07/05/2015	293.99	Put	Bond Future	4,137.8800	4.1379	4,191.1200	4.1911	1.287	0	0	0
2015/04/14	R197	07/05/2015	294.01	Put	Bond Future	4,157.8800	4.1579	4,211.1200	4.2111	1.280	0	0	0
2015/04/14	R197	07/05/2015	294.00	Put	Bond Future	4,147.8800	4.1479	4,201.1200	4.2011	1.284	0	0	0
2015/04/14	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R197	06/08/2015	288.00	Call	Bond Future	444.9000	0.4449	386.7600	0.3868	(13.068)	0	0	0
2015/04/14	R197	06/08/2015			Bond Future	288.4449	288.4449	288.3868	288.3868	(0.020)	0.0000	0.0000	0
2015/04/14	R197	06/08/2015	288.01	Call	Bond Future	434.9000	0.4349	376.7600	0.3768	(13.369)	0	0	0
2015/04/14	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R197	06/08/2015	287.99	Call	Bond Future	454.9000	0.4549	396.7600	0.3968	(12.781)	0	0	0
2015/04/14	R202	07/05/2015			Bond Future	241.9333	241.9333	241.8888	241.8888	(0.018)	0.0000	0.0000	53,330
2015/04/14	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R202	07/05/2015	238.51	Call	Bond Future	3,423.3000	3.4233	3,378.7600	3.3788	(1.301)	0	0	0
2015/04/14	R202	07/05/2015	238.49	Call	Bond Future	3,443.3000	3.4433	3,398.7600	3.3988	(1.294)	0	0	0
2015/04/14	R202	07/05/2015	238.50	Call	Bond Future	3,433.3000	3.4333	3,388.7600	3.3888	(1.297)	0	0	0
2015/04/14	R202	06/08/2015			Bond Future	242.5947	242.5947	242.5461	242.5461	(0.020)	0.0000	0.0000	0
2015/04/14	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R202	06/08/2015	240.01	Call	Bond Future	2,584.6500	2.5846	2,536.0800	2.5361	(1.879)	0	0	0
2015/04/14	R202	06/08/2015	239.99	Call	Bond Future	2,604.6500	2.6046	2,556.0800	2.5561	(1.865)	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
2015/04/14	R202	06/08/2015	240.00	Call	Bond Future	2,594.6500	2.5946	2,546.0800	2.5461	(1.872)	0	0	0
2015/04/14	R203	07/05/2015			Bond Future	6.9076	104.1431	6.8500	104.2682	(0.834)	0.0000	0.0000	7,710
2015/04/14	R203	07/05/2015	7.24	Put	Bond Future	32.0300	0.0320	18.6300	0.0186	(41.836)	0	0	0
2015/04/14	R203	07/05/2015	7.26	Put	Bond Future	27.6700	0.0277	15.8500	0.0159	(42.718)	0	0	0
2015/04/14	R203	07/05/2015	7.25	Put	Bond Future	29.7800	0.0298	17.1900	0.0172	(42.277)	0	0	0
2015/04/14	R203	07/05/2015	7.25	Call	Bond Future	769.2000	0.7692	881.7200	0.8817	14.628	0	0	0
2015/04/14	R203	07/05/2015	7.24	Call	Bond Future	749.9500	0.7500	861.6600	0.8617	14.896	0	0	0
2015/04/14	R203	07/05/2015	7.26	Call	Bond Future	788.5800	0.7886	901.8700	0.9019	14.366	0	0	0
2015/04/14	R203	06/08/2015	7.84	Call	Bond Future	0.0000	0.0000	1,841.6000	1.8416	100.000	0	0	0
2015/04/14	R203	06/08/2015	6.74	Call	Bond Future	278.0800	0.2781	322.9200	0.3229	16.125	0	0	0
2015/04/14	R203	06/08/2015	6.75	Put	Bond Future	717.5300	0.7175	637.5700	0.6376	(11.144)	0	0	0
2015/04/14	R203	06/08/2015			Bond Future	6.9714	105.8021	6.9069	105.9277	(0.924)	0.0000	0.0000	0
2015/04/14	R203	06/08/2015	6.75	Call	Bond Future	285.1900	0.2852	330.8200	0.3308	16.000	0	0	0
2015/04/14	R203	06/08/2015	6.76	Call	Bond Future	292.6400	0.2926	339.0700	0.3391	15.866	0	0	0
2015/04/14	R203	06/08/2015	7.84	Put	Bond Future	0.0000	0.0000	42.0000	0.0420	100.000	0	0	5,000
2015/04/14	R203	06/08/2015	6.74	Put	Bond Future	730.0100	0.7300	649.2600	0.6493	(11.061)	0	0	0
2015/04/14	R203	06/08/2015	6.76	Put	Bond Future	705.4000	0.7054	626.2400	0.6262	(11.222)	0	0	0
2015/04/14	R203	05/11/2015	5.99	Call	Bond Future	61.8400	0.0618	74.8500	0.0749	21.038	0	0	0
2015/04/14	R203	05/11/2015	6.00	Put	Bond Future	1,818.5300	1.8185	1,703.3600	1.7034	(6.333)	0	0	0
2015/04/14	R203	05/11/2015			Bond Future	7.0032	103.3787	6.9289	103.5072	(1.060)	0.0000	0.0000	0
2015/04/14	R203	05/11/2015	6.00	Call	Bond Future	63.6800	0.0637	77.0100	0.0770	20.933	0	0	0
2015/04/14	R203	05/11/2015	6.01	Call	Bond Future	65.5700	0.0656	79.2200	0.0792	20.817	0	0	0
2015/04/14	R203	05/11/2015	5.99	Put	Bond Future	1,834.3800	1.8344	1,718.8900	1.7189	(6.296)	0	0	0
2015/04/14	R203	05/11/2015	6.01	Put	Bond Future	1,802.7300	1.8027	1,687.8800	1.6879	(6.371)	0	0	0
2015/04/14	R204	07/05/2015	7.51	Put	Bond Future	45.8400	0.0458	24.9800	0.0250	(45.506)	0	0	0
2015/04/14	R204	07/05/2015			Bond Future	7.1530	105.7621	7.0857	105.9768	(0.941)	0.0000	0.0000	12,510
2015/04/14	R204	07/05/2015	7.50	Put	Bond Future	49.1900	0.0492	27.0300	0.0270	(45.050)	0	0	0
2015/04/14	R204	07/05/2015	7.49	Call	Bond Future	1,119.1700	1.1192	1,310.4000	1.3104	17.087	0	0	0
2015/04/14	R204	07/05/2015	7.50	Call	Bond Future	1,147.1100	1.1471	1,339.6800	1.3397	16.787	0	0	0
2015/04/14	R204	07/05/2015	7.51	Call	Bond Future	1,175.1800	1.1752	1,369.0500	1.3691	16.497	0	0	0
2015/04/14	R204	07/05/2015	7.49	Put	Bond Future	52.6900	0.0527	29.1900	0.0292	(44.600)	0	0	0
2015/04/14	R204	06/08/2015	7.74	Call	Bond Future	1,769.2600	1.7693	1,941.2800	1.9413	9.723	0	0	0
2015/04/14	R204	06/08/2015	7.75	Put	Bond Future	229.6000	0.2296	185.8900	0.1859	(19.037)	0	0	0
2015/04/14	R204	06/08/2015			Bond Future	7.2202	103.4110	7.1476	103.6277	(1.006)	0.0000	0.0000	100
2015/04/14	R204	06/08/2015	8.41	Call	Bond Future	3,498.7300	3.4987	3,707.6900	3.7077	5.972	0	0	0
2015/04/14	R204	06/08/2015	7.74	Put	Bond Future	235.5400	0.2355	190.9200	0.1909	(18.944)	0	0	0
2015/04/14	R204	06/08/2015	7.76	Put	Bond Future	223.7900	0.2238	180.9600	0.1810	(19.138)	0	0	0
2015/04/14	R204	06/08/2015	8.41	Put	Bond Future	29.4700	0.0295	21.7900	0.0218	(26.060)	0	0	699
2015/04/14	R204	06/08/2015	7.75	Call	Bond Future	1,792.5500	1.7925	1,965.4800	1.9655	9.647	0	0	0
2015/04/14	R204	06/08/2015	7.76	Call	Bond Future	1,815.9600	1.8160	1,989.7700	1.9898	9.571	0	0	0
2015/04/14	R204	05/11/2015			Bond Future	7.2616	105.1155	7.1822	105.3365	(1.095)	0.0000	0.0000	0
2015/04/14	R204	05/11/2015	6.25	Call	Bond Future	123.5600	0.1236	149.2100	0.1492	20.759	0	0	0
2015/04/14	R204	05/11/2015	6.24	Put	Bond Future	3,006.9800	3.0070	2,811.0500	2.8111	(6.516)	0	0	0
2015/04/14	R204	05/11/2015	6.26	Put	Bond Future	2,956.3000	2.9563	2,761.5000	2.7615	(6.589)	0	0	0
2015/04/14	R204	05/11/2015	6.25	Put	Bond Future	2,981.6100	2.9816	2,786.2300	2.7862	(6.553)	0	0	0
2015/04/14	R204	05/11/2015	6.26	Call	Bond Future	126.9900	0.1270	153.2200	0.1532	20.655	0	0	0

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2015/04/14	R204	05/11/2015	6.24	Call	Bond Future	120.1900	0.1202	145.2900	0.1453	20.884	0	0	0
2015/04/14	R207	07/05/2015			Bond Future	7.3220	102.0476	7.2346	102.3886	(1.193)	7.3180	7.3180	40,893
2015/04/14	R207	07/05/2015	8.25	Call	Bond Future	3,537.6800	3.5377	3,878.4300	3.8784	9.632	0	0	0
2015/04/14	R207	07/05/2015	7.73	Call	Bond Future	1,617.7100	1.6177	1,935.0800	1.9351	19.618	0	0	66
2015/04/14	R207	07/05/2015	8.24	Put	Bond Future	0.4700	0.0005	0.1200	0.0001	(74.468)	0	0	0
2015/04/14	R207	07/05/2015	7.73	Put	Bond Future	43.3200	0.0433	19.6300	0.0196	(54.686)	0	0	0
2015/04/14	R207	07/05/2015	8.26	Put	Bond Future	0.3800	0.0004	0.1000	0.0001	(73.684)	0	0	0
2015/04/14	R207	07/05/2015	8.25	Put	Bond Future	0.4200	0.0004	0.1100	0.0001	(73.810)	0	0	0
2015/04/14	R207	07/05/2015	8.26	Call	Bond Future	3,574.9200	3.5749	3,915.7000	3.9157	9.533	0	0	0
2015/04/14	R207	07/05/2015	8.24	Call	Bond Future	3,500.4400	3.5004	3,841.1500	3.8412	9.733	0	0	0
2015/04/14	R207	06/08/2015	7.76	Call	Bond Future	1,801.6700	1.8017	2,053.8900	2.0539	13.999	0	0	0
2015/04/14	R207	06/08/2015			Bond Future	7.3879	100.0307	7.2950	100.3757	(1.257)	0.0000	0.0000	100
2015/04/14	R207	06/08/2015	7.74	Call	Bond Future	1,749.1900	1.7492	1,998.0200	1.9980	14.225	0	0	0
2015/04/14	R207	06/08/2015	7.75	Call	Bond Future	1,775.3500	1.7753	2,025.8900	2.0259	14.112	0	0	0
2015/04/14	R207	06/08/2015	7.46	Call	Bond Future	1,094.2200	1.0942	1,289.3500	1.2894	17.833	0	0	70
2015/04/14	R207	06/08/2015	7.74	Put	Bond Future	454.8500	0.4548	358.7100	0.3587	(21.137)	0	0	0
2015/04/14	R207	06/08/2015	7.76	Put	Bond Future	434.4200	0.4344	341.6700	0.3417	(21.350)	0	0	0
2015/04/14	R207	06/08/2015	7.46	Put	Bond Future	827.5300	0.8275	677.6900	0.6777	(18.107)	0	0	0
2015/04/14	R207	06/08/2015	7.75	Put	Bond Future	444.5400	0.4445	350.1100	0.3501	(21.242)	0	0	0
2015/04/14	R207	05/11/2015	7.76	Call	Bond Future	1,926.2300	1.9262	2,158.7700	2.1588	12.072	0	0	0
2015/04/14	R207	05/11/2015			Bond Future	7.4281	101.6796	7.3286	102.0311	(1.339)	0.0000	0.0000	0
2015/04/14	R207	05/11/2015	7.74	Call	Bond Future	1,880.7600	1.8808	2,110.5000	2.1105	12.215	0	0	0
2015/04/14	R207	05/11/2015	7.75	Call	Bond Future	1,903.5700	1.9036	2,134.7100	2.1347	12.142	0	0	0
2015/04/14	R207	05/11/2015	7.43	Call	Bond Future	1,244.5300	1.2445	1,427.6100	1.4276	14.711	0	0	53
2015/04/14	R207	05/11/2015	7.74	Put	Bond Future	788.3800	0.7884	666.6400	0.6666	(15.442)	0	0	0
2015/04/14	R207	05/11/2015	7.76	Put	Bond Future	764.3100	0.7643	645.3700	0.6454	(15.562)	0	0	0
2015/04/14	R207	05/11/2015	7.43	Put	Bond Future	1,237.7300	1.2377	1,069.3300	1.0693	(13.606)	0	0	0
2015/04/14	R207	05/11/2015	7.75	Put	Bond Future	776.4100	0.7764	656.0700	0.6561	(15.500)	0	0	0
2015/04/14	R207	04/02/2016	7.49	Put	Bond Future	1,358.7000	1.3587	1,193.3200	1.1933	(12.172)	0	0	0
2015/04/14	R207	04/02/2016	7.27	Put	Bond Future	1,733.0600	1.7331	1,538.2800	1.5383	(11.239)	0	0	0
2015/04/14	R207	04/02/2016			Bond Future	7.4501	99.8189	7.3439	100.1746	(1.426)	0.0000	0.0000	0
2015/04/14	R207	04/02/2016	7.51	Put	Bond Future	1,327.5500	1.3275	1,164.8000	1.1648	(12.259)	0	0	0
2015/04/14	R207	04/02/2016	7.27	Call	Bond Future	1,129.0200	1.1290	1,289.9400	1.2899	14.253	0	0	43
2015/04/14	R207	04/02/2016	7.50	Call	Bond Future	1,509.6800	1.5097	1,701.3200	1.7013	12.694	0	0	0
2015/04/14	R207	04/02/2016	7.51	Call	Bond Future	1,527.5100	1.5275	1,720.4600	1.7205	12.632	0	0	0
2015/04/14	R207	04/02/2016	7.49	Call	Bond Future	1,491.9600	1.4920	1,682.2800	1.6823	12.756	0	0	0
2015/04/14	R207	04/02/2016	7.50	Put	Bond Future	1,343.0600	1.3431	1,179.0000	1.1790	(12.215)	0	0	0
2015/04/14	R208	07/05/2015	8.01	Call	Bond Future	2,697.6000	2.6976	3,090.6300	3.0906	14.570	0	0	0
2015/04/14	R208	07/05/2015			Bond Future	7.4180	97.6243	7.3311	98.0260	(1.171)	0.0000	0.0000	56,504
2015/04/14	R208	07/05/2015	7.99	Call	Bond Future	2,610.9000	2.6109	3,002.5600	3.0026	15.001	0	0	0
2015/04/14	R208	07/05/2015	8.00	Call	Bond Future	2,654.2100	2.6542	3,046.5900	3.0466	14.783	0	0	0
2015/04/14	R208	07/05/2015	7.99	Put	Bond Future	16.7300	0.0167	6.7000	0.0067	(59.952)	0	0	0
2015/04/14	R208	07/05/2015	8.00	Put	Bond Future	15.4400	0.0154	6.1300	0.0061	(60.298)	0	0	0
2015/04/14	R208	07/05/2015	8.01	Put	Bond Future	14.2600	0.0143	5.6000	0.0056	(60.729)	0	0	0
2015/04/14	R208	06/08/2015			Bond Future	7.4739	99.1794	7.3826	99.5860	(1.222)	0.0000	0.0000	0
2015/04/14	R208	06/08/2015	8.00	Call	Bond Future	2,675.6200	2.6756	2,999.2500	2.9993	12.096	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
2015/04/14	R208	06/08/2015	8.85	Call	Bond Future	5,909.4900	5.9095	6,307.7500	6.3077	6.739	0	0	0
2015/04/14	R208	06/08/2015	8.01	Call	Bond Future	2,709.6600	2.7097	3,034.9200	3.0349	12.004	0	0	0
2015/04/14	R208	06/08/2015	7.99	Call	Bond Future	2,641.7200	2.6417	2,963.7000	2.9637	12.188	0	0	0
2015/04/14	R208	06/08/2015	8.01	Put	Bond Future	364.1100	0.3641	282.7300	0.2827	(22.350)	0	0	0
2015/04/14	R208	06/08/2015	8.00	Put	Bond Future	373.1800	0.3732	290.1700	0.2902	(22.244)	0	0	0
2015/04/14	R208	06/08/2015	8.85	Put	Bond Future	25.9300	0.0259	17.5500	0.0175	(32.318)	0	0	198
2015/04/14	R208	06/08/2015	7.99	Put	Bond Future	382.4300	0.3824	297.7700	0.2978	(22.137)	0	0	0
2015/04/14	R208	05/11/2015			Bond Future	7.5134	97.4135	7.4168	97.8276	(1.285)	0.0000	0.0000	0
2015/04/14	R208	05/11/2015	8.48	Call	Bond Future	4,330.4800	4.3305	4,687.3000	4.6873	8.240	0	0	0
2015/04/14	R208	05/11/2015	7.74	Put	Bond Future	1,093.4800	1.0935	935.7000	0.9357	(14.429)	0	0	0
2015/04/14	R208	05/11/2015	7.75	Call	Bond Future	2,082.9000	2.0829	2,340.9600	2.3410	12.389	0	0	0
2015/04/14	R208	05/11/2015	7.76	Call	Bond Future	2,108.9900	2.1090	2,368.7600	2.3688	12.317	0	0	0
2015/04/14	R208	05/11/2015	8.48	Put	Bond Future	301.0900	0.3011	243.7900	0.2438	(19.031)	0	0	2,200
2015/04/14	R208	05/11/2015	7.74	Call	Bond Future	2,056.9700	2.0570	2,313.3100	2.3133	12.462	0	0	0
2015/04/14	R208	05/11/2015	7.76	Put	Bond Future	1,061.0400	1.0610	906.6900	0.9067	(14.547)	0	0	0
2015/04/14	R208	05/11/2015	7.75	Put	Bond Future	1,077.1700	1.0772	921.1100	0.9211	(14.488)	0	0	0
2015/04/14	R209	07/05/2015			Bond Future	8.3142	80.4082	8.2482	80.9590	(0.794)	0.0000	0.0000	21,873
2015/04/14	R209	07/05/2015	8.99	Put	Bond Future	30.8200	0.0308	16.1000	0.0161	(47.761)	0	0	0
2015/04/14	R209	07/05/2015	7.30	Call	Bond Future	0.4100	0.0004	0.6800	0.0007	65.854	0	0	0
2015/04/14	R209	07/05/2015	8.30	Put	Bond Future	1,163.4900	1.1635	881.2600	0.8813	(24.257)	0	0	700
2015/04/14	R209	07/05/2015	9.01	Put	Bond Future	26.8700	0.0269	13.8500	0.0139	(48.456)	0	0	0
2015/04/14	R209	07/05/2015	8.99	Call	Bond Future	5,355.2600	5.3553	5,891.3700	5.8914	10.011	0	0	0
2015/04/14	R209	07/05/2015	9.00	Put	Bond Future	28.7800	0.0288	14.9300	0.0149	(48.124)	0	0	0
2015/04/14	R209	07/05/2015	9.00	Call	Bond Future	5,427.8900	5.4279	5,964.8700	5.9649	9.893	0	0	0
2015/04/14	R209	07/05/2015	7.30	Put	Bond Future	9,133.5900	9.1336	8,583.0300	8.5830	(6.028)	0	0	0
2015/04/14	R209	07/05/2015	8.30	Call	Bond Future	1,045.4800	1.0455	1,314.0800	1.3141	25.692	0	0	0
2015/04/14	R209	07/05/2015	9.01	Call	Bond Future	5,500.5400	5.5005	6,038.3500	6.0384	9.777	0	0	0
2015/04/14	R209	06/08/2015	8.99	Put	Bond Future	711.5800	0.7116	601.1200	0.6011	(15.523)	0	0	0
2015/04/14	R209	06/08/2015			Bond Future	8.3606	81.6891	8.2930	82.2475	(0.809)	0.0000	0.0000	0
2015/04/14	R209	06/08/2015	9.01	Put	Bond Future	681.2400	0.6812	574.5500	0.5745	(15.661)	0	0	0
2015/04/14	R209	06/08/2015	9.90	Call	Bond Future	11,326.4000	11.3264	11,870.6000	11.8706	4.805	0	0	0
2015/04/14	R209	06/08/2015	9.00	Call	Bond Future	5,697.9700	5.6980	6,147.7900	6.1478	7.894	0	0	0
2015/04/14	R209	06/08/2015	9.01	Call	Bond Future	5,757.3200	5.7573	6,209.0200	6.2090	7.846	0	0	0
2015/04/14	R209	06/08/2015	9.00	Put	Bond Future	696.2700	0.6963	587.7000	0.5877	(15.593)	0	0	0
2015/04/14	R209	06/08/2015	8.99	Call	Bond Future	5,638.7900	5.6388	6,086.7200	6.0867	7.944	0	0	0
2015/04/14	R209	06/08/2015	9.90	Put	Bond Future	62.6300	0.0626	48.4400	0.0484	(22.657)	0	0	2,914
2015/04/14	R209	05/11/2015	7.99	Put	Bond Future	5,240.1800	5.2402	4,873.5700	4.8736	(6.996)	0	0	0
2015/04/14	R209	05/11/2015			Bond Future	8.3986	79.8869	8.3292	80.4551	(0.827)	0.0000	0.0000	0
2015/04/14	R209	05/11/2015	8.01	Put	Bond Future	5,124.9900	5.1250	4,762.8900	4.7629	(7.065)	0	0	0
2015/04/14	R209	05/11/2015	7.99	Call	Bond Future	1,806.1500	1.8062	2,007.7600	2.0078	11.162	0	0	0
2015/04/14	R209	05/11/2015	8.00	Put	Bond Future	5,182.3700	5.1824	4,818.0200	4.8180	(7.031)	0	0	0
2015/04/14	R209	05/11/2015	8.00	Call	Bond Future	1,835.0100	1.8350	2,038.8800	2.0389	11.110	0	0	0
2015/04/14	R209	05/11/2015	8.01	Call	Bond Future	1,864.1600	1.8642	2,070.2800	2.0703	11.057	0	0	0
2015/04/14	R210	07/05/2015			Bond Future	175.9012	175.9012	177.6354	177.6354	0.986	0.0000	0.0000	833
2015/04/14	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	635.4100	0.6354	100.000	0	0	0
2015/04/14	R210	07/05/2015	176.99	Put	Bond Future	1,088.8000	1.0888	0.0000	0.0000	(100.000)	0	0	0

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2015/04/14	R210	07/05/2015	177.01	Put	Bond Future	1,108.8000	1.1088	0.0000	0.0000	(100.000)	0	0	0
2015/04/14	R210	07/05/2015	177.00	Put	Bond Future	1,098.8000	1.0988	0.0000	0.0000	(100.000)	0	0	0
2015/04/14	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	625.4100	0.6254	100.000	0	0	0
2015/04/14	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	645.4100	0.6454	100.000	0	0	0
2015/04/14	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	1,467.3000	1.4673	100.000	0	0	0
2015/04/14	R210	06/08/2015			Bond Future	178.7180	178.7180	180.4773	180.4773	0.984	0.0000	0.0000	0
2015/04/14	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	1,487.3000	1.4873	100.000	0	0	0
2015/04/14	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	1,477.3000	1.4773	100.000	0	0	0
2015/04/14	R210	06/08/2015	178.99	Put	Bond Future	271.9900	0.2720	0.0000	0.0000	(100.000)	0	0	0
2015/04/14	R210	06/08/2015	179.01	Put	Bond Future	291.9900	0.2920	0.0000	0.0000	(100.000)	0	0	0
2015/04/14	R210	06/08/2015	179.00	Put	Bond Future	281.9900	0.2820	0.0000	0.0000	(100.000)	0	0	0
2015/04/14	R211	07/05/2015	134.99	Put	Bond Future	4,069.0700	4.0691	3,865.4500	3.8655	(5.004)	0	0	0
2015/04/14	R211	07/05/2015			Bond Future	130.9209	130.9209	131.1245	131.1245	0.156	0.0000	0.0000	1,120
2015/04/14	R211	07/05/2015	135.01	Put	Bond Future	4,089.0700	4.0891	3,885.4500	3.8855	(4.980)	0	0	0
2015/04/14	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R211	07/05/2015	135.00	Put	Bond Future	4,079.0700	4.0791	3,875.4500	3.8755	(4.992)	0	0	0
2015/04/14	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R211	06/08/2015			Bond Future	131.4001	131.4001	131.6051	131.6051	0.156	0.0000	0.0000	0
2015/04/14	R211	06/08/2015	134.99	Put	Bond Future	3,589.9000	3.5899	3,384.9100	3.3849	(5.710)	0	0	0
2015/04/14	R211	06/08/2015	135.01	Put	Bond Future	3,609.9000	3.6099	3,404.9100	3.4049	(5.679)	0	0	0
2015/04/14	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R211	06/08/2015	135.00	Put	Bond Future	3,599.9000	3.5999	3,394.9100	3.3949	(5.694)	0	0	0
2015/04/14	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R212	07/05/2015			Bond Future	138.4848	138.4848	138.4591	138.4591	(0.019)	0.0000	0.0000	1,145
2015/04/14	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R212	07/05/2015	140.99	Put	Bond Future	2,505.2200	2.5052	2,530.9000	2.5309	1.025	0	0	0
2015/04/14	R212	07/05/2015	141.01	Put	Bond Future	2,525.2200	2.5252	2,550.9000	2.5509	1.017	0	0	0
2015/04/14	R212	07/05/2015	141.00	Put	Bond Future	2,515.2200	2.5152	2,540.9000	2.5409	1.021	0	0	0
2015/04/14	R212	06/08/2015	141.01	Put	Bond Future	2,082.8400	2.0828	2,110.9000	2.1109	1.347	0	0	0
2015/04/14	R212	06/08/2015			Bond Future	138.9272	138.9272	138.8991	138.8991	(0.020)	0.0000	0.0000	0
2015/04/14	R212	06/08/2015	141.00	Put	Bond Future	2,072.8400	2.0728	2,100.9000	2.1009	1.354	0	0	0
2015/04/14	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R212	06/08/2015	140.99	Put	Bond Future	2,062.8400	2.0628	2,090.9000	2.0909	1.360	0	0	0
2015/04/14	R213	07/05/2015	8.74	Call	Bond Future	4,104.6600	4.1047	4,608.0000	4.6080	12.263	0	0	0
2015/04/14	R213	07/05/2015	8.75	Put	Bond Future	72.0100	0.0720	40.4100	0.0404	(43.883)	0	0	0
2015/04/14	R213	07/05/2015			Bond Future	8.2254	90.6422	8.1593	91.1790	(0.804)	0.0000	0.0000	16,799
2015/04/14	R213	07/05/2015	8.75	Call	Bond Future	4,175.6000	4.1756	4,680.7500	4.6807	12.098	0	0	0
2015/04/14	R213	07/05/2015	8.76	Call	Bond Future	4,246.7000	4.2467	4,753.5900	4.7536	11.936	0	0	0
2015/04/14	R213	07/05/2015	8.74	Put	Bond Future	76.7700	0.0768	43.3600	0.0434	(43.520)	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
2015/04/14	R213	07/05/2015	8.76	Put	Bond Future	67.5100	0.0675	37.6500	0.0377	(44.230)	0	0	0
2015/04/14	R213	06/08/2015			Bond Future	8.2755	92.0861	8.2076	92.6301	(0.820)	0.0000	0.0000	0
2015/04/14	R213	06/08/2015	8.49	Put	Bond Future	1,554.7700	1.5548	1,352.0900	1.3521	(13.036)	0	0	0
2015/04/14	R213	06/08/2015	8.51	Put	Bond Future	1,496.3200	1.4963	1,299.1400	1.2991	(13.178)	0	0	0
2015/04/14	R213	06/08/2015	8.49	Call	Bond Future	3,242.9300	3.2429	3,584.2900	3.5843	10.526	0	0	0
2015/04/14	R213	06/08/2015	8.50	Put	Bond Future	1,525.3300	1.5253	1,325.4100	1.3254	(13.107)	0	0	0
2015/04/14	R213	06/08/2015	8.50	Call	Bond Future	3,291.1000	3.2911	3,635.2200	3.6352	10.456	0	0	0
2015/04/14	R213	06/08/2015	8.51	Call	Bond Future	3,339.6000	3.3396	3,686.4600	3.6865	10.386	0	0	0
2015/04/14	R213	05/11/2015	7.76	Call	Bond Future	1,312.9000	1.3129	1,474.5200	1.4745	12.310	0	0	0
2015/04/14	R213	05/11/2015			Bond Future	8.3186	90.0587	8.2486	90.6124	(0.841)	0.0000	0.0000	0
2015/04/14	R213	05/11/2015	7.74	Call	Bond Future	1,267.1500	1.2672	1,424.6300	1.4246	12.428	0	0	0
2015/04/14	R213	05/11/2015	7.75	Call	Bond Future	1,289.8900	1.2899	1,449.4300	1.4494	12.368	0	0	0
2015/04/14	R213	05/11/2015	7.74	Put	Bond Future	5,995.5100	5.9955	5,599.2400	5.5992	(6.609)	0	0	0
2015/04/14	R213	05/11/2015	7.76	Put	Bond Future	5,872.0300	5.8720	5,479.9000	5.4799	(6.678)	0	0	0
2015/04/14	R213	05/11/2015	7.75	Put	Bond Future	5,933.5800	5.9336	5,539.3700	5.5394	(6.644)	0	0	0
2015/04/14	R214	07/05/2015			Bond Future	8.3485	81.8158	8.2825	82.4039	(0.790)	0.0000	0.0000	15,271
2015/04/14	R214	07/05/2015	9.15	Call	Bond Future	6,641.7100	6.6417	7,221.9100	7.2219	8.736	0	0	0
2015/04/14	R214	07/05/2015	9.16	Call	Bond Future	6,717.6300	6.7176	7,298.3300	7.2983	8.644	0	0	0
2015/04/14	R214	07/05/2015	9.14	Put	Bond Future	16.6400	0.0166	8.2300	0.0082	(50.541)	0	0	0
2015/04/14	R214	07/05/2015	9.16	Put	Bond Future	14.4400	0.0144	7.0600	0.0071	(51.108)	0	0	0
2015/04/14	R214	07/05/2015	9.15	Put	Bond Future	15.5000	0.0155	7.6200	0.0076	(50.839)	0	0	0
2015/04/14	R214	07/05/2015	9.14	Call	Bond Future	6,565.7400	6.5657	7,145.4100	7.1454	8.829	0	0	0
2015/04/14	R214	06/08/2015	8.76	Put	Bond Future	1,341.4100	1.3414	1,160.4700	1.1605	(13.489)	0	0	0
2015/04/14	R214	06/08/2015			Bond Future	8.3924	83.1191	8.3248	83.7153	(0.805)	0.0000	0.0000	0
2015/04/14	R214	06/08/2015	8.75	Put	Bond Future	1,367.7200	1.3677	1,184.1500	1.1842	(13.422)	0	0	0
2015/04/14	R214	06/08/2015	8.74	Call	Bond Future	4,354.3200	4.3543	4,764.3400	4.7643	9.416	0	0	0
2015/04/14	R214	06/08/2015	8.75	Call	Bond Future	4,410.2600	4.4103	4,822.9300	4.8229	9.357	0	0	0
2015/04/14	R214	06/08/2015	8.76	Call	Bond Future	4,466.3300	4.4663	4,881.6300	4.8816	9.298	0	0	0
2015/04/14	R214	06/08/2015	8.74	Put	Bond Future	1,394.2900	1.3943	1,208.0700	1.2081	(13.356)	0	0	0
2015/04/14	R214	05/11/2015			Bond Future	8.4301	81.1972	8.3608	81.8039	(0.822)	0.0000	0.0000	0
2015/04/14	R214	05/11/2015	7.99	Put	Bond Future	5,854.1900	5.8542	5,456.6100	5.4566	(6.791)	0	0	0
2015/04/14	R214	05/11/2015	8.00	Put	Bond Future	5,790.5500	5.7905	5,395.3500	5.3953	(6.825)	0	0	0
2015/04/14	R214	05/11/2015	8.01	Put	Bond Future	5,727.3800	5.7274	5,334.5700	5.3346	(6.858)	0	0	0
2015/04/14	R214	05/11/2015	7.99	Call	Bond Future	1,871.4800	1.8715	2,080.6000	2.0806	11.174	0	0	0
2015/04/14	R214	05/11/2015	8.00	Call	Bond Future	1,901.8200	1.9018	2,113.3200	2.1133	11.121	0	0	0
2015/04/14	R214	05/11/2015	8.01	Call	Bond Future	1,932.4600	1.9325	2,146.3500	2.1463	11.068	0	0	0
2015/04/14	R214	04/02/2016			Bond Future	8.4624	82.6200	8.3916	83.2358	(0.837)	0.0000	0.0000	4,320
2015/04/14	R214	04/02/2016	7.99	Put	Bond Future	6,659.9400	6.6599	6,269.8700	6.2699	(5.857)	0	0	0
2015/04/14	R214	04/02/2016	8.00	Call	Bond Future	2,437.7100	2.4377	2,665.4900	2.6655	9.344	0	0	0
2015/04/14	R214	04/02/2016	8.01	Call	Bond Future	2,469.8300	2.4698	2,699.6800	2.6997	9.306	0	0	0
2015/04/14	R214	04/02/2016	7.99	Call	Bond Future	2,405.8300	2.4058	2,631.5600	2.6316	9.383	0	0	0
2015/04/14	R214	04/02/2016	8.01	Put	Bond Future	6,536.6100	6.5366	6,150.6600	6.1507	(5.904)	0	0	0
2015/04/14	R214	04/02/2016	8.00	Put	Bond Future	6,598.0700	6.5981	6,210.0500	6.2100	(5.881)	0	0	0
2015/04/14	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R248	07/05/2015			Bond Future	8.3987	105.6153	8.3327	106.3779	(0.786)	0.0000	0.0000	34,194
2015/04/14	R248	07/05/2015	9.26	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
2015/04/14	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R248	07/05/2015	9.26	Call	Bond Future	9,128.0100	9.1280	9,890.6400	9.8906	8.355	0	0	0
2015/04/14	R248	07/05/2015	9.24	Call	Bond Future	8,932.2100	8.9322	9,694.8400	9.6948	8.538	0	0	0
2015/04/14	R248	07/05/2015	9.25	Call	Bond Future	9,030.2000	9.0302	9,792.8300	9.7928	8.445	0	0	0
2015/04/14	R248	06/08/2015	8.76	Call	Bond Future	3,490.4400	3.4904	4,263.6300	4.2636	22.152	0	0	0
2015/04/14	R248	06/08/2015			Bond Future	8.4436	107.2978	8.3760	108.0710	(0.800)	0.0000	0.0000	745
2015/04/14	R248	06/08/2015	8.74	Call	Bond Future	3,275.9200	3.2759	4,049.1100	4.0491	23.602	0	0	0
2015/04/14	R248	06/08/2015	8.75	Call	Bond Future	3,383.2800	3.3833	4,156.4700	4.1565	22.853	0	0	0
2015/04/14	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R248	05/11/2015	8.01	Put	Bond Future	5,568.6300	5.5686	4,781.8100	4.7818	(14.130)	0	0	0
2015/04/14	R248	05/11/2015			Bond Future	8.4823	104.6348	8.4129	105.4216	(0.818)	0.0000	0.0000	0
2015/04/14	R248	05/11/2015	8.00	Put	Bond Future	5,692.0900	5.6921	4,905.2700	4.9053	(13.823)	0	0	0
2015/04/14	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/14	R248	05/11/2015	7.99	Put	Bond Future	5,815.8000	5.8158	5,028.9800	5.0290	(13.529)	0	0	0

Total

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