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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/04/2015 TO 16/04/2015

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
2015/04/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	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
2015/04/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2025	07/05/2015			Bond Future	120.5620	120.5620	120.5395	120.5395	(0.019)	0.0000	0.0000	16
2015/04/16	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2025	07/05/2015	120.99	Put	Bond Future	428.0400	0.4280	450.5200	0.4505	5.252	0	0	0
2015/04/16	2025	07/05/2015	121.01	Put	Bond Future	448.0400	0.4480	470.5200	0.4705	5.017	0	0	0
2015/04/16	2025	07/05/2015	121.00	Put	Bond Future	438.0400	0.4380	460.5200	0.4605	5.132	0	0	0
2015/04/16	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2025	06/08/2015			Bond Future	121.3242	121.3242	121.3004	121.3004	(0.020)	0.0000	0.0000	0
2015/04/16	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2025	06/08/2015	120.99	Call	Bond Future	334.1700	0.3342	310.4300	0.3104	(7.104)	0	0	0
2015/04/16	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2025	06/08/2015	121.00	Call	Bond Future	324.1700	0.3242	300.4300	0.3004	(7.323)	0	0	0
2015/04/16	2025	06/08/2015	121.01	Call	Bond Future	314.1700	0.3142	290.4300	0.2904	(7.556)	0	0	0
2015/04/16	2030	07/05/2015			Bond Future	8.1897	100.6068	8.1638	100.8233	(0.315)	0.0000	0.0000	7,016
2015/04/16	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2030	07/05/2015	8.74	Call	Bond Future	4,459.3500	4.4594	4,675.8300	4.6758	4.855	0	0	0
2015/04/16	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2030	07/05/2015	8.75	Call	Bond Future	4,537.7200	4.5377	4,754.2000	4.7542	4.771	0	0	0
2015/04/16	2030	07/05/2015	8.76	Call	Bond Future	4,615.9900	4.6160	4,832.4700	4.8325	4.690	0	0	0
2015/04/16	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2030	06/08/2015			Bond Future	8.2462	98.1983	8.2196	98.4177	(0.322)	0.0000	0.0000	0
2015/04/16	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2030	06/08/2015	7.74	Put	Bond Future	4,297.4900	4.2975	4,078.0600	4.0781	(5.106)	0	0	0
2015/04/16	2030	06/08/2015	7.76	Put	Bond Future	4,122.7500	4.1227	3,903.3200	3.9033	(5.322)	0	0	0
2015/04/16	2030	06/08/2015	7.75	Put	Bond Future	4,210.0700	4.2101	3,990.6400	3.9906	(5.212)	0	0	0
2015/04/16	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2032	07/05/2015			Bond Future	8.2938	100.5381	8.2730	100.7245	(0.250)	0.0000	0.0000	126
2015/04/16	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2032	07/05/2015	8.50	Call	Bond Future	1,826.4500	1.8265	2,012.8600	2.0129	10.206	0	0	0
2015/04/16	2032	07/05/2015	8.51	Call	Bond Future	1,913.7600	1.9138	2,100.1700	2.1002	9.741	0	0	0
2015/04/16	2032	07/05/2015	8.49	Call	Bond Future	1,739.0200	1.7390	1,925.4300	1.9254	10.719	0	0	0
2015/04/16	2032	06/08/2015	8.50	Call	Bond Future	1,337.8900	1.3379	1,526.7000	1.5267	14.113	0	0	0
2015/04/16	2032	06/08/2015			Bond Future	8.3474	102.1368	8.3261	102.3256	(0.255)	0.0000	0.0000	0
2015/04/16	2032	06/08/2015	8.51	Call	Bond Future	1,424.6200	1.4246	1,613.4300	1.6134	13.253	0	0	0

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2015/04/16	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2032	06/08/2015	8.49	Call	Bond Future	1,251.0500	1.2511	1,439.8600	1.4399	15.092	0	0	0
2015/04/16	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2032	05/11/2015			Bond Future	8.3914	99.6625	8.3696	99.8536	(0.260)	0.0000	0.0000	0
2015/04/16	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2032	05/11/2015	7.99	Put	Bond Future	3,600.5900	3.6006	3,409.4300	3.4094	(5.309)	0	0	0
2015/04/16	2032	05/11/2015	8.01	Put	Bond Future	3,416.7500	3.4168	3,225.5900	3.2256	(5.595)	0	0	0
2015/04/16	2032	05/11/2015	8.00	Put	Bond Future	3,508.6100	3.5086	3,317.4500	3.3175	(5.448)	0	0	0
2015/04/16	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2037	07/05/2015			Bond Future	8.3989	103.3522	8.3782	103.5598	(0.247)	0.0000	0.0000	32,001
2015/04/16	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2037	07/05/2015	9.01	Call	Bond Future	5,829.5500	5.8296	6,037.1200	6.0371	3.561	0	0	0
2015/04/16	2037	07/05/2015	8.99	Call	Bond Future	5,647.2200	5.6472	5,854.7900	5.8548	3.676	0	0	0
2015/04/16	2037	07/05/2015	9.00	Call	Bond Future	5,738.4500	5.7385	5,946.0200	5.9460	3.617	0	0	0
2015/04/16	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2037	06/08/2015			Bond Future	8.4527	100.7369	8.4314	100.9472	(0.252)	0.0000	0.0000	1,954
2015/04/16	2037	06/08/2015	8.75	Call	Bond Future	2,867.9200	2.8679	3,078.2100	3.0782	7.332	0	0	0
2015/04/16	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2037	06/08/2015	8.76	Call	Bond Future	2,962.1500	2.9621	3,172.4400	3.1724	7.099	0	0	0
2015/04/16	2037	06/08/2015	8.74	Call	Bond Future	2,773.5500	2.7736	2,983.8400	2.9838	7.582	0	0	0
2015/04/16	2037	05/11/2015	7.99	Put	Bond Future	5,111.9200	5.1119	4,898.8600	4.8989	(4.168)	0	0	0
2015/04/16	2037	05/11/2015	8.01	Put	Bond Future	4,901.3300	4.9013	4,688.2700	4.6883	(4.347)	0	0	0
2015/04/16	2037	05/11/2015			Bond Future	8.4937	102.3961	8.4719	102.6092	(0.256)	0.0000	0.0000	0
2015/04/16	2037	05/11/2015	8.00	Put	Bond Future	5,006.5400	5.0065	4,793.4800	4.7935	(4.256)	0	0	0
2015/04/16	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2038	07/05/2015			Bond Future	129.5044	129.5044	129.4806	129.4806	(0.018)	0.0000	0.0000	2,657
2015/04/16	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2038	07/05/2015	126.99	Call	Bond Future	2,514.3900	2.5144	2,490.6300	2.4906	(0.945)	0	0	0
2015/04/16	2038	07/05/2015	127.00	Call	Bond Future	2,504.3900	2.5044	2,480.6300	2.4806	(0.949)	0	0	0
2015/04/16	2038	07/05/2015	127.01	Call	Bond Future	2,494.3900	2.4944	2,470.6300	2.4706	(0.953)	0	0	0
2015/04/16	2038	06/08/2015	128.01	Call	Bond Future	2,253.9400	2.2539	2,228.7400	2.2287	(1.118)	0	0	0
2015/04/16	2038	06/08/2015			Bond Future	130.2639	130.2639	130.2387	130.2387	(0.019)	0.0000	0.0000	0
2015/04/16	2038	06/08/2015	127.99	Call	Bond Future	2,273.9400	2.2739	2,248.7400	2.2487	(1.108)	0	0	0
2015/04/16	2038	06/08/2015	128.00	Call	Bond Future	2,263.9400	2.2639	2,238.7400	2.2387	(1.113)	0	0	0
2015/04/16	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	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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2015/04/16	2044	07/05/2015			Bond Future	8.4532	105.6046	8.4325	105.8333	(0.245)	0.0000	0.0000	9,526
2015/04/16	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2044	07/05/2015	9.01	Call	Bond Future	5,843.2200	5.8432	6,071.9200	6.0719	3.914	0	0	0
2015/04/16	2044	07/05/2015	8.99	Call	Bond Future	5,643.1400	5.6431	5,871.8400	5.8718	4.053	0	0	0
2015/04/16	2044	07/05/2015	9.00	Call	Bond Future	5,743.2600	5.7433	5,971.9600	5.9720	3.982	0	0	0
2015/04/16	2044	06/08/2015	8.76	Call	Bond Future	2,724.4300	2.7244	2,956.1800	2.9562	8.506	0	0	0
2015/04/16	2044	06/08/2015			Bond Future	8.5042	102.8999	8.4830	103.1316	(0.250)	0.0000	0.0000	0
2015/04/16	2044	06/08/2015	8.74	Call	Bond Future	2,515.8100	2.5158	2,747.5600	2.7476	9.212	0	0	0
2015/04/16	2044	06/08/2015	8.75	Call	Bond Future	2,620.2100	2.6202	2,851.9600	2.8520	8.845	0	0	0
2015/04/16	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2044	05/11/2015			Bond Future	8.5432	104.5949	8.5215	104.8295	(0.254)	0.0000	0.0000	0
2015/04/16	2044	05/11/2015	8.24	Put	Bond Future	3,364.1500	3.3642	3,129.4800	3.1295	(6.976)	0	0	0
2015/04/16	2044	05/11/2015	8.26	Put	Bond Future	3,136.5900	3.1366	2,901.9200	2.9019	(7.482)	0	0	0
2015/04/16	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2044	05/11/2015	8.25	Put	Bond Future	3,250.2600	3.2503	3,015.5900	3.0156	(7.220)	0	0	0
2015/04/16	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2046	07/05/2015			Bond Future	129.8673	129.8673	129.8434	129.8434	(0.018)	0.0000	0.0000	5,889
2015/04/16	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2046	07/05/2015	126.99	Call	Bond Future	2,877.2500	2.8773	2,853.4400	2.8534	(0.828)	0	0	0
2015/04/16	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2046	07/05/2015	127.00	Call	Bond Future	2,867.2500	2.8673	2,843.4400	2.8434	(0.830)	0	0	0
2015/04/16	2046	07/05/2015	127.01	Call	Bond Future	2,857.2500	2.8573	2,833.4400	2.8334	(0.833)	0	0	0
2015/04/16	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2046	06/08/2015			Bond Future	131.9433	131.9433	131.9182	131.9182	(0.019)	0.0000	0.0000	0
2015/04/16	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2046	06/08/2015	129.01	Call	Bond Future	2,933.2700	2.9333	2,908.1900	2.9082	(0.855)	0	0	0
2015/04/16	2046	06/08/2015	128.99	Call	Bond Future	2,953.2700	2.9533	2,928.1900	2.9282	(0.849)	0	0	0
2015/04/16	2046	06/08/2015	129.00	Call	Bond Future	2,943.2700	2.9433	2,918.1900	2.9182	(0.852)	0	0	0
2015/04/16	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2050	07/05/2015			Bond Future	139.5443	139.5443	139.5189	139.5189	(0.018)	0.0000	0.0000	2,753
2015/04/16	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2050	07/05/2015	135.01	Call	Bond Future	4,534.2900	4.5343	4,508.8900	4.5089	(0.560)	0	0	0
2015/04/16	2050	07/05/2015	134.99	Call	Bond Future	4,554.2900	4.5543	4,528.8900	4.5289	(0.558)	0	0	0
2015/04/16	2050	07/05/2015	135.00	Call	Bond Future	4,544.2900	4.5443	4,518.8900	4.5189	(0.559)	0	0	0
2015/04/16	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2050	06/08/2015			Bond Future	140.3165	140.3165	140.2896	140.2896	(0.019)	0.0000	0.0000	0
2015/04/16	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	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
2015/04/16	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	2050	06/08/2015	137.01	Call	Bond Future	3,306.5100	3.3065	3,279.6200	3.2796	(0.813)	0	0	0
2015/04/16	2050	06/08/2015	136.99	Call	Bond Future	3,326.5100	3.3265	3,299.6200	3.2996	(0.808)	0	0	0
2015/04/16	2050	06/08/2015	137.00	Call	Bond Future	3,316.5100	3.3165	3,289.6200	3.2896	(0.811)	0	0	0
2015/04/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	AL12	07/05/2015			Index Future	558.9370	558.9370	560.2500	560.2500	0.235	0.0000	0.0000	0
2015/04/16	AL37	07/05/2015			Index Future	457.9380	457.9380	458.3060	458.3060	0.080	0.0000	0.0000	122
2015/04/16	AL37	06/08/2015			Index Future	465.1410	465.1410	465.5130	465.5130	0.080	0.0000	0.0000	0
2015/04/16	AL7T	07/05/2015			Index Future	546.1830	546.1830	546.8840	546.8840	0.128	0.0000	0.0000	3
2015/04/16	AL7T	06/08/2015			Index Future	554.7740	554.7740	555.4830	555.4830	0.128	0.0000	0.0000	0
2015/04/16	ALBI	07/05/2015			Index Future	498.9530	498.9530	499.7000	499.7000	0.150	0.0000	0.0000	573
2015/04/16	ALBI	06/08/2015			Index Future	506.8010	506.8010	507.5580	507.5580	0.149	0.0000	0.0000	10
2015/04/16	ALBI	05/11/2015			Index Future	515.2280	515.2280	515.9930	515.9930	0.148	0.0000	0.0000	0
2015/04/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	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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2015/04/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	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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2015/04/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/16	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	EL28	07/05/2015			Bond Future	124.2739	124.2739	124.8069	124.8069	0.429	0.0000	0.0000	0
2015/04/16	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	EL28	07/05/2015	124.99	Put	Bond Future	716.1200	0.7161	183.0600	0.1831	(74.437)	0	0	0
2015/04/16	EL28	07/05/2015	125.01	Put	Bond Future	736.1200	0.7361	203.0600	0.2031	(72.415)	0	0	0
2015/04/16	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	EL28	07/05/2015	125.00	Put	Bond Future	726.1200	0.7261	193.0600	0.1931	(73.412)	0	0	0
2015/04/16	EL28	06/08/2015	125.00	Call	Bond Future	1,260.5800	1.2606	1,801.1600	1.8012	42.883	0	0	0
2015/04/16	EL28	06/08/2015			Bond Future	126.2606	126.2606	126.8012	126.8012	0.428	0.0000	0.0000	0
2015/04/16	EL28	06/08/2015	125.01	Call	Bond Future	1,250.5800	1.2506	1,791.1600	1.7912	43.226	0	0	0
2015/04/16	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	EL28	06/08/2015	124.99	Call	Bond Future	1,270.5800	1.2706	1,811.1600	1.8112	42.546	0	0	0
2015/04/16	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	07/05/2015			Bond Future	9.3149	85.3480	9.2888	85.5480	(0.280)	0.0000	0.0000	6,576
2015/04/16	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	07/05/2015	9.76	Call	Bond Future	3,308.6200	3.3086	3,508.6300	3.5086	6.045	0	0	0
2015/04/16	ES33	07/05/2015	9.74	Call	Bond Future	3,164.2300	3.1642	3,364.2400	3.3642	6.321	0	0	0
2015/04/16	ES33	07/05/2015	9.75	Call	Bond Future	3,236.4700	3.2365	3,436.4800	3.4365	6.180	0	0	0
2015/04/16	ES33	06/08/2015			Bond Future	9.3950	86.7052	9.3682	86.9078	(0.285)	0.0000	0.0000	0
2015/04/16	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	06/08/2015	9.61	Call	Bond Future	1,599.4600	1.5995	1,802.0800	1.8021	12.668	0	0	0
2015/04/16	ES33	06/08/2015	9.59	Call	Bond Future	1,452.6600	1.4527	1,655.2800	1.6553	13.948	0	0	0
2015/04/16	ES33	06/08/2015	9.60	Call	Bond Future	1,526.1100	1.5261	1,728.7300	1.7287	13.277	0	0	0
2015/04/16	ES33	05/11/2015	9.00	Put	Bond Future	3,588.8800	3.5889	3,383.4400	3.3834	(5.724)	0	0	0
2015/04/16	ES33	05/11/2015			Bond Future	9.4671	84.3445	9.4396	84.5499	(0.291)	0.0000	0.0000	0
2015/04/16	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	ES33	05/11/2015	8.99	Put	Bond Future	3,668.2100	3.6682	3,462.7700	3.4628	(5.601)	0	0	0
2015/04/16	ES33	05/11/2015	9.01	Put	Bond Future	3,509.6500	3.5096	3,304.2100	3.3042	(5.854)	0	0	0
2015/04/16	GOVI	07/05/2015	449.99	Call	GOVI	450,020.0000	45.0020	457,250.0000	45.7250	1.607	0	0	0
2015/04/16	GOVI	07/05/2015			GOVI	494.9920	494.9920	495.7150	495.7150	0.146	0.0000	0.0000	497
2015/04/16	GOVI	07/05/2015	450.00	Call	GOVI	449,920.0000	44.9920	457,150.0000	45.7150	1.607	0	0	0
2015/04/16	GOVI	07/05/2015	450.01	Call	GOVI	449,820.0000	44.9820	457,050.0000	45.7050	1.607	0	0	0
2015/04/16	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	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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2015/04/16	GOVI	06/08/2015			GOVI	502.7790	502.7790	503.5100	503.5100	0.145	0.0000	0.0000	29
2015/04/16	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	GOVI	06/08/2015	499.99	Call	GOVI	27,890.0000	2.7890	35,200.0000	3.5200	26.210	0	0	0
2015/04/16	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	GOVI	06/08/2015	500.00	Call	GOVI	27,790.0000	2.7790	35,100.0000	3.5100	26.304	0	0	0
2015/04/16	GOVI	06/08/2015	500.01	Call	GOVI	27,690.0000	2.7690	35,000.0000	3.5000	26.399	0	0	0
2015/04/16	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	GOVI	05/11/2015			GOVI	511.1390	511.1390	511.8790	511.8790	0.145	0.0000	0.0000	0
2015/04/16	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	GOVI	05/11/2015	529.99	Put	GOVI	188,510.0000	18.8510	181,110.0000	18.1110	(3.926)	0	0	0
2015/04/16	GOVI	05/11/2015	530.01	Put	GOVI	188,710.0000	18.8710	181,310.0000	18.1310	(3.921)	0	0	0
2015/04/16	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	GOVI	05/11/2015	530.00	Put	GOVI	188,610.0000	18.8610	181,210.0000	18.1210	(3.923)	0	0	0
2015/04/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/16	IGOV	07/05/2015			Index Future	228.9150	228.9150	228.9970	228.9970	0.036	0.0000	0.0000	1,013
2015/04/16	IGOV	06/08/2015			Index Future	232.5350	232.5350	232.6170	232.6170	0.035	0.0000	0.0000	98
2015/04/16	IGOV	05/11/2015			Index Future	236.4200	236.4200	236.5020	236.5020	0.035	0.0000	0.0000	0
2015/04/16	ILBI	07/05/2015			Index Future	619.6370	619.6370	619.8620	619.8620	0.036	0.0000	0.0000	0
2015/04/16	ILBI	06/08/2015			Index Future	629.6660	629.6660	629.8920	629.8920	0.036	0.0000	0.0000	159
2015/04/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/16	JBAF	20/05/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/04/16	JBAF	17/06/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	5,000
2015/04/16	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	0
2015/04/16	JBAF	19/08/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/04/16	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/04/16	JBAF	21/10/2015			Jibar Tradeable Future	6.5500	6.5500	6.5500	93.4500	0.000	0.0000	0.0000	0
2015/04/16	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2015/04/16	JBAF	16/03/2016			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2015/04/16	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2015/04/16	JBAF	21/09/2016			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2015/04/16	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/04/16	JBAF	15/03/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0

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2015/04/16	R023	07/05/2015	8.14	Call	Bond Future	3,236.1300		3.2361	3,323.2900	3.3233	2.693	0	0	0
2015/04/16	R023	07/05/2015	8.15	Put	Bond Future	18.9500		0.0190	14.2700	0.0143	(24.697)	0	0	0
2015/04/16	R023	07/05/2015			Bond Future	7.5789		102.5143	7.5631	102.6065	(0.208)	0.0000	0.0000	15,264
2015/04/16	R023	07/05/2015	8.15	Call	Bond Future	3,290.6400		3.2906	3,378.1200	3.3781	2.658	0	0	0
2015/04/16	R023	07/05/2015	8.16	Call	Bond Future	3,345.2300		3.3452	3,433.0300	3.4330	2.625	0	0	0
2015/04/16	R023	07/05/2015	8.14	Put	Bond Future	20.5600		0.0206	15.5600	0.0156	(24.319)	0	0	0
2015/04/16	R023	07/05/2015	8.16	Put	Bond Future	17.4500		0.0175	13.0900	0.0131	(24.986)	0	0	0
2015/04/16	R023	06/08/2015	9.07	Put	Bond Future	27.9000		0.0279	25.4000	0.0254	(8.961)	0	0	911
2015/04/16	R023	06/08/2015	8.24	Call	Bond Future	3,769.2500		3.7693	3,841.5700	3.8416	1.919	0	0	0
2015/04/16	R023	06/08/2015			Bond Future	7.6305		104.1445	7.6142	104.2375	(0.214)	0.0000	0.0000	0
2015/04/16	R023	06/08/2015	9.07	Call	Bond Future	7,810.8000		7.8108	7,901.3100	7.9013	1.159	0	0	0
2015/04/16	R023	06/08/2015	8.26	Put	Bond Future	358.6100		0.3586	338.7000	0.3387	(5.552)	0	0	0
2015/04/16	R023	06/08/2015	8.25	Put	Bond Future	367.9800		0.3680	347.6800	0.3477	(5.517)	0	0	0
2015/04/16	R023	06/08/2015	8.24	Put	Bond Future	377.5500		0.3776	356.8600	0.3569	(5.480)	0	0	0
2015/04/16	R023	06/08/2015	8.25	Call	Bond Future	3,814.1300		3.8141	3,886.8400	3.8868	1.906	0	0	0
2015/04/16	R023	06/08/2015	8.26	Call	Bond Future	3,859.1600		3.8592	3,932.2600	3.9323	1.894	0	0	0
2015/04/16	R186	07/05/2015	7.40	Call	Bond Future	104.8500		0.1048	111.8700	0.1119	6.695	0	0	0
2015/04/16	R186	07/05/2015	8.10	Put	Bond Future	218.0900		0.2181	178.1200	0.1781	(18.327)	0	0	4,229
2015/04/16	R186	07/05/2015			Bond Future	7.7940		124.5073	7.7732	124.6856	(0.267)	0.0000	0.0000	37,384
2015/04/16	R186	07/05/2015	7.50	Put	Bond Future	2,770.6300		2.7706	2,607.4700	2.6075	(5.889)	0	0	4,229
2015/04/16	R186	07/05/2015	8.25	Call	Bond Future	3,908.1700		3.9082	4,067.6100	4.0676	4.080	0	0	0
2015/04/16	R186	07/05/2015	7.30	Call	Bond Future	46.6400		0.0466	49.3600	0.0494	5.832	0	0	0
2015/04/16	R186	07/05/2015	7.80	Put	Bond Future	998.6600		0.9987	890.6100	0.8906	(10.819)	0	0	300
2015/04/16	R186	07/05/2015	7.45	Put	Bond Future	3,151.3100		3.1513	2,983.4700	2.9835	(5.326)	0	0	4,229
2015/04/16	R186	07/05/2015	8.00	Put	Bond Future	384.5300		0.3845	324.6500	0.3247	(15.572)	0	0	4,229
2015/04/16	R186	07/05/2015	8.24	Put	Bond Future	88.9200		0.0889	68.9000	0.0689	(22.515)	0	0	0
2015/04/16	R186	07/05/2015	8.05	Put	Bond Future	291.8200		0.2918	242.4400	0.2424	(16.921)	0	0	4,229
2015/04/16	R186	07/05/2015	8.26	Put	Bond Future	77.4300		0.0774	59.5100	0.0595	(23.143)	0	0	0
2015/04/16	R186	07/05/2015	7.40	Put	Bond Future	3,549.4000		3.5494	3,378.0300	3.3780	(4.828)	0	0	4,229
2015/04/16	R186	07/05/2015	7.50	Call	Bond Future	212.8800		0.2129	228.1100	0.2281	7.154	0	0	0
2015/04/16	R186	07/05/2015	8.25	Put	Bond Future	83.0000		0.0830	64.0500	0.0641	(22.831)	0	0	0
2015/04/16	R186	07/05/2015	8.10	Call	Bond Future	2,803.5600		2.8036	2,941.9800	2.9420	4.937	0	0	0
2015/04/16	R186	07/05/2015	8.26	Call	Bond Future	3,984.6100		3.9846	4,145.0800	4.1451	4.027	0	0	0
2015/04/16	R186	07/05/2015	7.30	Put	Bond Future	4,386.7000		4.3867	4,211.0300	4.2110	(4.005)	0	0	0
2015/04/16	R186	07/05/2015	7.45	Call	Bond Future	151.2400		0.1512	161.7900	0.1618	6.976	0	0	0
2015/04/16	R186	07/05/2015	7.80	Call	Bond Future	1,050.0100		1.0500	1,120.3500	1.1203	6.699	0	0	0
2015/04/16	R186	07/05/2015	8.00	Call	Bond Future	2,133.4700		2.1335	2,251.9800	2.2520	5.555	0	0	0
2015/04/16	R186	07/05/2015	8.24	Call	Bond Future	3,832.0000		3.8320	3,990.3700	3.9904	4.133	0	0	0
2015/04/16	R186	07/05/2015	8.05	Call	Bond Future	2,460.0400		2.4600	2,589.0500	2.5890	5.244	0	0	0
2015/04/16	R186	06/08/2015	8.90	Put	Bond Future	193.7000		0.1937	177.8100	0.1778	(8.203)	0	0	5,350
2015/04/16	R186	06/08/2015	8.00	Put	Bond Future	1,715.7400		1.7157	1,634.3300	1.6343	(4.745)	0	0	0
2015/04/16	R186	06/08/2015			Bond Future	7.8453		121.1902	7.8238	121.3706	(0.274)	0.0000	0.0000	1,190
2015/04/16	R186	06/08/2015	8.00	Call	Bond Future	3,006.0200		3.0060	3,105.0800	3.1051	3.295	0	0	0
2015/04/16	R186	06/08/2015	8.01	Call	Bond Future	3,055.4700		3.0555	3,155.5500	3.1556	3.275	0	0	0
2015/04/16	R186	06/08/2015	7.99	Call	Bond Future	2,957.0000		2.9570	3,055.0200	3.0550	3.315	0	0	0
2015/04/16	R186	06/08/2015	7.75	Call	Bond Future	1,911.6700		1.9117	1,984.5700	1.9846	3.813	0	0	1,000
2015/04/16	R186	06/08/2015	8.90	Call	Bond Future	8,624.3500		8.6243	8,788.9300	8.7889	1.908	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
2015/04/16	R186	06/08/2015	7.99	Put	Bond Future	1,749.5300	1.7495	1,667.0800	1.6671	(4.713)	0	0	0
2015/04/16	R186	06/08/2015	7.75	Put	Bond Future	2,715.6600	2.7157	2,608.0900	2.6081	(3.961)	0	0	0
2015/04/16	R186	06/08/2015	8.01	Put	Bond Future	1,682.4500	1.6825	1,602.0600	1.6021	(4.778)	0	0	0
2015/04/16	R186	05/11/2015	8.24	Call	Bond Future	4,728.6400	4.7286	4,842.5400	4.8425	2.409	0	0	0
2015/04/16	R186	05/11/2015	8.25	Put	Bond Future	1,816.3400	1.8163	1,748.3500	1.7484	(3.743)	0	0	0
2015/04/16	R186	05/11/2015			Bond Future	7.8840	123.1856	7.8619	123.3682	(0.281)	0.0000	0.0000	0
2015/04/16	R186	05/11/2015	9.00	Put	Bond Future	500.6100	0.5006	474.7300	0.4747	(5.170)	0	0	2,600
2015/04/16	R186	05/11/2015	8.24	Put	Bond Future	1,843.9800	1.8440	1,775.2800	1.7753	(3.726)	0	0	0
2015/04/16	R186	05/11/2015	8.26	Put	Bond Future	1,789.3600	1.7894	1,722.0800	1.7221	(3.760)	0	0	0
2015/04/16	R186	05/11/2015	9.00	Call	Bond Future	9,232.1800	9.2322	9,388.9000	9.3889	1.698	0	0	0
2015/04/16	R186	05/11/2015	8.25	Call	Bond Future	4,780.6500	4.7806	4,895.2600	4.8953	2.397	0	0	0
2015/04/16	R186	05/11/2015	8.26	Call	Bond Future	4,833.2500	4.8332	4,948.5700	4.9486	2.386	0	0	0
2015/04/16	R186	04/02/2016	7.50	Call	Bond Future	2,138.2500	2.1382	2,199.8300	2.1998	2.880	0	0	0
2015/04/16	R186	04/02/2016			Bond Future	7.9123	120.0420	7.8899	120.2237	(0.284)	0.0000	0.0000	5,512
2015/04/16	R186	04/02/2016	7.51	Call	Bond Future	2,168.4800	2.1685	2,230.6900	2.2307	2.869	0	0	0
2015/04/16	R186	04/02/2016	7.50	Put	Bond Future	5,535.6600	5.5357	5,415.5500	5.4155	(2.170)	0	0	0
2015/04/16	R186	04/02/2016	7.49	Call	Bond Future	2,108.6900	2.1087	2,169.6500	2.1697	2.891	0	0	0
2015/04/16	R186	04/02/2016	7.49	Put	Bond Future	5,590.1200	5.5901	5,469.3900	5.4694	(2.160)	0	0	0
2015/04/16	R186	04/02/2016	7.51	Put	Bond Future	5,481.9500	5.4820	5,362.4700	5.3625	(2.180)	0	0	0
2015/04/16	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R197	07/05/2015			Bond Future	291.0764	291.0764	291.0219	291.0219	(0.019)	0.0000	0.0000	1,046
2015/04/16	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R197	07/05/2015	293.99	Put	Bond Future	2,913.5800	2.9136	2,968.1100	2.9681	1.872	0	0	0
2015/04/16	R197	07/05/2015	294.01	Put	Bond Future	2,933.5800	2.9336	2,988.1100	2.9881	1.859	0	0	0
2015/04/16	R197	07/05/2015	294.00	Put	Bond Future	2,923.5800	2.9236	2,978.1100	2.9781	1.865	0	0	0
2015/04/16	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R197	06/08/2015	288.00	Call	Bond Future	1,680.8600	1.6809	1,623.4300	1.6234	(3.417)	0	0	0
2015/04/16	R197	06/08/2015			Bond Future	289.6809	289.6809	289.6234	289.6234	(0.020)	0.0000	0.0000	0
2015/04/16	R197	06/08/2015	288.01	Call	Bond Future	1,670.8600	1.6709	1,613.4300	1.6134	(3.437)	0	0	0
2015/04/16	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R197	06/08/2015	287.99	Call	Bond Future	1,690.8600	1.6909	1,633.4300	1.6334	(3.396)	0	0	0
2015/04/16	R202	07/05/2015			Bond Future	241.7552	241.7552	241.7104	241.7104	(0.019)	0.0000	0.0000	53,330
2015/04/16	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R202	07/05/2015	238.51	Call	Bond Future	3,245.2200	3.2452	3,200.3700	3.2004	(1.382)	0	0	0
2015/04/16	R202	07/05/2015	238.49	Call	Bond Future	3,265.2200	3.2652	3,220.3700	3.2204	(1.374)	0	0	0
2015/04/16	R202	07/05/2015	238.50	Call	Bond Future	3,255.2200	3.2552	3,210.3700	3.2104	(1.378)	0	0	0
2015/04/16	R202	06/08/2015			Bond Future	242.4070	242.4070	242.3595	242.3595	(0.020)	0.0000	0.0000	0
2015/04/16	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R202	06/08/2015	240.01	Call	Bond Future	2,396.9700	2.3970	2,349.4700	2.3495	(1.982)	0	0	0
2015/04/16	R202	06/08/2015	239.99	Call	Bond Future	2,416.9700	2.4170	2,369.4700	2.3695	(1.965)	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
2015/04/16	R202	06/08/2015	240.00	Call	Bond Future	2,406.9700	2.4070	2,359.4700	2.3595	(1.973)	0	0	0
2015/04/16	R203	07/05/2015	7.84	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	5,000
2015/04/16	R203	07/05/2015			Bond Future	6.8990	104.1618	6.8777	104.2081	(0.309)	0.0000	0.0000	7,710
2015/04/16	R203	07/05/2015	7.24	Put	Bond Future	24.6900	0.0247	18.7600	0.0188	(24.018)	0	0	0
2015/04/16	R203	07/05/2015	7.26	Put	Bond Future	21.0400	0.0210	15.8300	0.0158	(24.762)	0	0	0
2015/04/16	R203	07/05/2015	7.25	Put	Bond Future	22.8000	0.0228	17.2400	0.0172	(24.386)	0	0	0
2015/04/16	R203	07/05/2015	7.25	Call	Bond Future	780.9400	0.7809	821.6400	0.8216	5.212	0	0	0
2015/04/16	R203	07/05/2015	7.84	Call	Bond Future	2,016.6300	2.0166	2,062.8700	2.0629	2.293	0	0	0
2015/04/16	R203	07/05/2015	7.24	Call	Bond Future	761.3300	0.7613	801.6600	0.8017	5.297	0	0	0
2015/04/16	R203	07/05/2015	7.26	Call	Bond Future	800.6700	0.8007	841.7200	0.8417	5.127	0	0	0
2015/04/16	R203	06/08/2015	7.84	Call	Bond Future	1,740.4200	1.7404	1,782.1000	1.7821	2.395	0	0	0
2015/04/16	R203	06/08/2015	6.74	Call	Bond Future	279.9600	0.2800	294.9000	0.2949	5.336	0	0	0
2015/04/16	R203	06/08/2015	6.75	Put	Bond Future	703.4000	0.7034	672.2200	0.6722	(4.433)	0	0	0
2015/04/16	R203	06/08/2015			Bond Future	6.9631	105.8182	6.9393	105.8646	(0.342)	0.0000	0.0000	0
2015/04/16	R203	06/08/2015	6.75	Call	Bond Future	287.1500	0.2871	302.3700	0.3024	5.300	0	0	0
2015/04/16	R203	06/08/2015	6.76	Call	Bond Future	294.4500	0.2945	309.9600	0.3100	5.267	0	0	0
2015/04/16	R203	06/08/2015	7.84	Put	Bond Future	50.3200	0.0503	45.6000	0.0456	(9.380)	0	0	5,000
2015/04/16	R203	06/08/2015	6.74	Put	Bond Future	715.8000	0.7158	684.3400	0.6843	(4.395)	0	0	0
2015/04/16	R203	06/08/2015	6.76	Put	Bond Future	691.1200	0.6911	660.2300	0.6602	(4.470)	0	0	0
2015/04/16	R203	05/11/2015	6.00	Put	Bond Future	1,804.2700	1.8043	1,762.0700	1.7621	(2.339)	0	0	0
2015/04/16	R203	05/11/2015	5.99	Call	Bond Future	62.2700	0.0623	66.3900	0.0664	6.616	0	0	0
2015/04/16	R203	05/11/2015			Bond Future	6.9948	103.3933	6.9679	103.4397	(0.383)	0.0000	0.0000	0
2015/04/16	R203	05/11/2015	6.00	Call	Bond Future	63.9900	0.0640	68.2100	0.0682	6.595	0	0	0
2015/04/16	R203	05/11/2015	6.01	Call	Bond Future	65.8900	0.0659	70.2200	0.0702	6.572	0	0	0
2015/04/16	R203	05/11/2015	5.99	Put	Bond Future	1,820.2400	1.8202	1,777.9400	1.7779	(2.324)	0	0	0
2015/04/16	R203	05/11/2015	6.01	Put	Bond Future	1,788.4800	1.7885	1,746.3900	1.7464	(2.353)	0	0	0
2015/04/16	R204	07/05/2015	7.51	Put	Bond Future	33.4200	0.0334	25.4200	0.0254	(23.938)	0	0	0
2015/04/16	R204	07/05/2015			Bond Future	7.1393	105.8059	7.1181	105.8734	(0.297)	0.0000	0.0000	12,510
2015/04/16	R204	07/05/2015	7.50	Put	Bond Future	36.1200	0.0361	27.6200	0.0276	(23.533)	0	0	0
2015/04/16	R204	07/05/2015	7.49	Call	Bond Future	1,149.2200	1.1492	1,207.7400	1.2077	5.092	0	0	0
2015/04/16	R204	07/05/2015	7.50	Call	Bond Future	1,177.8200	1.1778	1,236.8700	1.2369	5.013	0	0	0
2015/04/16	R204	07/05/2015	7.51	Call	Bond Future	1,206.5400	1.2065	1,266.0900	1.2661	4.936	0	0	0
2015/04/16	R204	07/05/2015	7.49	Put	Bond Future	38.9600	0.0390	29.9300	0.0299	(23.178)	0	0	0
2015/04/16	R204	06/08/2015	7.74	Call	Bond Future	1,794.1000	1.7941	1,846.3900	1.8464	2.915	0	0	0
2015/04/16	R204	06/08/2015	7.75	Put	Bond Future	213.1500	0.2132	197.7500	0.1977	(7.225)	0	0	0
2015/04/16	R204	06/08/2015			Bond Future	7.2063	103.4526	7.1835	103.5206	(0.317)	0.0000	0.0000	100
2015/04/16	R204	06/08/2015	8.41	Call	Bond Future	3,538.3400	3.5383	3,603.4200	3.6034	1.839	0	0	0
2015/04/16	R204	06/08/2015	7.74	Put	Bond Future	218.8200	0.2188	203.1100	0.2031	(7.179)	0	0	0
2015/04/16	R204	06/08/2015	7.76	Put	Bond Future	207.6000	0.2076	192.5100	0.1925	(7.269)	0	0	0
2015/04/16	R204	06/08/2015	8.41	Put	Bond Future	27.5200	0.0275	24.6000	0.0246	(10.610)	0	0	699
2015/04/16	R204	06/08/2015	7.75	Call	Bond Future	1,817.6600	1.8177	1,870.2600	1.8703	2.894	0	0	0
2015/04/16	R204	06/08/2015	7.76	Call	Bond Future	1,841.3300	1.8413	1,894.2400	1.8942	2.873	0	0	0
2015/04/16	R204	05/11/2015			Bond Future	7.2471	105.1559	7.2225	105.2243	(0.339)	0.0000	0.0000	0
2015/04/16	R204	05/11/2015	6.25	Call	Bond Future	124.4700	0.1245	131.3100	0.1313	5.495	0	0	0
2015/04/16	R204	05/11/2015	6.24	Put	Bond Future	2,967.7300	2.9677	2,906.0400	2.9060	(2.079)	0	0	0
2015/04/16	R204	05/11/2015	6.26	Put	Bond Future	2,916.8400	2.9168	2,855.4500	2.8555	(2.105)	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
2015/04/16	R204	05/11/2015	6.25	Put	Bond Future	2,942.1000	2.9421	2,880.5600	2.8806	(2.092)	0	0	0
2015/04/16	R204	05/11/2015	6.26	Call	Bond Future	127.9500	0.1280	134.9400	0.1349	5.463	0	0	0
2015/04/16	R204	05/11/2015	6.24	Call	Bond Future	121.3600	0.1214	128.0500	0.1280	5.513	0	0	0
2015/04/16	R207	07/05/2015			Bond Future	7.2780	102.2192	7.2569	102.3015	(0.290)	0.0000	0.0000	40,843
2015/04/16	R207	07/05/2015	8.25	Call	Bond Future	3,709.0600	3.7091	3,791.2900	3.7913	2.217	0	0	0
2015/04/16	R207	07/05/2015	7.73	Call	Bond Future	1,772.4200	1.7724	1,848.0100	1.8480	4.265	0	0	66
2015/04/16	R207	07/05/2015	8.24	Put	Bond Future	0.1700	0.0002	0.1000	0.0001	(41.176)	0	0	0
2015/04/16	R207	07/05/2015	7.73	Put	Bond Future	26.3900	0.0264	19.6800	0.0197	(25.426)	0	0	0
2015/04/16	R207	07/05/2015	8.26	Put	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	0
2015/04/16	R207	07/05/2015	8.25	Put	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2015/04/16	R207	07/05/2015	8.26	Call	Bond Future	3,746.3200	3.7463	3,828.5500	3.8286	2.195	0	0	0
2015/04/16	R207	07/05/2015	8.24	Call	Bond Future	3,671.7800	3.6718	3,754.0100	3.7540	2.240	0	0	0
2015/04/16	R207	06/08/2015	7.76	Call	Bond Future	1,926.8400	1.9268	1,985.3300	1.9853	3.036	0	0	0
2015/04/16	R207	06/08/2015			Bond Future	7.3417	100.2022	7.3193	100.2852	(0.304)	0.0000	0.0000	100
2015/04/16	R207	06/08/2015	7.74	Call	Bond Future	1,872.8600	1.8729	1,930.5000	1.9305	3.078	0	0	0
2015/04/16	R207	06/08/2015	7.75	Call	Bond Future	1,899.8700	1.8999	1,957.9300	1.9579	3.056	0	0	0
2015/04/16	R207	06/08/2015	7.46	Call	Bond Future	1,191.3200	1.1913	1,235.6500	1.2356	3.721	0	0	70
2015/04/16	R207	06/08/2015	7.74	Put	Bond Future	407.0300	0.4070	381.6700	0.3817	(6.230)	0	0	0
2015/04/16	R207	06/08/2015	7.76	Put	Bond Future	388.1000	0.3881	363.5900	0.3636	(6.315)	0	0	0
2015/04/16	R207	06/08/2015	7.46	Put	Bond Future	753.1400	0.7531	714.4700	0.7145	(5.135)	0	0	0
2015/04/16	R207	06/08/2015	7.75	Put	Bond Future	397.5700	0.3976	372.6300	0.3726	(6.273)	0	0	0
2015/04/16	R207	05/11/2015	7.76	Call	Bond Future	2,042.9400	2.0429	2,096.4800	2.0965	2.621	0	0	0
2015/04/16	R207	05/11/2015			Bond Future	7.3792	101.8522	7.3555	101.9359	(0.321)	0.0000	0.0000	0
2015/04/16	R207	05/11/2015	7.74	Call	Bond Future	1,996.1200	1.9961	2,048.9800	2.0490	2.648	0	0	0
2015/04/16	R207	05/11/2015	7.75	Call	Bond Future	2,019.3300	2.0193	2,072.5300	2.0725	2.635	0	0	0
2015/04/16	R207	05/11/2015	7.43	Call	Bond Future	1,340.0100	1.3400	1,381.6600	1.3817	3.108	0	0	53
2015/04/16	R207	05/11/2015	7.74	Put	Bond Future	731.1600	0.7312	700.3500	0.7003	(4.214)	0	0	0
2015/04/16	R207	05/11/2015	7.76	Put	Bond Future	708.4400	0.7084	678.3100	0.6783	(4.253)	0	0	0
2015/04/16	R207	05/11/2015	7.43	Put	Bond Future	1,160.6300	1.1606	1,118.6100	1.1186	(3.620)	0	0	0
2015/04/16	R207	05/11/2015	7.75	Put	Bond Future	719.5900	0.7196	689.1200	0.6891	(4.234)	0	0	0
2015/04/16	R207	04/02/2016	7.49	Put	Bond Future	1,286.9500	1.2869	1,247.4200	1.2474	(3.072)	0	0	0
2015/04/16	R207	04/02/2016	7.27	Put	Bond Future	1,647.0000	1.6470	1,600.7900	1.6008	(2.806)	0	0	0
2015/04/16	R207	04/02/2016			Bond Future	7.3982	99.9924	7.3739	100.0740	(0.329)	0.0000	0.0000	0
2015/04/16	R207	04/02/2016	7.51	Put	Bond Future	1,257.0500	1.2570	1,218.1300	1.2181	(3.096)	0	0	0
2015/04/16	R207	04/02/2016	7.27	Call	Bond Future	1,216.4100	1.2164	1,251.8600	1.2519	2.914	0	0	43
2015/04/16	R207	04/02/2016	7.50	Call	Bond Future	1,612.0000	1.6120	1,654.4400	1.6544	2.633	0	0	0
2015/04/16	R207	04/02/2016	7.51	Call	Bond Future	1,630.4600	1.6305	1,673.2000	1.6732	2.621	0	0	0
2015/04/16	R207	04/02/2016	7.49	Call	Bond Future	1,593.6600	1.5937	1,635.7900	1.6358	2.644	0	0	0
2015/04/16	R207	04/02/2016	7.50	Put	Bond Future	1,271.9300	1.2719	1,232.7100	1.2327	(3.084)	0	0	0
2015/04/16	R208	07/05/2015	8.01	Call	Bond Future	2,889.8500	2.8899	2,984.2400	2.9842	3.266	0	0	0
2015/04/16	R208	07/05/2015			Bond Future	7.3747	97.8241	7.3539	97.9206	(0.283)	0.0000	0.0000	56,504
2015/04/16	R208	07/05/2015	7.99	Call	Bond Future	2,802.0200	2.8020	2,896.0400	2.8960	3.355	0	0	0
2015/04/16	R208	07/05/2015	8.00	Call	Bond Future	2,845.9300	2.8459	2,940.1300	2.9401	3.310	0	0	0
2015/04/16	R208	07/05/2015	7.99	Put	Bond Future	8.0400	0.0080	5.5400	0.0055	(31.095)	0	0	0
2015/04/16	R208	07/05/2015	8.00	Put	Bond Future	7.3500	0.0074	5.0300	0.0050	(31.565)	0	0	0
2015/04/16	R208	07/05/2015	8.01	Put	Bond Future	6.7000	0.0067	4.5700	0.0046	(31.791)	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
2015/04/16	R208	06/08/2015			Bond Future	7.4289		99.3796	7.4070	99.4771	(0.295)	0.0000	0.0000	0
2015/04/16	R208	06/08/2015	8.00	Call	Bond Future	2,822.9600		2.8230	2,898.6100	2.8986	2.680	0	0	0
2015/04/16	R208	06/08/2015	8.85	Call	Bond Future	6,105.3300		6.1053	6,200.4300	6.2004	1.558	0	0	0
2015/04/16	R208	06/08/2015	8.01	Call	Bond Future	2,857.9500		2.8580	2,934.0200	2.9340	2.662	0	0	0
2015/04/16	R208	06/08/2015	7.99	Call	Bond Future	2,788.1100		2.7881	2,863.3300	2.8633	2.698	0	0	0
2015/04/16	R208	06/08/2015	8.01	Put	Bond Future	312.1700		0.3122	290.7600	0.2908	(6.858)	0	0	0
2015/04/16	R208	06/08/2015	8.00	Put	Bond Future	320.2900		0.3203	298.4600	0.2985	(6.816)	0	0	0
2015/04/16	R208	06/08/2015	8.85	Put	Bond Future	21.5400		0.0215	19.1600	0.0192	(11.049)	0	0	198
2015/04/16	R208	06/08/2015	7.99	Put	Bond Future	328.5900		0.3286	306.3300	0.3063	(6.774)	0	0	0
2015/04/16	R208	05/11/2015			Bond Future	7.4662		97.6153	7.4433	97.7137	(0.307)	0.0000	0.0000	0
2015/04/16	R208	05/11/2015	8.48	Call	Bond Future	4,505.3700		4.5054	4,588.7600	4.5888	1.851	0	0	0
2015/04/16	R208	05/11/2015	7.74	Put	Bond Future	1,000.8000		1.0008	961.1800	0.9612	(3.959)	0	0	0
2015/04/16	R208	05/11/2015	7.75	Call	Bond Future	2,192.9500		2.1929	2,252.1300	2.2521	2.699	0	0	0
2015/04/16	R208	05/11/2015	7.76	Call	Bond Future	2,219.9300		2.2199	2,279.5200	2.2795	2.684	0	0	0
2015/04/16	R208	05/11/2015	8.48	Put	Bond Future	274.1400		0.2741	259.1500	0.2591	(5.468)	0	0	2,200
2015/04/16	R208	05/11/2015	7.74	Call	Bond Future	2,166.1300		2.1661	2,224.8900	2.2249	2.713	0	0	0
2015/04/16	R208	05/11/2015	7.76	Put	Bond Future	970.1400		0.9701	931.3500	0.9314	(3.998)	0	0	0
2015/04/16	R208	05/11/2015	7.75	Put	Bond Future	985.3800		0.9854	946.1800	0.9462	(3.978)	0	0	0
2015/04/16	R209	07/05/2015			Bond Future	8.3422		80.1763	8.3165	80.3890	(0.308)	0.0000	0.0000	21,843
2015/04/16	R209	07/05/2015	8.99	Put	Bond Future	29.7700		0.0298	21.0200	0.0210	(29.392)	0	0	0
2015/04/16	R209	07/05/2015	7.30	Call	Bond Future	0.1600		0.0002	0.1600	0.0002	0.000	0	0	0
2015/04/16	R209	07/05/2015	8.30	Put	Bond Future	1,240.8500		1.2408	1,103.8300	1.1038	(11.042)	0	0	700
2015/04/16	R209	07/05/2015	9.01	Put	Bond Future	25.8000		0.0258	18.0600	0.0181	(30.000)	0	0	0
2015/04/16	R209	07/05/2015	8.99	Call	Bond Future	5,122.3600		5.1224	5,326.2900	5.3263	3.981	0	0	0
2015/04/16	R209	07/05/2015	9.00	Put	Bond Future	27.7200		0.0277	19.4900	0.0195	(29.690)	0	0	0
2015/04/16	R209	07/05/2015	9.00	Call	Bond Future	5,194.9800		5.1950	5,399.4300	5.3994	3.936	0	0	0
2015/04/16	R209	07/05/2015	7.30	Put	Bond Future	9,365.1900		9.3652	9,152.5100	9.1525	(2.271)	0	0	0
2015/04/16	R209	07/05/2015	8.30	Call	Bond Future	890.9900		0.8910	966.6500	0.9667	8.492	0	0	0
2015/04/16	R209	07/05/2015	9.01	Call	Bond Future	5,267.6200		5.2676	5,472.5600	5.4726	3.891	0	0	0
2015/04/16	R209	06/08/2015	8.99	Put	Bond Future	746.8200		0.7468	695.7300	0.6957	(6.841)	0	0	0
2015/04/16	R209	06/08/2015			Bond Future	8.3896		81.4512	8.3633	81.6669	(0.314)	0.0000	0.0000	0
2015/04/16	R209	06/08/2015	9.01	Put	Bond Future	715.0900		0.7151	665.6400	0.6656	(6.915)	0	0	0
2015/04/16	R209	06/08/2015	9.90	Call	Bond Future	11,092.2200		11.0922	11,300.6400	11.3006	1.879	0	0	0
2015/04/16	R209	06/08/2015	9.00	Call	Bond Future	5,494.6300		5.4946	5,659.9900	5.6600	3.009	0	0	0
2015/04/16	R209	06/08/2015	9.01	Call	Bond Future	5,553.2900		5.5533	5,719.4600	5.7195	2.992	0	0	0
2015/04/16	R209	06/08/2015	9.00	Put	Bond Future	730.8100		0.7308	680.5500	0.6806	(6.877)	0	0	0
2015/04/16	R209	06/08/2015	8.99	Call	Bond Future	5,436.1500		5.4362	5,600.6800	5.6007	3.027	0	0	0
2015/04/16	R209	06/08/2015	9.90	Put	Bond Future	66.3300		0.0663	59.1300	0.0591	(10.855)	0	0	2,914
2015/04/16	R209	05/11/2015	7.99	Put	Bond Future	5,390.7200		5.3907	5,240.9100	5.2409	(2.779)	0	0	0
2015/04/16	R209	05/11/2015			Bond Future	8.4285		79.6437	8.4016	79.8623	(0.319)	0.0000	0.0000	0
2015/04/16	R209	05/11/2015	8.01	Put	Bond Future	5,273.7500		5.2738	5,125.6100	5.1256	(2.809)	0	0	0
2015/04/16	R209	05/11/2015	7.99	Call	Bond Future	1,713.4900		1.7135	1,782.2900	1.7823	4.015	0	0	0
2015/04/16	R209	05/11/2015	8.00	Put	Bond Future	5,332.1300		5.3321	5,183.1500	5.1832	(2.794)	0	0	0
2015/04/16	R209	05/11/2015	8.00	Call	Bond Future	1,741.5700		1.7416	1,811.2000	1.8112	3.998	0	0	0
2015/04/16	R209	05/11/2015	8.01	Call	Bond Future	1,769.7200		1.7697	1,840.1900	1.8402	3.982	0	0	0
2015/04/16	R210	07/05/2015			Bond Future	177.5369		177.5369	178.2941	178.2941	0.426	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
2015/04/16	R210	07/05/2015	177.00	Call	Bond Future	536.9500	0.5370	1,294.1300	1.2941	141.015	0	0	0
2015/04/16	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R210	07/05/2015	177.01	Call	Bond Future	526.9500	0.5270	1,284.1300	1.2841	143.691	0	0	0
2015/04/16	R210	07/05/2015	176.99	Call	Bond Future	546.9500	0.5470	1,304.1300	1.3041	138.437	0	0	0
2015/04/16	R210	06/08/2015	179.01	Call	Bond Future	1,365.0700	1.3651	2,132.9100	2.1329	56.249	0	0	0
2015/04/16	R210	06/08/2015			Bond Future	180.3751	180.3751	181.1429	181.1429	0.426	0.0000	0.0000	0
2015/04/16	R210	06/08/2015	178.99	Call	Bond Future	1,385.0700	1.3851	2,152.9100	2.1529	55.437	0	0	0
2015/04/16	R210	06/08/2015	179.00	Call	Bond Future	1,375.0700	1.3751	2,142.9100	2.1429	55.840	0	0	0
2015/04/16	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R211	07/05/2015	134.99	Put	Bond Future	3,599.1200	3.5991	3,624.9500	3.6250	0.718	0	0	0
2015/04/16	R211	07/05/2015			Bond Future	131.3909	131.3909	131.3650	131.3650	(0.020)	0.0000	0.0000	1,120
2015/04/16	R211	07/05/2015	135.01	Put	Bond Future	3,619.1200	3.6191	3,644.9500	3.6450	0.714	0	0	0
2015/04/16	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R211	07/05/2015	135.00	Put	Bond Future	3,609.1200	3.6091	3,634.9500	3.6350	0.716	0	0	0
2015/04/16	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R211	06/08/2015			Bond Future	131.8739	131.8739	131.8467	131.8467	(0.021)	0.0000	0.0000	0
2015/04/16	R211	06/08/2015	134.99	Put	Bond Future	3,116.0600	3.1161	3,143.3100	3.1433	0.875	0	0	0
2015/04/16	R211	06/08/2015	135.01	Put	Bond Future	3,136.0600	3.1361	3,163.3100	3.1633	0.869	0	0	0
2015/04/16	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R211	06/08/2015	135.00	Put	Bond Future	3,126.0600	3.1261	3,153.3100	3.1533	0.872	0	0	0
2015/04/16	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R212	07/05/2015			Bond Future	138.8102	138.8102	138.7842	138.7842	(0.019)	0.0000	0.0000	1,145
2015/04/16	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R212	07/05/2015	140.99	Put	Bond Future	2,179.7600	2.1798	2,205.8500	2.2059	1.197	0	0	0
2015/04/16	R212	07/05/2015	141.01	Put	Bond Future	2,199.7600	2.1998	2,225.8500	2.2259	1.186	0	0	0
2015/04/16	R212	07/05/2015	141.00	Put	Bond Future	2,189.7600	2.1898	2,215.8500	2.2159	1.191	0	0	0
2015/04/16	R212	06/08/2015	141.01	Put	Bond Future	1,755.9400	1.7559	1,783.5800	1.7836	1.574	0	0	0
2015/04/16	R212	06/08/2015			Bond Future	139.2541	139.2541	139.2264	139.2264	(0.020)	0.0000	0.0000	0
2015/04/16	R212	06/08/2015	141.00	Put	Bond Future	1,745.9400	1.7459	1,773.5800	1.7736	1.583	0	0	0
2015/04/16	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R212	06/08/2015	140.99	Put	Bond Future	1,735.9400	1.7359	1,763.5800	1.7636	1.592	0	0	0
2015/04/16	R213	07/05/2015	8.74	Call	Bond Future	3,956.8800	3.9569	4,107.7100	4.1077	3.812	0	0	0
2015/04/16	R213	07/05/2015	8.75	Put	Bond Future	67.8300	0.0678	52.2200	0.0522	(23.013)	0	0	0
2015/04/16	R213	07/05/2015			Bond Future	8.2432	90.4987	8.2225	90.6660	(0.251)	0.0000	0.0000	16,799
2015/04/16	R213	07/05/2015	8.75	Call	Bond Future	4,027.8900	4.0279	4,179.5800	4.1796	3.766	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
2015/04/16	R213	07/05/2015	8.76	Call	Bond Future	4,099.0600	4.0991	4,251.5900	4.2516	3.721	0	0	0
2015/04/16	R213	07/05/2015	8.74	Put	Bond Future	72.5200	0.0725	56.0500	0.0561	(22.711)	0	0	0
2015/04/16	R213	07/05/2015	8.76	Put	Bond Future	63.4000	0.0634	48.6300	0.0486	(23.297)	0	0	0
2015/04/16	R213	06/08/2015			Bond Future	8.2941	91.9378	8.2729	92.1072	(0.256)	0.0000	0.0000	0
2015/04/16	R213	06/08/2015	8.49	Put	Bond Future	1,599.2200	1.5992	1,525.7200	1.5257	(4.596)	0	0	0
2015/04/16	R213	06/08/2015	8.51	Put	Bond Future	1,539.3400	1.5393	1,467.6500	1.4676	(4.657)	0	0	0
2015/04/16	R213	06/08/2015	8.49	Call	Bond Future	3,139.0900	3.1391	3,235.0300	3.2350	3.056	0	0	0
2015/04/16	R213	06/08/2015	8.50	Put	Bond Future	1,569.0600	1.5691	1,496.4700	1.4965	(4.626)	0	0	0
2015/04/16	R213	06/08/2015	8.50	Call	Bond Future	3,186.5400	3.1865	3,283.3900	3.2834	3.039	0	0	0
2015/04/16	R213	06/08/2015	8.51	Call	Bond Future	3,234.3300	3.2343	3,332.0800	3.3321	3.022	0	0	0
2015/04/16	R213	05/11/2015	7.76	Call	Bond Future	1,266.1100	1.2661	1,309.1500	1.3091	3.399	0	0	0
2015/04/16	R213	05/11/2015			Bond Future	8.3379	89.9064	8.3161	90.0780	(0.261)	0.0000	0.0000	0
2015/04/16	R213	05/11/2015	7.74	Call	Bond Future	1,221.3200	1.2213	1,263.1600	1.2632	3.426	0	0	0
2015/04/16	R213	05/11/2015	7.75	Call	Bond Future	1,243.4600	1.2435	1,285.9000	1.2859	3.413	0	0	0
2015/04/16	R213	05/11/2015	7.74	Put	Bond Future	6,101.9900	6.1020	5,972.2100	5.9722	(2.127)	0	0	0
2015/04/16	R213	05/11/2015	7.76	Put	Bond Future	5,977.5500	5.9775	5,848.9700	5.8490	(2.151)	0	0	0
2015/04/16	R213	05/11/2015	7.75	Put	Bond Future	6,039.4600	6.0395	5,910.2800	5.9103	(2.139)	0	0	0
2015/04/16	R214	07/05/2015			Bond Future	8.3766	81.5673	8.3509	81.7941	(0.306)	0.0000	0.0000	15,271
2015/04/16	R214	07/05/2015	9.15	Call	Bond Future	6,392.0500	6.3921	6,614.1800	6.6142	3.475	0	0	0
2015/04/16	R214	07/05/2015	9.16	Call	Bond Future	6,468.0000	6.4680	6,690.4200	6.6904	3.439	0	0	0
2015/04/16	R214	07/05/2015	9.14	Put	Bond Future	15.4400	0.0154	10.4700	0.0105	(32.189)	0	0	0
2015/04/16	R214	07/05/2015	9.16	Put	Bond Future	13.3100	0.0133	8.9400	0.0089	(32.832)	0	0	0
2015/04/16	R214	07/05/2015	9.15	Put	Bond Future	14.3400	0.0143	9.6800	0.0097	(32.497)	0	0	0
2015/04/16	R214	07/05/2015	9.14	Call	Bond Future	6,316.0400	6.3160	6,537.8600	6.5379	3.512	0	0	0
2015/04/16	R214	06/08/2015	8.76	Put	Bond Future	1,401.3100	1.4013	1,320.1400	1.3201	(5.792)	0	0	0
2015/04/16	R214	06/08/2015			Bond Future	8.4215	82.8644	8.3952	83.0942	(0.312)	0.0000	0.0000	0
2015/04/16	R214	06/08/2015	8.75	Put	Bond Future	1,428.5000	1.4285	1,346.2300	1.3462	(5.759)	0	0	0
2015/04/16	R214	06/08/2015	8.74	Call	Bond Future	4,161.5500	4.1615	4,308.0100	4.3080	3.519	0	0	0
2015/04/16	R214	06/08/2015	8.75	Call	Bond Future	4,216.2900	4.2163	4,363.8500	4.3638	3.500	0	0	0
2015/04/16	R214	06/08/2015	8.76	Call	Bond Future	4,271.4800	4.2715	4,420.1400	4.4201	3.480	0	0	0
2015/04/16	R214	06/08/2015	8.74	Put	Bond Future	1,456.2700	1.4563	1,372.9000	1.3729	(5.725)	0	0	0
2015/04/16	R214	05/11/2015			Bond Future	8.4601	80.9368	8.4332	81.1698	(0.317)	0.0000	0.0000	0
2015/04/16	R214	05/11/2015	7.99	Put	Bond Future	5,987.1600	5.9872	5,824.8300	5.8248	(2.711)	0	0	0
2015/04/16	R214	05/11/2015	8.00	Put	Bond Future	5,922.1000	5.9221	5,760.6400	5.7606	(2.726)	0	0	0
2015/04/16	R214	05/11/2015	8.01	Put	Bond Future	5,857.5100	5.8575	5,696.9400	5.6969	(2.741)	0	0	0
2015/04/16	R214	05/11/2015	7.99	Call	Bond Future	1,744.0900	1.7441	1,814.7900	1.8148	4.054	0	0	0
2015/04/16	R214	05/11/2015	8.00	Call	Bond Future	1,773.0100	1.7730	1,844.5800	1.8446	4.037	0	0	0
2015/04/16	R214	05/11/2015	8.01	Call	Bond Future	1,802.2300	1.8022	1,874.6900	1.8747	4.021	0	0	0
2015/04/16	R214	04/02/2016			Bond Future	8.4934	82.3533	8.4662	82.5878	(0.320)	0.0000	0.0000	4,320
2015/04/16	R214	04/02/2016	7.99	Put	Bond Future	6,787.3800	6.7874	6,630.5600	6.6306	(2.310)	0	0	0
2015/04/16	R214	04/02/2016	8.00	Call	Bond Future	2,297.2000	2.2972	2,375.5600	2.3756	3.411	0	0	0
2015/04/16	R214	04/02/2016	8.01	Call	Bond Future	2,328.0100	2.3280	2,407.1400	2.4071	3.399	0	0	0
2015/04/16	R214	04/02/2016	7.99	Call	Bond Future	2,266.6400	2.2666	2,344.2400	2.3442	3.424	0	0	0
2015/04/16	R214	04/02/2016	8.01	Put	Bond Future	6,661.4200	6.6614	6,506.1300	6.5061	(2.331)	0	0	0
2015/04/16	R214	04/02/2016	8.00	Put	Bond Future	6,724.1900	6.7242	6,568.1300	6.5681	(2.321)	0	0	0
2015/04/16	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
2015/04/16	R248	07/05/2015			Bond Future	8.4318	105.2364	8.4062	105.5300	(0.304)	0.0000	0.0000	34,224
2015/04/16	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R248	07/05/2015	9.26	Call	Bond Future	8,749.1000	8.7491	9,042.7500	9.0427	3.356	0	0	0
2015/04/16	R248	07/05/2015	9.24	Call	Bond Future	8,553.3000	8.5533	8,846.9500	8.8470	3.433	0	0	0
2015/04/16	R248	07/05/2015	9.25	Call	Bond Future	8,651.2900	8.6513	8,944.9400	8.9449	3.394	0	0	0
2015/04/16	R248	06/08/2015	8.76	Call	Bond Future	3,102.4200	3.1024	3,400.1500	3.4001	9.597	0	0	0
2015/04/16	R248	06/08/2015			Bond Future	8.4778	106.9098	8.4515	107.2075	(0.310)	0.0000	0.0000	745
2015/04/16	R248	06/08/2015	8.74	Call	Bond Future	2,887.9000	2.8879	3,185.6300	3.1856	10.310	0	0	0
2015/04/16	R248	06/08/2015	8.75	Call	Bond Future	2,995.2600	2.9953	3,292.9900	3.2930	9.940	0	0	0
2015/04/16	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R248	05/11/2015	8.01	Put	Bond Future	5,964.7700	5.9648	5,662.8500	5.6628	(5.062)	0	0	0
2015/04/16	R248	05/11/2015			Bond Future	8.5176	104.2386	8.4907	104.5406	(0.316)	0.0000	0.0000	0
2015/04/16	R248	05/11/2015	8.00	Put	Bond Future	6,088.2300	6.0882	5,786.3100	5.7863	(4.959)	0	0	0
2015/04/16	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/16	R248	05/11/2015	7.99	Put	Bond Future	6,211.9400	6.2119	5,910.0200	5.9100	(4.860)	0	0	0

Total

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