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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/04/2015 TO 15/04/2015

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
2015/04/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	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
2015/04/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2025	07/05/2015			Bond Future	120.6291	120.6291	120.5620	120.5620	(0.056)	0.0000	0.0000	16
2015/04/15	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2025	07/05/2015	120.99	Put	Bond Future	360.9200	0.3609	428.0400	0.4280	18.597	0	0	0
2015/04/15	2025	07/05/2015	121.01	Put	Bond Future	380.9200	0.3809	448.0400	0.4480	17.620	0	0	0
2015/04/15	2025	07/05/2015	121.00	Put	Bond Future	370.9200	0.3709	438.0400	0.4380	18.096	0	0	0
2015/04/15	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2025	06/08/2015			Bond Future	121.3940	121.3940	121.3242	121.3242	(0.057)	0.0000	0.0000	0
2015/04/15	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2025	06/08/2015	120.99	Call	Bond Future	403.9500	0.4040	334.1700	0.3342	(17.274)	0	0	0
2015/04/15	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2025	06/08/2015	121.00	Call	Bond Future	393.9500	0.3940	324.1700	0.3242	(17.713)	0	0	0
2015/04/15	2025	06/08/2015	121.01	Call	Bond Future	383.9500	0.3840	314.1700	0.3142	(18.174)	0	0	0
2015/04/15	2030	07/05/2015			Bond Future	8.1060	101.3111	8.1897	100.6068	1.033	0.0000	0.0000	7,016
2015/04/15	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2030	07/05/2015	8.74	Call	Bond Future	5,163.7000	5.1637	4,459.3500	4.4594	(13.640)	0	0	0
2015/04/15	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2030	07/05/2015	8.75	Call	Bond Future	5,242.0700	5.2421	4,537.7200	4.5377	(13.436)	0	0	0
2015/04/15	2030	07/05/2015	8.76	Call	Bond Future	5,320.3400	5.3203	4,615.9900	4.6160	(13.239)	0	0	0
2015/04/15	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2030	06/08/2015			Bond Future	8.1596	98.9153	8.2462	98.1983	1.061	0.0000	0.0000	0
2015/04/15	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2030	06/08/2015	7.74	Put	Bond Future	3,580.4700	3.5805	4,297.4900	4.2975	20.026	0	0	0
2015/04/15	2030	06/08/2015	7.76	Put	Bond Future	3,405.7300	3.4057	4,122.7500	4.1227	21.053	0	0	0
2015/04/15	2030	06/08/2015	7.75	Put	Bond Future	3,493.0500	3.4931	4,210.0700	4.2101	20.527	0	0	0
2015/04/15	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2032	07/05/2015			Bond Future	8.2100	101.2945	8.2938	100.5381	1.021	0.0000	0.0000	126
2015/04/15	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2032	07/05/2015	8.50	Call	Bond Future	2,582.7900	2.5828	1,826.4500	1.8265	(29.284)	0	0	0
2015/04/15	2032	07/05/2015	8.51	Call	Bond Future	2,670.1000	2.6701	1,913.7600	1.9138	(28.326)	0	0	0
2015/04/15	2032	07/05/2015	8.49	Call	Bond Future	2,495.3600	2.4954	1,739.0200	1.7390	(30.310)	0	0	0
2015/04/15	2032	06/08/2015	8.50	Call	Bond Future	2,107.6200	2.1076	1,337.8900	1.3379	(36.521)	0	0	0
2015/04/15	2032	06/08/2015			Bond Future	8.2609	102.9066	8.3474	102.1368	1.047	0.0000	0.0000	0
2015/04/15	2032	06/08/2015	8.51	Call	Bond Future	2,194.3500	2.1944	1,424.6200	1.4246	(35.078)	0	0	0

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2015/04/15	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2032	06/08/2015	8.49	Call	Bond Future	2,020.7800	2.0208	1,251.0500	1.2511	(38.091)	0	0	0
2015/04/15	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2032	05/11/2015			Bond Future	8.3021	100.4474	8.3914	99.6625	1.076	0.0000	0.0000	0
2015/04/15	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2032	05/11/2015	7.99	Put	Bond Future	2,815.6500	2.8156	3,600.5900	3.6006	27.878	0	0	0
2015/04/15	2032	05/11/2015	8.01	Put	Bond Future	2,631.8100	2.6318	3,416.7500	3.4168	29.825	0	0	0
2015/04/15	2032	05/11/2015	8.00	Put	Bond Future	2,723.6700	2.7237	3,508.6100	3.5086	28.819	0	0	0
2015/04/15	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2037	07/05/2015			Bond Future	8.3051	104.2966	8.3989	103.3522	1.130	0.0000	0.0000	32,001
2015/04/15	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2037	07/05/2015	9.01	Call	Bond Future	6,773.9500	6.7739	5,829.5500	5.8296	(13.942)	0	0	0
2015/04/15	2037	07/05/2015	8.99	Call	Bond Future	6,591.6200	6.5916	5,647.2200	5.6472	(14.327)	0	0	0
2015/04/15	2037	07/05/2015	9.00	Call	Bond Future	6,682.8500	6.6828	5,738.4500	5.7385	(14.132)	0	0	0
2015/04/15	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2037	06/08/2015			Bond Future	8.3560	101.6977	8.4527	100.7369	1.157	0.0000	0.0000	1,954
2015/04/15	2037	06/08/2015	8.75	Call	Bond Future	3,828.7600	3.8288	2,867.9200	2.8679	(25.095)	0	0	0
2015/04/15	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2037	06/08/2015	8.76	Call	Bond Future	3,922.9900	3.9230	2,962.1500	2.9621	(24.493)	0	0	0
2015/04/15	2037	06/08/2015	8.74	Call	Bond Future	3,734.3900	3.7344	2,773.5500	2.7736	(25.730)	0	0	0
2015/04/15	2037	05/11/2015	7.99	Put	Bond Future	4,132.5400	4.1325	5,111.9200	5.1119	23.699	0	0	0
2015/04/15	2037	05/11/2015	8.01	Put	Bond Future	3,921.9500	3.9219	4,901.3300	4.9013	24.972	0	0	0
2015/04/15	2037	05/11/2015			Bond Future	8.3941	103.3755	8.4937	102.3961	1.186	0.0000	0.0000	0
2015/04/15	2037	05/11/2015	8.00	Put	Bond Future	4,027.1600	4.0272	5,006.5400	5.0065	24.319	0	0	0
2015/04/15	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2038	07/05/2015			Bond Future	128.8758	128.8758	129.5044	129.5044	0.488	0.0000	0.0000	2,657
2015/04/15	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2038	07/05/2015	126.99	Call	Bond Future	1,885.7800	1.8858	2,514.3900	2.5144	33.334	0	0	0
2015/04/15	2038	07/05/2015	127.00	Call	Bond Future	1,875.7800	1.8758	2,504.3900	2.5044	33.512	0	0	0
2015/04/15	2038	07/05/2015	127.01	Call	Bond Future	1,865.7800	1.8658	2,494.3900	2.4944	33.692	0	0	0
2015/04/15	2038	06/08/2015	128.01	Call	Bond Future	1,617.0700	1.6171	2,253.9400	2.2539	39.384	0	0	0
2015/04/15	2038	06/08/2015			Bond Future	129.6271	129.6271	130.2639	130.2639	0.491	0.0000	0.0000	0
2015/04/15	2038	06/08/2015	127.99	Call	Bond Future	1,637.0700	1.6371	2,273.9400	2.2739	38.903	0	0	0
2015/04/15	2038	06/08/2015	128.00	Call	Bond Future	1,627.0700	1.6271	2,263.9400	2.2639	39.142	0	0	0
2015/04/15	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	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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2015/04/15	2044	07/05/2015			Bond Future	8.3593	106.6485	8.4532	105.6046	1.123	0.0000	0.0000	9,526
2015/04/15	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2044	07/05/2015	9.01	Call	Bond Future	6,887.1200	6.8871	5,843.2200	5.8432	(15.157)	0	0	0
2015/04/15	2044	07/05/2015	8.99	Call	Bond Future	6,687.0400	6.6870	5,643.1400	5.6431	(15.611)	0	0	0
2015/04/15	2044	07/05/2015	9.00	Call	Bond Future	6,787.1600	6.7872	5,743.2600	5.7433	(15.381)	0	0	0
2015/04/15	2044	06/08/2015	8.76	Call	Bond Future	3,786.4000	3.7864	2,724.4300	2.7244	(28.047)	0	0	0
2015/04/15	2044	06/08/2015			Bond Future	8.4076	103.9618	8.5042	102.8999	1.149	0.0000	0.0000	0
2015/04/15	2044	06/08/2015	8.74	Call	Bond Future	3,577.7800	3.5778	2,515.8100	2.5158	(29.682)	0	0	0
2015/04/15	2044	06/08/2015	8.75	Call	Bond Future	3,682.1800	3.6822	2,620.2100	2.6202	(28.841)	0	0	0
2015/04/15	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2044	05/11/2015			Bond Future	8.4439	105.6769	8.5432	104.5949	1.176	0.0000	0.0000	0
2015/04/15	2044	05/11/2015	8.24	Put	Bond Future	2,282.1300	2.2821	3,364.1500	3.3642	47.413	0	0	0
2015/04/15	2044	05/11/2015	8.26	Put	Bond Future	2,054.5700	2.0546	3,136.5900	3.1366	52.664	0	0	0
2015/04/15	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2044	05/11/2015	8.25	Put	Bond Future	2,168.2400	2.1682	3,250.2600	3.2503	49.903	0	0	0
2015/04/15	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2046	07/05/2015			Bond Future	129.9378	129.9378	129.8673	129.8673	(0.054)	0.0000	0.0000	5,889
2015/04/15	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2046	07/05/2015	126.99	Call	Bond Future	2,947.8500	2.9479	2,877.2500	2.8773	(2.395)	0	0	0
2015/04/15	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2046	07/05/2015	127.00	Call	Bond Future	2,937.8500	2.9379	2,867.2500	2.8673	(2.403)	0	0	0
2015/04/15	2046	07/05/2015	127.01	Call	Bond Future	2,927.8500	2.9279	2,857.2500	2.8573	(2.411)	0	0	0
2015/04/15	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2046	06/08/2015			Bond Future	132.0168	132.0168	131.9433	131.9433	(0.056)	0.0000	0.0000	0
2015/04/15	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2046	06/08/2015	129.01	Call	Bond Future	3,006.7700	3.0068	2,933.2700	2.9333	(2.444)	0	0	0
2015/04/15	2046	06/08/2015	128.99	Call	Bond Future	3,026.7700	3.0268	2,953.2700	2.9533	(2.428)	0	0	0
2015/04/15	2046	06/08/2015	129.00	Call	Bond Future	3,016.7700	3.0168	2,943.2700	2.9433	(2.436)	0	0	0
2015/04/15	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2050	07/05/2015			Bond Future	139.6195	139.6195	139.5443	139.5443	(0.054)	0.0000	0.0000	2,753
2015/04/15	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2050	07/05/2015	135.01	Call	Bond Future	4,609.4600	4.6095	4,534.2900	4.5343	(1.631)	0	0	0
2015/04/15	2050	07/05/2015	134.99	Call	Bond Future	4,629.4600	4.6295	4,554.2900	4.5543	(1.624)	0	0	0
2015/04/15	2050	07/05/2015	135.00	Call	Bond Future	4,619.4600	4.6195	4,544.2900	4.5443	(1.627)	0	0	0
2015/04/15	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2050	06/08/2015			Bond Future	140.3945	140.3945	140.3165	140.3165	(0.056)	0.0000	0.0000	0
2015/04/15	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	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
2015/04/15	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	2050	06/08/2015	137.01	Call	Bond Future	3,384.4700	3.3845	3,306.5100	3.3065	(2.303)	0	0	0
2015/04/15	2050	06/08/2015	136.99	Call	Bond Future	3,404.4700	3.4045	3,326.5100	3.3265	(2.290)	0	0	0
2015/04/15	2050	06/08/2015	137.00	Call	Bond Future	3,394.4700	3.3945	3,316.5100	3.3165	(2.297)	0	0	0
2015/04/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	AL12	07/05/2015			Index Future	564.0560	564.0560	558.9370	558.9370	(0.908)	0.0000	0.0000	0
2015/04/15	AL37	07/05/2015			Index Future	458.7730	458.7730	457.9380	457.9380	(0.182)	0.0000	0.0000	122
2015/04/15	AL37	06/08/2015			Index Future	465.9920	465.9920	465.1410	465.1410	(0.183)	0.0000	0.0000	0
2015/04/15	AL7T	07/05/2015			Index Future	548.4690	548.4690	546.1830	546.1830	(0.417)	0.0000	0.0000	3
2015/04/15	AL7T	06/08/2015			Index Future	557.1000	557.1000	554.7740	554.7740	(0.418)	0.0000	0.0000	0
2015/04/15	ALBI	07/05/2015			Index Future	501.5860	501.5860	498.9530	498.9530	(0.525)	0.0000	0.0000	573
2015/04/15	ALBI	06/08/2015			Index Future	509.4790	509.4790	506.8010	506.8010	(0.526)	0.0000	0.0000	10
2015/04/15	ALBI	05/11/2015			Index Future	517.9600	517.9600	515.2280	515.2280	(0.527)	0.0000	0.0000	0
2015/04/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	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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2015/04/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/04/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/15	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	EL28	07/05/2015			Bond Future	124.3389	124.3389	124.2739	124.2739	(0.052)	0.0000	0.0000	0
2015/04/15	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	EL28	07/05/2015	124.99	Put	Bond Future	651.1100	0.6511	716.1200	0.7161	9.984	0	0	0
2015/04/15	EL28	07/05/2015	125.01	Put	Bond Future	671.1100	0.6711	736.1200	0.7361	9.687	0	0	0
2015/04/15	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	EL28	07/05/2015	125.00	Put	Bond Future	661.1100	0.6611	726.1200	0.7261	9.833	0	0	0
2015/04/15	EL28	06/08/2015	125.00	Call	Bond Future	1,328.2600	1.3283	1,260.5800	1.2606	(5.095)	0	0	0
2015/04/15	EL28	06/08/2015			Bond Future	126.3283	126.3283	126.2606	126.2606	(0.054)	0.0000	0.0000	0
2015/04/15	EL28	06/08/2015	125.01	Call	Bond Future	1,318.2600	1.3183	1,250.5800	1.2506	(5.134)	0	0	0
2015/04/15	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	EL28	06/08/2015	124.99	Call	Bond Future	1,338.2600	1.3383	1,270.5800	1.2706	(5.057)	0	0	0
2015/04/15	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	07/05/2015			Bond Future	9.2218	86.0657	9.3149	85.3480	1.009	0.0000	0.0000	6,576
2015/04/15	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	07/05/2015	9.76	Call	Bond Future	4,026.3200	4.0263	3,308.6200	3.3086	(17.825)	0	0	0
2015/04/15	ES33	07/05/2015	9.74	Call	Bond Future	3,881.9300	3.8819	3,164.2300	3.1642	(18.488)	0	0	0
2015/04/15	ES33	07/05/2015	9.75	Call	Bond Future	3,954.1700	3.9542	3,236.4700	3.2365	(18.150)	0	0	0
2015/04/15	ES33	06/08/2015			Bond Future	9.2988	87.4354	9.3950	86.7052	1.034	0.0000	0.0000	0
2015/04/15	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	06/08/2015	9.61	Call	Bond Future	2,329.6700	2.3297	1,599.4600	1.5995	(31.344)	0	0	0
2015/04/15	ES33	06/08/2015	9.59	Call	Bond Future	2,182.8700	2.1829	1,452.6600	1.4527	(33.452)	0	0	0
2015/04/15	ES33	06/08/2015	9.60	Call	Bond Future	2,256.3200	2.2563	1,526.1100	1.5261	(32.363)	0	0	0
2015/04/15	ES33	05/11/2015	9.00	Put	Bond Future	2,844.4100	2.8444	3,588.8800	3.5889	26.173	0	0	0
2015/04/15	ES33	05/11/2015			Bond Future	9.3678	85.0890	9.4671	84.3445	1.061	0.0000	0.0000	0
2015/04/15	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	ES33	05/11/2015	8.99	Put	Bond Future	2,923.7400	2.9237	3,668.2100	3.6682	25.463	0	0	0
2015/04/15	ES33	05/11/2015	9.01	Put	Bond Future	2,765.1800	2.7652	3,509.6500	3.5096	26.923	0	0	0
2015/04/15	GOVI	07/05/2015	449.99	Call	GOVI	474,650.0000	47.4650	450,020.0000	45.0020	(5.189)	0	0	0
2015/04/15	GOVI	07/05/2015			GOVI	497.4550	497.4550	494.9920	494.9920	(0.495)	0.0000	0.0000	498
2015/04/15	GOVI	07/05/2015	450.00	Call	GOVI	474,550.0000	47.4550	449,920.0000	44.9920	(5.190)	0	0	0
2015/04/15	GOVI	07/05/2015	450.01	Call	GOVI	474,450.0000	47.4450	449,820.0000	44.9820	(5.191)	0	0	0
2015/04/15	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	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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2015/04/15	GOVI	06/08/2015			GOVI	505.2830	505.2830	502.7790	502.7790	(0.496)	0.0000	0.0000	29
2015/04/15	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	GOVI	06/08/2015	499.99	Call	GOVI	52,930.0000	5.2930	27,890.0000	2.7890	(47.308)	0	0	0
2015/04/15	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	GOVI	06/08/2015	500.00	Call	GOVI	52,830.0000	5.2830	27,790.0000	2.7790	(47.397)	0	0	0
2015/04/15	GOVI	06/08/2015	500.01	Call	GOVI	52,730.0000	5.2730	27,690.0000	2.7690	(47.487)	0	0	0
2015/04/15	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	GOVI	05/11/2015			GOVI	513.6940	513.6940	511.1390	511.1390	(0.497)	0.0000	0.0000	0
2015/04/15	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	GOVI	05/11/2015	529.99	Put	GOVI	162,960.0000	16.2960	188,510.0000	18.8510	15.679	0	0	0
2015/04/15	GOVI	05/11/2015	530.01	Put	GOVI	163,160.0000	16.3160	188,710.0000	18.8710	15.659	0	0	0
2015/04/15	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	GOVI	05/11/2015	530.00	Put	GOVI	163,060.0000	16.3060	188,610.0000	18.8610	15.669	0	0	0
2015/04/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/15	IGOV	07/05/2015			Index Future	228.4890	228.4890	228.9150	228.9150	0.186	0.0000	0.0000	1,013
2015/04/15	IGOV	06/08/2015			Index Future	232.1030	232.1030	232.5350	232.5350	0.186	0.0000	0.0000	98
2015/04/15	IGOV	05/11/2015			Index Future	235.9850	235.9850	236.4200	236.4200	0.184	0.0000	0.0000	0
2015/04/15	ILBI	07/05/2015			Index Future	618.7060	618.7060	619.6370	619.6370	0.150	0.0000	0.0000	0
2015/04/15	ILBI	06/08/2015			Index Future	628.7230	628.7230	629.6660	629.6660	0.150	0.0000	0.0000	159
2015/04/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/15	JBAF	15/04/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2015/04/15	JBAF	20/05/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/04/15	JBAF	17/06/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	5,000
2015/04/15	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	0
2015/04/15	JBAF	19/08/2015			Jibar Tradeable Future	6.3800	93.6200	6.3700	93.6300	(0.157)	0.0000	0.0000	0
2015/04/15	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/04/15	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2015/04/15	JBAF	16/03/2016			Jibar Tradeable Future	6.8700	93.1300	6.9000	93.1000	0.437	0.0000	0.0000	0
2015/04/15	JBAF	15/06/2016			Jibar Tradeable Future	7.0300	92.9700	7.0900	92.9100	0.853	0.0000	0.0000	0
2015/04/15	JBAF	21/09/2016			Jibar Tradeable Future	7.1800	92.8200	7.2500	92.7500	0.975	0.0000	0.0000	0
2015/04/15	JBAF	21/12/2016			Jibar Tradeable Future	7.3200	92.6800	7.3800	92.6200	0.820	0.0000	0.0000	0
2015/04/15	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.5100	92.4900	0.941	0.0000	0.0000	0



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2015/04/15	R023	07/05/2015	8.14	Call	Bond Future	3,486.7400	3.4867	3,236.1300	3.2361	(7.188)	0	0	0
2015/04/15	R023	07/05/2015	8.15	Put	Bond Future	14.3200	0.0143	18.9500	0.0190	32.332	0	0	0
2015/04/15	R023	07/05/2015			Bond Future	7.5352	102.7699	7.5789	102.5143	0.579	0.0000	0.0000	15,264
2015/04/15	R023	07/05/2015	8.15	Call	Bond Future	3,541.6200	3.5416	3,290.6400	3.2906	(7.087)	0	0	0
2015/04/15	R023	07/05/2015	8.16	Call	Bond Future	3,596.5600	3.5966	3,345.2300	3.3452	(6.988)	0	0	0
2015/04/15	R023	07/05/2015	8.14	Put	Bond Future	15.5600	0.0156	20.5600	0.0206	32.134	0	0	0
2015/04/15	R023	07/05/2015	8.16	Put	Bond Future	13.1700	0.0132	17.4500	0.0175	32.498	0	0	0
2015/04/15	R023	06/08/2015	9.07	Put	Bond Future	23.2800	0.0233	27.9000	0.0279	19.845	0	0	911
2015/04/15	R023	06/08/2015	8.24	Call	Bond Future	3,998.6500	3.9987	3,769.2500	3.7693	(5.737)	0	0	0
2015/04/15	R023	06/08/2015			Bond Future	7.5847	104.4055	7.6305	104.1445	0.604	0.0000	0.0000	0
2015/04/15	R023	06/08/2015	9.07	Call	Bond Future	8,067.2200	8.0672	7,810.8000	7.8108	(3.179)	0	0	0
2015/04/15	R023	06/08/2015	8.26	Put	Bond Future	328.4700	0.3285	358.6100	0.3586	9.176	0	0	0
2015/04/15	R023	06/08/2015	8.25	Put	Bond Future	337.0900	0.3371	367.9800	0.3680	9.164	0	0	0
2015/04/15	R023	06/08/2015	8.24	Put	Bond Future	345.9100	0.3459	377.5500	0.3776	9.147	0	0	0
2015/04/15	R023	06/08/2015	8.25	Call	Bond Future	4,044.2800	4.0443	3,814.1300	3.8141	(5.691)	0	0	0
2015/04/15	R023	06/08/2015	8.26	Call	Bond Future	4,090.0600	4.0901	3,859.1600	3.8592	(5.645)	0	0	0
2015/04/15	R186	07/05/2015	7.40	Call	Bond Future	181.3100	0.1813	104.8500	0.1048	(42.171)	0	0	0
2015/04/15	R186	07/05/2015	8.10	Put	Bond Future	149.7100	0.1497	218.0900	0.2181	45.675	0	0	4,229
2015/04/15	R186	07/05/2015			Bond Future	7.7252	125.0992	7.7940	124.5073	0.890	0.0000	0.0000	37,624
2015/04/15	R186	07/05/2015	7.50	Put	Bond Future	2,306.6100	2.3066	2,770.6300	2.7706	20.117	0	0	4,229
2015/04/15	R186	07/05/2015	8.25	Call	Bond Future	4,471.4100	4.4714	3,908.1700	3.9082	(12.596)	0	0	0
2015/04/15	R186	07/05/2015	7.30	Call	Bond Future	87.8400	0.0878	46.6400	0.0466	(46.903)	0	0	0
2015/04/15	R186	07/05/2015	7.80	Put	Bond Future	755.8200	0.7558	998.6600	0.9987	32.129	0	0	300
2015/04/15	R186	07/05/2015	7.45	Put	Bond Future	2,659.5400	2.6595	3,151.3100	3.1513	18.491	0	0	4,229
2015/04/15	R186	07/05/2015	8.00	Put	Bond Future	272.7900	0.2728	384.5300	0.3845	40.962	0	0	4,229
2015/04/15	R186	07/05/2015	8.24	Put	Bond Future	58.3800	0.0584	88.9200	0.0889	52.312	0	0	0
2015/04/15	R186	07/05/2015	8.05	Put	Bond Future	203.6200	0.2036	291.8200	0.2918	43.316	0	0	4,229
2015/04/15	R186	07/05/2015	8.26	Put	Bond Future	50.5400	0.0505	77.4300	0.0774	53.205	0	0	0
2015/04/15	R186	07/05/2015	7.40	Put	Bond Future	3,033.9600	3.0340	3,549.4000	3.5494	16.989	0	0	4,229
2015/04/15	R186	07/05/2015	7.50	Call	Bond Future	340.7600	0.3408	212.8800	0.2129	(37.528)	0	0	0
2015/04/15	R186	07/05/2015	8.25	Put	Bond Future	54.3400	0.0543	83.0000	0.0830	52.742	0	0	0
2015/04/15	R186	07/05/2015	8.10	Call	Bond Future	3,327.0800	3.3271	2,803.5600	2.8036	(15.735)	0	0	0
2015/04/15	R186	07/05/2015	8.26	Call	Bond Future	4,549.6200	4.5496	3,984.6100	3.9846	(12.419)	0	0	0
2015/04/15	R186	07/05/2015	7.30	Put	Bond Future	3,836.0000	3.8360	4,386.7000	4.3867	14.356	0	0	0
2015/04/15	R186	07/05/2015	7.45	Call	Bond Future	251.3700	0.2514	151.2400	0.1512	(39.834)	0	0	0
2015/04/15	R186	07/05/2015	7.80	Call	Bond Future	1,399.0700	1.3991	1,050.0100	1.0500	(24.949)	0	0	0
2015/04/15	R186	07/05/2015	8.00	Call	Bond Future	2,613.6300	2.6136	2,133.4700	2.1335	(18.371)	0	0	0
2015/04/15	R186	07/05/2015	8.24	Call	Bond Future	4,393.3600	4.3934	3,832.0000	3.8320	(12.777)	0	0	0
2015/04/15	R186	07/05/2015	8.05	Call	Bond Future	2,963.7400	2.9637	2,460.0400	2.4600	(16.995)	0	0	0
2015/04/15	R186	06/08/2015	8.90	Put	Bond Future	154.8200	0.1548	193.7000	0.1937	25.113	0	0	5,350
2015/04/15	R186	06/08/2015	8.00	Put	Bond Future	1,487.1600	1.4872	1,715.7400	1.7157	15.370	0	0	0
2015/04/15	R186	06/08/2015			Bond Future	7.7737	121.7931	7.8453	121.1902	0.920	0.0000	0.0000	1,190
2015/04/15	R186	06/08/2015	8.00	Call	Bond Future	3,380.4000	3.3804	3,006.0200	3.0060	(11.075)	0	0	0
2015/04/15	R186	06/08/2015	8.01	Call	Bond Future	3,433.1100	3.4331	3,055.4700	3.0555	(11.000)	0	0	0
2015/04/15	R186	06/08/2015	7.99	Call	Bond Future	3,328.0800	3.3281	2,957.0000	2.9570	(11.150)	0	0	0
2015/04/15	R186	06/08/2015	7.75	Call	Bond Future	2,199.8300	2.1998	1,911.6700	1.9117	(13.099)	0	0	1,000
2015/04/15	R186	06/08/2015	8.90	Call	Bond Future	9,188.4300	9.1884	8,624.3500	8.6243	(6.139)	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
2015/04/15	R186	06/08/2015	7.99	Put	Bond Future	1,517.6500	1.5176	1,749.5300	1.7495	15.279	0	0	0
2015/04/15	R186	06/08/2015	7.75	Put	Bond Future	2,400.8600	2.4009	2,715.6600	2.7157	13.112	0	0	0
2015/04/15	R186	06/08/2015	8.01	Put	Bond Future	1,457.1300	1.4571	1,682.4500	1.6825	15.463	0	0	0
2015/04/15	R186	05/11/2015	8.24	Call	Bond Future	5,139.5300	5.1395	4,728.6400	4.7286	(7.995)	0	0	0
2015/04/15	R186	05/11/2015	8.25	Put	Bond Future	1,613.5000	1.6135	1,816.3400	1.8163	12.571	0	0	0
2015/04/15	R186	05/11/2015			Bond Future	7.8095	123.8016	7.8840	123.1856	0.954	0.0000	0.0000	0
2015/04/15	R186	05/11/2015	9.00	Put	Bond Future	428.1800	0.4282	500.6100	0.5006	16.916	0	0	2,600
2015/04/15	R186	05/11/2015	8.24	Put	Bond Future	1,638.8400	1.6388	1,843.9800	1.8440	12.517	0	0	0
2015/04/15	R186	05/11/2015	8.26	Put	Bond Future	1,588.8000	1.5888	1,789.3600	1.7894	12.623	0	0	0
2015/04/15	R186	05/11/2015	9.00	Call	Bond Future	9,775.7800	9.7758	9,232.1800	9.2322	(5.561)	0	0	0
2015/04/15	R186	05/11/2015	8.25	Call	Bond Future	5,193.8400	5.1938	4,780.6500	4.7806	(7.955)	0	0	0
2015/04/15	R186	05/11/2015	8.26	Call	Bond Future	5,248.7200	5.2487	4,833.2500	4.8332	(7.916)	0	0	0
2015/04/15	R186	04/02/2016	7.50	Call	Bond Future	2,369.7500	2.3697	2,138.2500	2.1382	(9.769)	0	0	0
2015/04/15	R186	04/02/2016			Bond Future	7.8350	120.6692	7.9123	120.0420	0.987	0.0000	0.0000	5,512
2015/04/15	R186	04/02/2016	7.51	Call	Bond Future	2,401.7900	2.4018	2,168.4800	2.1685	(9.714)	0	0	0
2015/04/15	R186	04/02/2016	7.50	Put	Bond Future	5,140.0100	5.1400	5,535.6600	5.5357	7.697	0	0	0
2015/04/15	R186	04/02/2016	7.49	Call	Bond Future	2,337.9700	2.3380	2,108.6900	2.1087	(9.807)	0	0	0
2015/04/15	R186	04/02/2016	7.49	Put	Bond Future	5,192.2500	5.1923	5,590.1200	5.5901	7.663	0	0	0
2015/04/15	R186	04/02/2016	7.51	Put	Bond Future	5,088.1100	5.0881	5,481.9500	5.4820	7.740	0	0	0
2015/04/15	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R197	07/05/2015			Bond Future	289.7989	289.7989	291.0764	291.0764	0.441	0.0000	0.0000	1,046
2015/04/15	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R197	07/05/2015	293.99	Put	Bond Future	4,191.1200	4.1911	2,913.5800	2.9136	(30.482)	0	0	0
2015/04/15	R197	07/05/2015	294.01	Put	Bond Future	4,211.1200	4.2111	2,933.5800	2.9336	(30.337)	0	0	0
2015/04/15	R197	07/05/2015	294.00	Put	Bond Future	4,201.1200	4.2011	2,923.5800	2.9236	(30.410)	0	0	0
2015/04/15	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R197	06/08/2015	288.00	Call	Bond Future	386.7600	0.3868	1,680.8600	1.6809	334.600	0	0	0
2015/04/15	R197	06/08/2015			Bond Future	288.3868	288.3868	289.6809	289.6809	0.449	0.0000	0.0000	0
2015/04/15	R197	06/08/2015	288.01	Call	Bond Future	376.7600	0.3768	1,670.8600	1.6709	343.481	0	0	0
2015/04/15	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R197	06/08/2015	287.99	Call	Bond Future	396.7600	0.3968	1,690.8600	1.6909	326.167	0	0	0
2015/04/15	R202	07/05/2015			Bond Future	241.8888	241.8888	241.7552	241.7552	(0.055)	0.0000	0.0000	53,330
2015/04/15	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R202	07/05/2015	238.51	Call	Bond Future	3,378.7600	3.3788	3,245.2200	3.2452	(3.952)	0	0	0
2015/04/15	R202	07/05/2015	238.49	Call	Bond Future	3,398.7600	3.3988	3,265.2200	3.2652	(3.929)	0	0	0
2015/04/15	R202	07/05/2015	238.50	Call	Bond Future	3,388.7600	3.3888	3,255.2200	3.2552	(3.941)	0	0	0
2015/04/15	R202	06/08/2015			Bond Future	242.5461	242.5461	242.4070	242.4070	(0.057)	0.0000	0.0000	0
2015/04/15	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R202	06/08/2015	240.01	Call	Bond Future	2,536.0800	2.5361	2,396.9700	2.3970	(5.485)	0	0	0
2015/04/15	R202	06/08/2015	239.99	Call	Bond Future	2,556.0800	2.5561	2,416.9700	2.4170	(5.442)	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
2015/04/15	R202	06/08/2015	240.00	Call	Bond Future	2,546.0800	2.5461	2,406.9700	2.4070	(5.464)	0	0	0
2015/04/15	R203	07/05/2015	7.84	Put	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	5,000
2015/04/15	R203	07/05/2015			Bond Future	6.8500	104.2682	6.8990	104.1618	0.715	0.0000	0.0000	7,710
2015/04/15	R203	07/05/2015	7.24	Put	Bond Future	18.6300	0.0186	24.6900	0.0247	32.528	0	0	0
2015/04/15	R203	07/05/2015	7.26	Put	Bond Future	15.8500	0.0159	21.0400	0.0210	32.744	0	0	0
2015/04/15	R203	07/05/2015	7.25	Put	Bond Future	17.1900	0.0172	22.8000	0.0228	32.635	0	0	0
2015/04/15	R203	07/05/2015	7.25	Call	Bond Future	881.7200	0.8817	780.9400	0.7809	(11.430)	0	0	0
2015/04/15	R203	07/05/2015	7.84	Call	Bond Future	0.0000	0.0000	2,016.6300	2.0166	100.000	0	0	0
2015/04/15	R203	07/05/2015	7.24	Call	Bond Future	861.6600	0.8617	761.3300	0.7613	(11.644)	0	0	0
2015/04/15	R203	07/05/2015	7.26	Call	Bond Future	901.8700	0.9019	800.6700	0.8007	(11.221)	0	0	0
2015/04/15	R203	06/08/2015	7.84	Call	Bond Future	1,841.6000	1.8416	1,740.4200	1.7404	(5.494)	0	0	0
2015/04/15	R203	06/08/2015	6.74	Call	Bond Future	322.9200	0.3229	279.9600	0.2800	(13.304)	0	0	0
2015/04/15	R203	06/08/2015	6.75	Put	Bond Future	637.5700	0.6376	703.4000	0.7034	10.325	0	0	0
2015/04/15	R203	06/08/2015			Bond Future	6.9069	105.9277	6.9631	105.8182	0.813	0.0000	0.0000	0
2015/04/15	R203	06/08/2015	6.75	Call	Bond Future	330.8200	0.3308	287.1500	0.2871	(13.201)	0	0	0
2015/04/15	R203	06/08/2015	6.76	Call	Bond Future	339.0700	0.3391	294.4500	0.2945	(13.160)	0	0	0
2015/04/15	R203	06/08/2015	7.84	Put	Bond Future	42.0000	0.0420	50.3200	0.0503	19.810	0	0	5,000
2015/04/15	R203	06/08/2015	6.74	Put	Bond Future	649.2600	0.6493	715.8000	0.7158	10.249	0	0	0
2015/04/15	R203	06/08/2015	6.76	Put	Bond Future	626.2400	0.6262	691.1200	0.6911	10.360	0	0	0
2015/04/15	R203	05/11/2015	6.00	Put	Bond Future	1,703.3600	1.7034	1,804.2700	1.8043	5.924	0	0	0
2015/04/15	R203	05/11/2015	5.99	Call	Bond Future	74.8500	0.0749	62.2700	0.0623	(16.807)	0	0	0
2015/04/15	R203	05/11/2015			Bond Future	6.9289	103.5072	6.9948	103.3933	0.950	0.0000	0.0000	0
2015/04/15	R203	05/11/2015	6.00	Call	Bond Future	77.0100	0.0770	63.9900	0.0640	(16.907)	0	0	0
2015/04/15	R203	05/11/2015	6.01	Call	Bond Future	79.2200	0.0792	65.8900	0.0659	(16.827)	0	0	0
2015/04/15	R203	05/11/2015	5.99	Put	Bond Future	1,718.8900	1.7189	1,820.2400	1.8202	5.896	0	0	0
2015/04/15	R203	05/11/2015	6.01	Put	Bond Future	1,687.8800	1.6879	1,788.4800	1.7885	5.960	0	0	0
2015/04/15	R204	07/05/2015	7.51	Put	Bond Future	24.9800	0.0250	33.4200	0.0334	33.787	0	0	0
2015/04/15	R204	07/05/2015			Bond Future	7.0857	105.9768	7.1393	105.8059	0.756	0.0000	0.0000	12,510
2015/04/15	R204	07/05/2015	7.50	Put	Bond Future	27.0300	0.0270	36.1200	0.0361	33.629	0	0	0
2015/04/15	R204	07/05/2015	7.49	Call	Bond Future	1,310.4000	1.3104	1,149.2200	1.1492	(12.300)	0	0	0
2015/04/15	R204	07/05/2015	7.50	Call	Bond Future	1,339.6800	1.3397	1,177.8200	1.1778	(12.082)	0	0	0
2015/04/15	R204	07/05/2015	7.51	Call	Bond Future	1,369.0500	1.3691	1,206.5400	1.2065	(11.870)	0	0	0
2015/04/15	R204	07/05/2015	7.49	Put	Bond Future	29.1900	0.0292	38.9600	0.0390	33.470	0	0	0
2015/04/15	R204	06/08/2015	7.74	Call	Bond Future	1,941.2800	1.9413	1,794.1000	1.7941	(7.582)	0	0	0
2015/04/15	R204	06/08/2015	7.75	Put	Bond Future	185.8900	0.1859	213.1500	0.2132	14.665	0	0	0
2015/04/15	R204	06/08/2015			Bond Future	7.1476	103.6277	7.2063	103.4526	0.821	0.0000	0.0000	100
2015/04/15	R204	06/08/2015	8.41	Call	Bond Future	3,707.6900	3.7077	3,538.3400	3.5383	(4.568)	0	0	0
2015/04/15	R204	06/08/2015	7.74	Put	Bond Future	190.9200	0.1909	218.8200	0.2188	14.613	0	0	0
2015/04/15	R204	06/08/2015	7.76	Put	Bond Future	180.9600	0.1810	207.6000	0.2076	14.721	0	0	0
2015/04/15	R204	06/08/2015	8.41	Put	Bond Future	21.7900	0.0218	27.5200	0.0275	26.296	0	0	699
2015/04/15	R204	06/08/2015	7.75	Call	Bond Future	1,965.4800	1.9655	1,817.6600	1.8177	(7.521)	0	0	0
2015/04/15	R204	06/08/2015	7.76	Call	Bond Future	1,989.7700	1.9898	1,841.3300	1.8413	(7.460)	0	0	0
2015/04/15	R204	05/11/2015			Bond Future	7.1822	105.3365	7.2471	105.1559	0.904	0.0000	0.0000	0
2015/04/15	R204	05/11/2015	6.25	Call	Bond Future	149.2100	0.1492	124.4700	0.1245	(16.581)	0	0	0
2015/04/15	R204	05/11/2015	6.24	Put	Bond Future	2,811.0500	2.8111	2,967.7300	2.9677	5.574	0	0	0
2015/04/15	R204	05/11/2015	6.26	Put	Bond Future	2,761.5000	2.7615	2,916.8400	2.9168	5.625	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
2015/04/15	R204	05/11/2015	6.25	Put	Bond Future	2,786.2300	2.7862	2,942.1000	2.9421	5.594	0	0	0
2015/04/15	R204	05/11/2015	6.26	Call	Bond Future	153.2200	0.1532	127.9500	0.1280	(16.493)	0	0	0
2015/04/15	R204	05/11/2015	6.24	Call	Bond Future	145.2900	0.1453	121.3600	0.1214	(16.471)	0	0	0
2015/04/15	R207	07/05/2015			Bond Future	7.2346	102.3886	7.2780	102.2192	0.599	0.0000	0.0000	40,843
2015/04/15	R207	07/05/2015	8.25	Call	Bond Future	3,878.4300	3.8784	3,709.0600	3.7091	(4.367)	0	0	0
2015/04/15	R207	07/05/2015	7.73	Call	Bond Future	1,935.0800	1.9351	1,772.4200	1.7724	(8.406)	0	0	66
2015/04/15	R207	07/05/2015	8.24	Put	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	0
2015/04/15	R207	07/05/2015	7.73	Put	Bond Future	19.6300	0.0196	26.3900	0.0264	34.437	0	0	0
2015/04/15	R207	07/05/2015	8.26	Put	Bond Future	0.1000	0.0001	0.1400	0.0001	40.000	0	0	0
2015/04/15	R207	07/05/2015	8.25	Put	Bond Future	0.1100	0.0001	0.1600	0.0002	45.455	0	0	0
2015/04/15	R207	07/05/2015	8.26	Call	Bond Future	3,915.7000	3.9157	3,746.3200	3.7463	(4.326)	0	0	0
2015/04/15	R207	07/05/2015	8.24	Call	Bond Future	3,841.1500	3.8412	3,671.7800	3.6718	(4.409)	0	0	0
2015/04/15	R207	06/08/2015	7.76	Call	Bond Future	2,053.8900	2.0539	1,926.8400	1.9268	(6.186)	0	0	0
2015/04/15	R207	06/08/2015			Bond Future	7.2950	100.3757	7.3417	100.2022	0.640	0.0000	0.0000	100
2015/04/15	R207	06/08/2015	7.74	Call	Bond Future	1,998.0200	1.9980	1,872.8600	1.8729	(6.264)	0	0	0
2015/04/15	R207	06/08/2015	7.75	Call	Bond Future	2,025.8900	2.0259	1,899.8700	1.8999	(6.220)	0	0	0
2015/04/15	R207	06/08/2015	7.46	Call	Bond Future	1,289.3500	1.2894	1,191.3200	1.1913	(7.603)	0	0	70
2015/04/15	R207	06/08/2015	7.74	Put	Bond Future	358.7100	0.3587	407.0300	0.4070	13.470	0	0	0
2015/04/15	R207	06/08/2015	7.76	Put	Bond Future	341.6700	0.3417	388.1000	0.3881	13.589	0	0	0
2015/04/15	R207	06/08/2015	7.46	Put	Bond Future	677.6900	0.6777	753.1400	0.7531	11.133	0	0	0
2015/04/15	R207	06/08/2015	7.75	Put	Bond Future	350.1100	0.3501	397.5700	0.3976	13.556	0	0	0
2015/04/15	R207	05/11/2015	7.76	Call	Bond Future	2,158.7700	2.1588	2,042.9400	2.0429	(5.366)	0	0	0
2015/04/15	R207	05/11/2015			Bond Future	7.3286	102.0311	7.3792	101.8522	0.690	0.0000	0.0000	0
2015/04/15	R207	05/11/2015	7.74	Call	Bond Future	2,110.5000	2.1105	1,996.1200	1.9961	(5.420)	0	0	0
2015/04/15	R207	05/11/2015	7.75	Call	Bond Future	2,134.7100	2.1347	2,019.3300	2.0193	(5.405)	0	0	0
2015/04/15	R207	05/11/2015	7.43	Call	Bond Future	1,427.6100	1.4276	1,340.0100	1.3400	(6.136)	0	0	53
2015/04/15	R207	05/11/2015	7.74	Put	Bond Future	666.6400	0.6666	731.1600	0.7312	9.678	0	0	0
2015/04/15	R207	05/11/2015	7.76	Put	Bond Future	645.3700	0.6454	708.4400	0.7084	9.773	0	0	0
2015/04/15	R207	05/11/2015	7.43	Put	Bond Future	1,069.3300	1.0693	1,160.6300	1.1606	8.538	0	0	0
2015/04/15	R207	05/11/2015	7.75	Put	Bond Future	656.0700	0.6561	719.5900	0.7196	9.682	0	0	0
2015/04/15	R207	04/02/2016	7.49	Put	Bond Future	1,193.3200	1.1933	1,286.9500	1.2869	7.846	0	0	0
2015/04/15	R207	04/02/2016	7.27	Put	Bond Future	1,538.2800	1.5383	1,647.0000	1.6470	7.068	0	0	0
2015/04/15	R207	04/02/2016			Bond Future	7.3439	100.1746	7.3982	99.9924	0.740	0.0000	0.0000	0
2015/04/15	R207	04/02/2016	7.51	Put	Bond Future	1,164.8000	1.1648	1,257.0500	1.2570	7.920	0	0	0
2015/04/15	R207	04/02/2016	7.27	Call	Bond Future	1,289.9400	1.2899	1,216.4100	1.2164	(5.700)	0	0	43
2015/04/15	R207	04/02/2016	7.50	Call	Bond Future	1,701.3200	1.7013	1,612.0000	1.6120	(5.250)	0	0	0
2015/04/15	R207	04/02/2016	7.51	Call	Bond Future	1,720.4600	1.7205	1,630.4600	1.6305	(5.231)	0	0	0
2015/04/15	R207	04/02/2016	7.49	Call	Bond Future	1,682.2800	1.6823	1,593.6600	1.5937	(5.268)	0	0	0
2015/04/15	R207	04/02/2016	7.50	Put	Bond Future	1,179.0000	1.1790	1,271.9300	1.2719	7.882	0	0	0
2015/04/15	R208	07/05/2015	8.01	Call	Bond Future	3,090.6300	3.0906	2,889.8500	2.8899	(6.496)	0	0	0
2015/04/15	R208	07/05/2015			Bond Future	7.3311	98.0260	7.3747	97.8241	0.595	0.0000	0.0000	56,504
2015/04/15	R208	07/05/2015	7.99	Call	Bond Future	3,002.5600	3.0026	2,802.0200	2.8020	(6.679)	0	0	0
2015/04/15	R208	07/05/2015	8.00	Call	Bond Future	3,046.5900	3.0466	2,845.9300	2.8459	(6.586)	0	0	0
2015/04/15	R208	07/05/2015	7.99	Put	Bond Future	6.7000	0.0067	8.0400	0.0080	20.000	0	0	0
2015/04/15	R208	07/05/2015	8.00	Put	Bond Future	6.1300	0.0061	7.3500	0.0074	19.902	0	0	0
2015/04/15	R208	07/05/2015	8.01	Put	Bond Future	5.6000	0.0056	6.7000	0.0067	19.643	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
2015/04/15	R208	06/08/2015			Bond Future	7.3826	99.5860	7.4289	99.3796	0.627	0.0000	0.0000	0
2015/04/15	R208	06/08/2015	8.00	Call	Bond Future	2,999.2500	2.9993	2,822.9600	2.8230	(5.878)	0	0	0
2015/04/15	R208	06/08/2015	8.85	Call	Bond Future	6,307.7500	6.3077	6,105.3300	6.1053	(3.209)	0	0	0
2015/04/15	R208	06/08/2015	8.01	Call	Bond Future	3,034.9200	3.0349	2,857.9500	2.8580	(5.831)	0	0	0
2015/04/15	R208	06/08/2015	7.99	Call	Bond Future	2,963.7000	2.9637	2,788.1100	2.7881	(5.925)	0	0	0
2015/04/15	R208	06/08/2015	8.01	Put	Bond Future	282.7300	0.2827	312.1700	0.3122	10.413	0	0	0
2015/04/15	R208	06/08/2015	8.00	Put	Bond Future	290.1700	0.2902	320.2900	0.3203	10.380	0	0	0
2015/04/15	R208	06/08/2015	8.85	Put	Bond Future	17.5500	0.0175	21.5400	0.0215	22.735	0	0	198
2015/04/15	R208	06/08/2015	7.99	Put	Bond Future	297.7700	0.2978	328.5900	0.3286	10.350	0	0	0
2015/04/15	R208	05/11/2015			Bond Future	7.4168	97.8276	7.4662	97.6153	0.667	0.0000	0.0000	0
2015/04/15	R208	05/11/2015	8.48	Call	Bond Future	4,687.3000	4.6873	4,505.3700	4.5054	(3.881)	0	0	0
2015/04/15	R208	05/11/2015	7.74	Put	Bond Future	935.7000	0.9357	1,000.8000	1.0008	6.957	0	0	0
2015/04/15	R208	05/11/2015	7.75	Call	Bond Future	2,340.9600	2.3410	2,192.9500	2.1929	(6.323)	0	0	0
2015/04/15	R208	05/11/2015	7.76	Call	Bond Future	2,368.7600	2.3688	2,219.9300	2.2199	(6.283)	0	0	0
2015/04/15	R208	05/11/2015	8.48	Put	Bond Future	243.7900	0.2438	274.1400	0.2741	12.449	0	0	2,200
2015/04/15	R208	05/11/2015	7.74	Call	Bond Future	2,313.3100	2.3133	2,166.1300	2.1661	(6.362)	0	0	0
2015/04/15	R208	05/11/2015	7.76	Put	Bond Future	906.6900	0.9067	970.1400	0.9701	6.998	0	0	0
2015/04/15	R208	05/11/2015	7.75	Put	Bond Future	921.1100	0.9211	985.3800	0.9854	6.977	0	0	0
2015/04/15	R209	07/05/2015			Bond Future	8.2482	80.9590	8.3422	80.1763	1.140	0.0000	0.0000	21,843
2015/04/15	R209	07/05/2015	8.99	Put	Bond Future	16.1000	0.0161	29.7700	0.0298	84.907	0	0	0
2015/04/15	R209	07/05/2015	7.30	Call	Bond Future	0.6800	0.0007	0.1600	0.0002	(76.471)	0	0	0
2015/04/15	R209	07/05/2015	8.30	Put	Bond Future	881.2600	0.8813	1,240.8500	1.2408	40.804	0	0	700
2015/04/15	R209	07/05/2015	9.01	Put	Bond Future	13.8500	0.0139	25.8000	0.0258	86.282	0	0	0
2015/04/15	R209	07/05/2015	8.99	Call	Bond Future	5,891.3700	5.8914	5,122.3600	5.1224	(13.053)	0	0	0
2015/04/15	R209	07/05/2015	9.00	Put	Bond Future	14.9300	0.0149	27.7200	0.0277	85.666	0	0	0
2015/04/15	R209	07/05/2015	9.00	Call	Bond Future	5,964.8700	5.9649	5,194.9800	5.1950	(12.907)	0	0	0
2015/04/15	R209	07/05/2015	7.30	Put	Bond Future	8,583.0300	8.5830	9,365.1900	9.3652	9.113	0	0	0
2015/04/15	R209	07/05/2015	8.30	Call	Bond Future	1,314.0800	1.3141	890.9900	0.8910	(32.197)	0	0	0
2015/04/15	R209	07/05/2015	9.01	Call	Bond Future	6,038.3500	6.0384	5,267.6200	5.2676	(12.764)	0	0	0
2015/04/15	R209	06/08/2015	8.99	Put	Bond Future	601.1200	0.6011	746.8200	0.7468	24.238	0	0	0
2015/04/15	R209	06/08/2015			Bond Future	8.2930	82.2475	8.3896	81.4512	1.165	0.0000	0.0000	0
2015/04/15	R209	06/08/2015	9.01	Put	Bond Future	574.5500	0.5745	715.0900	0.7151	24.461	0	0	0
2015/04/15	R209	06/08/2015	9.90	Call	Bond Future	11,870.6000	11.8706	11,092.2200	11.0922	(6.557)	0	0	0
2015/04/15	R209	06/08/2015	9.00	Call	Bond Future	6,147.7900	6.1478	5,494.6300	5.4946	(10.624)	0	0	0
2015/04/15	R209	06/08/2015	9.01	Call	Bond Future	6,209.0200	6.2090	5,553.2900	5.5533	(10.561)	0	0	0
2015/04/15	R209	06/08/2015	9.00	Put	Bond Future	587.7000	0.5877	730.8100	0.7308	24.351	0	0	0
2015/04/15	R209	06/08/2015	8.99	Call	Bond Future	6,086.7200	6.0867	5,436.1500	5.4362	(10.688)	0	0	0
2015/04/15	R209	06/08/2015	9.90	Put	Bond Future	48.4400	0.0484	66.3300	0.0663	36.932	0	0	2,914
2015/04/15	R209	05/11/2015	7.99	Put	Bond Future	4,873.5700	4.8736	5,390.7200	5.3907	10.611	0	0	0
2015/04/15	R209	05/11/2015			Bond Future	8.3292	80.4551	8.4285	79.6437	1.193	0.0000	0.0000	0
2015/04/15	R209	05/11/2015	8.01	Put	Bond Future	4,762.8900	4.7629	5,273.7500	5.2738	10.726	0	0	0
2015/04/15	R209	05/11/2015	7.99	Call	Bond Future	2,007.7600	2.0078	1,713.4900	1.7135	(14.657)	0	0	0
2015/04/15	R209	05/11/2015	8.00	Put	Bond Future	4,818.0200	4.8180	5,332.1300	5.3321	10.671	0	0	0
2015/04/15	R209	05/11/2015	8.00	Call	Bond Future	2,038.8800	2.0389	1,741.5700	1.7416	(14.582)	0	0	0
2015/04/15	R209	05/11/2015	8.01	Call	Bond Future	2,070.2800	2.0703	1,769.7200	1.7697	(14.518)	0	0	0
2015/04/15	R210	07/05/2015			Bond Future	177.6354	177.6354	177.5369	177.5369	(0.055)	0.0000	0.0000	833

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
2015/04/15	R210	07/05/2015	177.00	Call	Bond Future	635.4100	0.6354	536.9500	0.5370	(15.496)	0	0	0
2015/04/15	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R210	07/05/2015	177.01	Call	Bond Future	625.4100	0.6254	526.9500	0.5270	(15.743)	0	0	0
2015/04/15	R210	07/05/2015	176.99	Call	Bond Future	645.4100	0.6454	546.9500	0.5470	(15.255)	0	0	0
2015/04/15	R210	06/08/2015	179.01	Call	Bond Future	1,467.3000	1.4673	1,365.0700	1.3651	(6.967)	0	0	0
2015/04/15	R210	06/08/2015			Bond Future	180.4773	180.4773	180.3751	180.3751	(0.057)	0.0000	0.0000	0
2015/04/15	R210	06/08/2015	178.99	Call	Bond Future	1,487.3000	1.4873	1,385.0700	1.3851	(6.874)	0	0	0
2015/04/15	R210	06/08/2015	179.00	Call	Bond Future	1,477.3000	1.4773	1,375.0700	1.3751	(6.920)	0	0	0
2015/04/15	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R211	07/05/2015	134.99	Put	Bond Future	3,865.4500	3.8655	3,599.1200	3.5991	(6.890)	0	0	0
2015/04/15	R211	07/05/2015			Bond Future	131.1245	131.1245	131.3909	131.3909	0.203	0.0000	0.0000	1,120
2015/04/15	R211	07/05/2015	135.01	Put	Bond Future	3,885.4500	3.8855	3,619.1200	3.6191	(6.855)	0	0	0
2015/04/15	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R211	07/05/2015	135.00	Put	Bond Future	3,875.4500	3.8755	3,609.1200	3.6091	(6.872)	0	0	0
2015/04/15	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R211	06/08/2015			Bond Future	131.6051	131.6051	131.8739	131.8739	0.204	0.0000	0.0000	0
2015/04/15	R211	06/08/2015	134.99	Put	Bond Future	3,384.9100	3.3849	3,116.0600	3.1161	(7.943)	0	0	0
2015/04/15	R211	06/08/2015	135.01	Put	Bond Future	3,404.9100	3.4049	3,136.0600	3.1361	(7.896)	0	0	0
2015/04/15	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R211	06/08/2015	135.00	Put	Bond Future	3,394.9100	3.3949	3,126.0600	3.1261	(7.919)	0	0	0
2015/04/15	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R212	07/05/2015			Bond Future	138.4591	138.4591	138.8102	138.8102	0.254	0.0000	0.0000	1,145
2015/04/15	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R212	07/05/2015	140.99	Put	Bond Future	2,530.9000	2.5309	2,179.7600	2.1798	(13.874)	0	0	0
2015/04/15	R212	07/05/2015	141.01	Put	Bond Future	2,550.9000	2.5509	2,199.7600	2.1998	(13.765)	0	0	0
2015/04/15	R212	07/05/2015	141.00	Put	Bond Future	2,540.9000	2.5409	2,189.7600	2.1898	(13.820)	0	0	0
2015/04/15	R212	06/08/2015	141.01	Put	Bond Future	2,110.9000	2.1109	1,755.9400	1.7559	(16.816)	0	0	0
2015/04/15	R212	06/08/2015			Bond Future	138.8991	138.8991	139.2541	139.2541	0.256	0.0000	0.0000	0
2015/04/15	R212	06/08/2015	141.00	Put	Bond Future	2,100.9000	2.1009	1,745.9400	1.7459	(16.896)	0	0	0
2015/04/15	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R212	06/08/2015	140.99	Put	Bond Future	2,090.9000	2.0909	1,735.9400	1.7359	(16.976)	0	0	0
2015/04/15	R213	07/05/2015	8.74	Call	Bond Future	4,608.0000	4.6080	3,956.8800	3.9569	(14.130)	0	0	0
2015/04/15	R213	07/05/2015	8.75	Put	Bond Future	40.4100	0.0404	67.8300	0.0678	67.854	0	0	0
2015/04/15	R213	07/05/2015			Bond Future	8.1593	91.1790	8.2432	90.4987	1.028	0.0000	0.0000	16,799
2015/04/15	R213	07/05/2015	8.75	Call	Bond Future	4,680.7500	4.6807	4,027.8900	4.0279	(13.948)	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
2015/04/15	R213	07/05/2015	8.76	Call	Bond Future	4,753.5900	4.7536	4,099.0600	4.0991	(13.769)	0	0	0
2015/04/15	R213	07/05/2015	8.74	Put	Bond Future	43.3600	0.0434	72.5200	0.0725	67.251	0	0	0
2015/04/15	R213	07/05/2015	8.76	Put	Bond Future	37.6500	0.0377	63.4000	0.0634	68.393	0	0	0
2015/04/15	R213	06/08/2015			Bond Future	8.2076	92.6301	8.2941	91.9378	1.054	0.0000	0.0000	0
2015/04/15	R213	06/08/2015	8.49	Put	Bond Future	1,352.0900	1.3521	1,599.2200	1.5992	18.278	0	0	0
2015/04/15	R213	06/08/2015	8.51	Put	Bond Future	1,299.1400	1.2991	1,539.3400	1.5393	18.489	0	0	0
2015/04/15	R213	06/08/2015	8.49	Call	Bond Future	3,584.2900	3.5843	3,139.0900	3.1391	(12.421)	0	0	0
2015/04/15	R213	06/08/2015	8.50	Put	Bond Future	1,325.4100	1.3254	1,569.0600	1.5691	18.383	0	0	0
2015/04/15	R213	06/08/2015	8.50	Call	Bond Future	3,635.2200	3.6352	3,186.5400	3.1865	(12.343)	0	0	0
2015/04/15	R213	06/08/2015	8.51	Call	Bond Future	3,686.4600	3.6865	3,234.3300	3.2343	(12.265)	0	0	0
2015/04/15	R213	05/11/2015	7.76	Call	Bond Future	1,474.5200	1.4745	1,266.1100	1.2661	(14.134)	0	0	0
2015/04/15	R213	05/11/2015			Bond Future	8.2486	90.6124	8.3379	89.9064	1.083	0.0000	0.0000	0
2015/04/15	R213	05/11/2015	7.74	Call	Bond Future	1,424.6300	1.4246	1,221.3200	1.2213	(14.271)	0	0	0
2015/04/15	R213	05/11/2015	7.75	Call	Bond Future	1,449.4300	1.4494	1,243.4600	1.2435	(14.210)	0	0	0
2015/04/15	R213	05/11/2015	7.74	Put	Bond Future	5,599.2400	5.5992	6,101.9900	6.1020	8.979	0	0	0
2015/04/15	R213	05/11/2015	7.76	Put	Bond Future	5,479.9000	5.4799	5,977.5500	5.9775	9.081	0	0	0
2015/04/15	R213	05/11/2015	7.75	Put	Bond Future	5,539.3700	5.5394	6,039.4600	6.0395	9.028	0	0	0
2015/04/15	R214	07/05/2015			Bond Future	8.2825	82.4039	8.3766	81.5673	1.136	0.0000	0.0000	15,271
2015/04/15	R214	07/05/2015	9.15	Call	Bond Future	7,221.9100	7.2219	6,392.0500	6.3921	(11.491)	0	0	0
2015/04/15	R214	07/05/2015	9.16	Call	Bond Future	7,298.3300	7.2983	6,468.0000	6.4680	(11.377)	0	0	0
2015/04/15	R214	07/05/2015	9.14	Put	Bond Future	8.2300	0.0082	15.4400	0.0154	87.606	0	0	0
2015/04/15	R214	07/05/2015	9.16	Put	Bond Future	7.0600	0.0071	13.3100	0.0133	88.527	0	0	0
2015/04/15	R214	07/05/2015	9.15	Put	Bond Future	7.6200	0.0076	14.3400	0.0143	88.189	0	0	0
2015/04/15	R214	07/05/2015	9.14	Call	Bond Future	7,145.4100	7.1454	6,316.0400	6.3160	(11.607)	0	0	0
2015/04/15	R214	06/08/2015	8.76	Put	Bond Future	1,160.4700	1.1605	1,401.3100	1.4013	20.754	0	0	0
2015/04/15	R214	06/08/2015			Bond Future	8.3248	83.7153	8.4215	82.8644	1.161	0.0000	0.0000	0
2015/04/15	R214	06/08/2015	8.75	Put	Bond Future	1,184.1500	1.1842	1,428.5000	1.4285	20.635	0	0	0
2015/04/15	R214	06/08/2015	8.74	Call	Bond Future	4,764.3400	4.7643	4,161.5500	4.1615	(12.652)	0	0	0
2015/04/15	R214	06/08/2015	8.75	Call	Bond Future	4,822.9300	4.8229	4,216.2900	4.2163	(12.578)	0	0	0
2015/04/15	R214	06/08/2015	8.76	Call	Bond Future	4,881.6300	4.8816	4,271.4800	4.2715	(12.499)	0	0	0
2015/04/15	R214	06/08/2015	8.74	Put	Bond Future	1,208.0700	1.2081	1,456.2700	1.4563	20.545	0	0	0
2015/04/15	R214	05/11/2015			Bond Future	8.3608	81.8039	8.4601	80.9368	1.187	0.0000	0.0000	0
2015/04/15	R214	05/11/2015	7.99	Put	Bond Future	5,456.6100	5.4566	5,987.1600	5.9872	9.723	0	0	0
2015/04/15	R214	05/11/2015	8.00	Put	Bond Future	5,395.3500	5.3953	5,922.1000	5.9221	9.763	0	0	0
2015/04/15	R214	05/11/2015	8.01	Put	Bond Future	5,334.5700	5.3346	5,857.5100	5.8575	9.803	0	0	0
2015/04/15	R214	05/11/2015	7.99	Call	Bond Future	2,080.6000	2.0806	1,744.0900	1.7441	(16.174)	0	0	0
2015/04/15	R214	05/11/2015	8.00	Call	Bond Future	2,113.3200	2.1133	1,773.0100	1.7730	(16.103)	0	0	0
2015/04/15	R214	05/11/2015	8.01	Call	Bond Future	2,146.3500	2.1463	1,802.2300	1.8022	(16.033)	0	0	0
2015/04/15	R214	04/02/2016			Bond Future	8.3916	83.2358	8.4934	82.3533	1.213	0.0000	0.0000	4,320
2015/04/15	R214	04/02/2016	7.99	Put	Bond Future	6,269.8700	6.2699	6,787.3800	6.7874	8.254	0	0	0
2015/04/15	R214	04/02/2016	8.00	Call	Bond Future	2,665.4900	2.6655	2,297.2000	2.2972	(13.817)	0	0	0
2015/04/15	R214	04/02/2016	8.01	Call	Bond Future	2,699.6800	2.6997	2,328.0100	2.3280	(13.767)	0	0	0
2015/04/15	R214	04/02/2016	7.99	Call	Bond Future	2,631.5600	2.6316	2,266.6400	2.2666	(13.867)	0	0	0
2015/04/15	R214	04/02/2016	8.01	Put	Bond Future	6,150.6600	6.1507	6,661.4200	6.6614	8.304	0	0	0
2015/04/15	R214	04/02/2016	8.00	Put	Bond Future	6,210.0500	6.2100	6,724.1900	6.7242	8.279	0	0	0
2015/04/15	R248	07/05/2015	9.24	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
2015/04/15	R248	07/05/2015			Bond Future	8.3327	106.3779	8.4318	105.2364	1.189	0.0000	0.0000	34,224
2015/04/15	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R248	07/05/2015	9.26	Call	Bond Future	9,890.6400	9.8906	8,749.1000	8.7491	(11.542)	0	0	0
2015/04/15	R248	07/05/2015	9.24	Call	Bond Future	9,694.8400	9.6948	8,553.3000	8.5533	(11.775)	0	0	0
2015/04/15	R248	07/05/2015	9.25	Call	Bond Future	9,792.8300	9.7928	8,651.2900	8.6513	(11.657)	0	0	0
2015/04/15	R248	06/08/2015	8.76	Call	Bond Future	4,263.6300	4.2636	3,102.4200	3.1024	(27.235)	0	0	0
2015/04/15	R248	06/08/2015			Bond Future	8.3760	108.0710	8.4778	106.9098	1.216	0.0000	0.0000	745
2015/04/15	R248	06/08/2015	8.74	Call	Bond Future	4,049.1100	4.0491	2,887.9000	2.8879	(28.678)	0	0	0
2015/04/15	R248	06/08/2015	8.75	Call	Bond Future	4,156.4700	4.1565	2,995.2600	2.9953	(27.937)	0	0	0
2015/04/15	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R248	05/11/2015	8.01	Put	Bond Future	4,781.8100	4.7818	5,964.7700	5.9648	24.739	0	0	0
2015/04/15	R248	05/11/2015			Bond Future	8.4129	105.4216	8.5176	104.2386	1.244	0.0000	0.0000	0
2015/04/15	R248	05/11/2015	8.00	Put	Bond Future	4,905.2700	4.9053	6,088.2300	6.0882	24.116	0	0	0
2015/04/15	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/15	R248	05/11/2015	7.99	Put	Bond Future	5,028.9800	5.0290	6,211.9400	6.2119	23.523	0	0	0

**Total**

**456530**