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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/04/2015 TO 17/04/2015

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
2015/04/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	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
2015/04/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2025	07/05/2015			Bond Future	120.5395	120.5395	120.5172	120.5172	(0.018)	0.0000	0.0000	16
2015/04/17	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2025	07/05/2015	120.99	Put	Bond Future	450.5200	0.4505	472.7700	0.4728	4.939	0	0	0
2015/04/17	2025	07/05/2015	121.01	Put	Bond Future	470.5200	0.4705	492.7700	0.4928	4.729	0	0	0
2015/04/17	2025	07/05/2015	121.00	Put	Bond Future	460.5200	0.4605	482.7700	0.4828	4.831	0	0	0
2015/04/17	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2025	06/08/2015			Bond Future	121.3004	121.3004	121.2763	121.2763	(0.020)	0.0000	0.0000	0
2015/04/17	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2025	06/08/2015	120.99	Call	Bond Future	310.4300	0.3104	286.2700	0.2863	(7.783)	0	0	0
2015/04/17	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2025	06/08/2015	121.00	Call	Bond Future	300.4300	0.3004	276.2700	0.2763	(8.042)	0	0	0
2015/04/17	2025	06/08/2015	121.01	Call	Bond Future	290.4300	0.2904	266.2700	0.2663	(8.319)	0	0	0
2015/04/17	2030	07/05/2015			Bond Future	8.1638	100.8233	8.2739	99.9049	1.349	0.0000	0.0000	7,016
2015/04/17	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2030	07/05/2015	8.74	Call	Bond Future	4,675.8300	4.6758	3,757.4400	3.7574	(19.641)	0	0	0
2015/04/17	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2030	07/05/2015	8.75	Call	Bond Future	4,754.2000	4.7542	3,835.8100	3.8358	(19.317)	0	0	0
2015/04/17	2030	07/05/2015	8.76	Call	Bond Future	4,832.4700	4.8325	3,914.0800	3.9141	(19.005)	0	0	0
2015/04/17	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2030	06/08/2015			Bond Future	8.2196	98.4177	8.3334	97.4833	1.385	0.0000	0.0000	0
2015/04/17	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2030	06/08/2015	7.74	Put	Bond Future	4,078.0600	4.0781	5,012.4600	5.0125	22.913	0	0	0
2015/04/17	2030	06/08/2015	7.76	Put	Bond Future	3,903.3200	3.9033	4,837.7200	4.8377	23.939	0	0	0
2015/04/17	2030	06/08/2015	7.75	Put	Bond Future	3,990.6400	3.9906	4,925.0400	4.9250	23.415	0	0	0
2015/04/17	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2032	07/05/2015			Bond Future	8.2730	100.7245	8.3831	99.7409	1.331	0.0000	0.0000	126
2015/04/17	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2032	07/05/2015	8.50	Call	Bond Future	2,012.8600	2.0129	1,029.2100	1.0292	(48.868)	0	0	0
2015/04/17	2032	07/05/2015	8.51	Call	Bond Future	2,100.1700	2.1002	1,116.5200	1.1165	(46.837)	0	0	0
2015/04/17	2032	07/05/2015	8.49	Call	Bond Future	1,925.4300	1.9254	941.7800	0.9418	(51.087)	0	0	0
2015/04/17	2032	06/08/2015	8.50	Call	Bond Future	1,526.7000	1.5267	525.9900	0.5260	(65.547)	0	0	0
2015/04/17	2032	06/08/2015			Bond Future	8.3261	102.3256	8.4396	101.3249	1.364	0.0000	0.0000	0
2015/04/17	2032	06/08/2015	8.51	Call	Bond Future	1,613.4300	1.6134	612.7200	0.6127	(62.024)	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
2015/04/17	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2032	06/08/2015	8.49	Call	Bond Future	1,439.8600	1.4399	439.1500	0.4391	(69.501)	0	0	0
2015/04/17	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2032	05/11/2015			Bond Future	8.3696	99.8536	8.4865	98.8363	1.397	0.0000	0.0000	0
2015/04/17	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2032	05/11/2015	7.99	Put	Bond Future	3,409.4300	3.4094	4,426.7100	4.4267	29.837	0	0	0
2015/04/17	2032	05/11/2015	8.01	Put	Bond Future	3,225.5900	3.2256	4,242.8700	4.2429	31.538	0	0	0
2015/04/17	2032	05/11/2015	8.00	Put	Bond Future	3,317.4500	3.3175	4,334.7300	4.3347	30.665	0	0	0
2015/04/17	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2037	07/05/2015			Bond Future	8.3782	103.5598	8.4932	102.4163	1.374	0.0000	0.0000	32,001
2015/04/17	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2037	07/05/2015	9.01	Call	Bond Future	6,037.1200	6.0371	4,893.5700	4.8936	(18.942)	0	0	0
2015/04/17	2037	07/05/2015	8.99	Call	Bond Future	5,854.7900	5.8548	4,711.2400	4.7112	(19.532)	0	0	0
2015/04/17	2037	07/05/2015	9.00	Call	Bond Future	5,946.0200	5.9460	4,802.4700	4.8025	(19.232)	0	0	0
2015/04/17	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2037	06/08/2015			Bond Future	8.4314	100.9472	8.5500	99.7840	1.406	0.0000	0.0000	1,954
2015/04/17	2037	06/08/2015	8.75	Call	Bond Future	3,078.2100	3.0782	1,915.0300	1.9150	(37.788)	0	0	0
2015/04/17	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2037	06/08/2015	8.76	Call	Bond Future	3,172.4400	3.1724	2,009.2600	2.0093	(36.665)	0	0	0
2015/04/17	2037	06/08/2015	8.74	Call	Bond Future	2,983.8400	2.9838	1,820.6600	1.8207	(38.983)	0	0	0
2015/04/17	2037	05/11/2015	7.99	Put	Bond Future	4,898.8600	4.8989	6,081.1700	6.0812	24.134	0	0	0
2015/04/17	2037	05/11/2015	8.01	Put	Bond Future	4,688.2700	4.6883	5,870.5800	5.8706	25.218	0	0	0
2015/04/17	2037	05/11/2015			Bond Future	8.4719	102.6092	8.5937	101.4268	1.437	0.0000	0.0000	0
2015/04/17	2037	05/11/2015	8.00	Put	Bond Future	4,793.4800	4.7935	5,975.7900	5.9758	24.665	0	0	0
2015/04/17	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2038	07/05/2015			Bond Future	129.4806	129.4806	129.4571	129.4571	(0.018)	0.0000	0.0000	2,657
2015/04/17	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2038	07/05/2015	126.99	Call	Bond Future	2,490.6300	2.4906	2,467.1000	2.4671	(0.945)	0	0	0
2015/04/17	2038	07/05/2015	127.00	Call	Bond Future	2,480.6300	2.4806	2,457.1000	2.4571	(0.949)	0	0	0
2015/04/17	2038	07/05/2015	127.01	Call	Bond Future	2,470.6300	2.4706	2,447.1000	2.4471	(0.952)	0	0	0
2015/04/17	2038	06/08/2015	128.01	Call	Bond Future	2,228.7400	2.2287	2,203.0900	2.2031	(1.151)	0	0	0
2015/04/17	2038	06/08/2015			Bond Future	130.2387	130.2387	130.2131	130.2131	(0.020)	0.0000	0.0000	33
2015/04/17	2038	06/08/2015	127.99	Call	Bond Future	2,248.7400	2.2487	2,223.0900	2.2231	(1.141)	0	0	0
2015/04/17	2038	06/08/2015	128.00	Call	Bond Future	2,238.7400	2.2387	2,213.0900	2.2131	(1.146)	0	0	0
2015/04/17	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	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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2015/04/17	2044	07/05/2015			Bond Future	8.4325	105.8333	8.5526	104.5186	1.424	0.0000	0.0000	9,526
2015/04/17	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2044	07/05/2015	9.01	Call	Bond Future	6,071.9200	6.0719	4,757.1700	4.7572	(21.653)	0	0	0
2015/04/17	2044	07/05/2015	8.99	Call	Bond Future	5,871.8400	5.8718	4,557.0900	4.5571	(22.391)	0	0	0
2015/04/17	2044	07/05/2015	9.00	Call	Bond Future	5,971.9600	5.9720	4,657.2100	4.6572	(22.015)	0	0	0
2015/04/17	2044	06/08/2015	8.76	Call	Bond Future	2,956.1800	2.9562	1,619.0400	1.6190	(45.232)	0	0	0
2015/04/17	2044	06/08/2015			Bond Future	8.4830	103.1316	8.6066	101.7945	1.457	0.0000	0.0000	0
2015/04/17	2044	06/08/2015	8.74	Call	Bond Future	2,747.5600	2.7476	1,410.4200	1.4104	(48.666)	0	0	0
2015/04/17	2044	06/08/2015	8.75	Call	Bond Future	2,851.9600	2.8520	1,514.8200	1.5148	(46.885)	0	0	0
2015/04/17	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2044	05/11/2015			Bond Future	8.5215	104.8295	8.6483	103.4703	1.488	0.0000	0.0000	0
2015/04/17	2044	05/11/2015	8.24	Put	Bond Future	3,129.4800	3.1295	4,488.7000	4.4887	43.433	0	0	0
2015/04/17	2044	05/11/2015	8.26	Put	Bond Future	2,901.9200	2.9019	4,261.1400	4.2611	46.839	0	0	0
2015/04/17	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2044	05/11/2015	8.25	Put	Bond Future	3,015.5900	3.0156	4,374.8100	4.3748	45.073	0	0	0
2015/04/17	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2046	07/05/2015			Bond Future	129.8434	129.8434	130.1115	130.1115	0.206	0.0000	0.0000	5,889
2015/04/17	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2046	07/05/2015	126.99	Call	Bond Future	2,853.4400	2.8534	3,121.5000	3.1215	9.394	0	0	0
2015/04/17	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2046	07/05/2015	127.00	Call	Bond Future	2,843.4400	2.8434	3,111.5000	3.1115	9.427	0	0	0
2015/04/17	2046	07/05/2015	127.01	Call	Bond Future	2,833.4400	2.8334	3,101.5000	3.1015	9.461	0	0	0
2015/04/17	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2046	06/08/2015			Bond Future	131.9182	131.9182	132.1888	132.1888	0.205	0.0000	0.0000	0
2015/04/17	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2046	06/08/2015	129.01	Call	Bond Future	2,908.1900	2.9082	3,178.7800	3.1788	9.304	0	0	0
2015/04/17	2046	06/08/2015	128.99	Call	Bond Future	2,928.1900	2.9282	3,198.7800	3.1988	9.241	0	0	0
2015/04/17	2046	06/08/2015	129.00	Call	Bond Future	2,918.1900	2.9182	3,188.7800	3.1888	9.273	0	0	0
2015/04/17	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2050	07/05/2015			Bond Future	139.5189	139.5189	139.8381	139.8381	0.229	0.0000	0.0000	2,753
2015/04/17	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2050	07/05/2015	135.01	Call	Bond Future	4,508.8900	4.5089	4,828.0700	4.8281	7.079	0	0	0
2015/04/17	2050	07/05/2015	134.99	Call	Bond Future	4,528.8900	4.5289	4,848.0700	4.8481	7.048	0	0	0
2015/04/17	2050	07/05/2015	135.00	Call	Bond Future	4,518.8900	4.5189	4,838.0700	4.8381	7.063	0	0	0
2015/04/17	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2050	06/08/2015			Bond Future	140.2896	140.2896	140.6121	140.6121	0.230	0.0000	0.0000	0
2015/04/17	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	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
2015/04/17	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	2050	06/08/2015	137.01	Call	Bond Future	3,279.6200	3.2796	3,602.0800	3.6021	9.832	0	0	0
2015/04/17	2050	06/08/2015	136.99	Call	Bond Future	3,299.6200	3.2996	3,622.0800	3.6221	9.773	0	0	0
2015/04/17	2050	06/08/2015	137.00	Call	Bond Future	3,289.6200	3.2896	3,612.0800	3.6121	9.802	0	0	0
2015/04/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	AL12	07/05/2015			Index Future	560.2500	560.2500	553.8620	553.8620	(1.140)	0.0000	0.0000	0
2015/04/17	AL37	07/05/2015			Index Future	458.3060	458.3060	456.5720	456.5720	(0.378)	0.0000	0.0000	122
2015/04/17	AL37	06/08/2015			Index Future	465.5130	465.5130	463.7450	463.7450	(0.380)	0.0000	0.0000	0
2015/04/17	AL7T	07/05/2015			Index Future	546.8840	546.8840	543.2930	543.2930	(0.657)	0.0000	0.0000	3
2015/04/17	AL7T	06/08/2015			Index Future	555.4830	555.4830	551.8280	551.8280	(0.658)	0.0000	0.0000	0
2015/04/17	ALBI	07/05/2015			Index Future	499.7000	499.7000	496.0360	496.0360	(0.733)	0.0000	0.0000	573
2015/04/17	ALBI	06/08/2015			Index Future	507.5580	507.5580	503.8280	503.8280	(0.735)	0.0000	0.0000	10
2015/04/17	ALBI	05/11/2015			Index Future	515.9930	515.9930	512.2020	512.2020	(0.735)	0.0000	0.0000	0
2015/04/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C050	31/12/2050			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
2015/04/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/17	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	61.2700	0.0613	100.000	0	0	0
2015/04/17	EL28	07/05/2015			Bond Future	124.8069	124.8069	125.0613	125.0613	0.204	0.0000	0.0000	0
2015/04/17	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	51.2700	0.0513	100.000	0	0	0
2015/04/17	EL28	07/05/2015	124.99	Put	Bond Future	183.0600	0.1831	0.0000	0.0000	(100.000)	0	0	0
2015/04/17	EL28	07/05/2015	125.01	Put	Bond Future	203.0600	0.2031	0.0000	0.0000	(100.000)	0	0	0
2015/04/17	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	71.2700	0.0713	100.000	0	0	0
2015/04/17	EL28	07/05/2015	125.00	Put	Bond Future	193.0600	0.1931	0.0000	0.0000	(100.000)	0	0	0
2015/04/17	EL28	06/08/2015	125.00	Call	Bond Future	1,801.1600	1.8012	2,057.9200	2.0579	14.255	0	0	0
2015/04/17	EL28	06/08/2015			Bond Future	126.8012	126.8012	127.0579	127.0579	0.202	0.0000	0.0000	0
2015/04/17	EL28	06/08/2015	125.01	Call	Bond Future	1,791.1600	1.7912	2,047.9200	2.0479	14.335	0	0	0
2015/04/17	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	EL28	06/08/2015	124.99	Call	Bond Future	1,811.1600	1.8112	2,067.9200	2.0679	14.177	0	0	0
2015/04/17	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	07/05/2015			Bond Future	9.2888	85.5480	9.4238	84.5196	1.453	0.0000	0.0000	6,576
2015/04/17	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	07/05/2015	9.76	Call	Bond Future	3,508.6300	3.5086	2,480.1900	2.4802	(29.312)	0	0	0
2015/04/17	ES33	07/05/2015	9.74	Call	Bond Future	3,364.2400	3.3642	2,335.8000	2.3358	(30.570)	0	0	0
2015/04/17	ES33	07/05/2015	9.75	Call	Bond Future	3,436.4800	3.4365	2,408.0400	2.4080	(29.927)	0	0	0
2015/04/17	ES33	06/08/2015			Bond Future	9.3682	86.9078	9.5076	85.8618	1.488	0.0000	0.0000	0
2015/04/17	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	06/08/2015	9.61	Call	Bond Future	1,802.0800	1.8021	756.1000	0.7561	(58.043)	0	0	0
2015/04/17	ES33	06/08/2015	9.59	Call	Bond Future	1,655.2800	1.6553	609.3000	0.6093	(63.191)	0	0	0
2015/04/17	ES33	06/08/2015	9.60	Call	Bond Future	1,728.7300	1.7287	682.7500	0.6828	(60.506)	0	0	0
2015/04/17	ES33	05/11/2015	9.00	Put	Bond Future	3,383.4400	3.3834	4,446.6700	4.4467	31.425	0	0	0
2015/04/17	ES33	05/11/2015			Bond Future	9.4396	84.5499	9.5833	83.4867	1.522	0.0000	0.0000	0
2015/04/17	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	ES33	05/11/2015	8.99	Put	Bond Future	3,462.7700	3.4628	4,526.0000	4.5260	30.705	0	0	0
2015/04/17	ES33	05/11/2015	9.01	Put	Bond Future	3,304.2100	3.3042	4,367.4400	4.3674	32.178	0	0	0
2015/04/17	GOVI	07/05/2015	449.99	Call	GOVI	457,250.0000	45.7250	422,300.0000	42.2300	(7.644)	0	0	0
2015/04/17	GOVI	07/05/2015			GOVI	495.7150	495.7150	492.2200	492.2200	(0.705)	0.0000	0.0000	497
2015/04/17	GOVI	07/05/2015	450.00	Call	GOVI	457,150.0000	45.7150	422,200.0000	42.2200	(7.645)	0	0	0
2015/04/17	GOVI	07/05/2015	450.01	Call	GOVI	457,050.0000	45.7050	422,100.0000	42.2100	(7.647)	0	0	0
2015/04/17	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	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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2015/04/17	GOVI	06/08/2015			GOVI	503.5100	503.5100	499.9530	499.9530	(0.706)	0.0000	0.0000	29
2015/04/17	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	370.0000	0.0370	100.000	0	0	0
2015/04/17	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	570.0000	0.0570	100.000	0	0	0
2015/04/17	GOVI	06/08/2015	499.99	Call	GOVI	35,200.0000	3.5200	0.0000	0.0000	(100.000)	0	0	0
2015/04/17	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	470.0000	0.0470	100.000	0	0	0
2015/04/17	GOVI	06/08/2015	500.00	Call	GOVI	35,100.0000	3.5100	0.0000	0.0000	(100.000)	0	0	0
2015/04/17	GOVI	06/08/2015	500.01	Call	GOVI	35,000.0000	3.5000	0.0000	0.0000	(100.000)	0	0	0
2015/04/17	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	GOVI	05/11/2015			GOVI	511.8790	511.8790	508.2620	508.2620	(0.707)	0.0000	0.0000	0
2015/04/17	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	GOVI	05/11/2015	529.99	Put	GOVI	181,110.0000	18.1110	217,280.0000	21.7280	19.971	0	0	0
2015/04/17	GOVI	05/11/2015	530.01	Put	GOVI	181,310.0000	18.1310	217,480.0000	21.7480	19.949	0	0	0
2015/04/17	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	GOVI	05/11/2015	530.00	Put	GOVI	181,210.0000	18.1210	217,380.0000	21.7380	19.960	0	0	0
2015/04/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/17	IGOV	07/05/2015			Index Future	228.9970	228.9970	229.2310	229.2310	0.102	0.0000	0.0000	996
2015/04/17	IGOV	06/08/2015			Index Future	232.6170	232.6170	232.8520	232.8520	0.101	0.0000	0.0000	98
2015/04/17	IGOV	05/11/2015			Index Future	236.5020	236.5020	236.7400	236.7400	0.101	0.0000	0.0000	0
2015/04/17	ILBI	07/05/2015			Index Future	619.8620	619.8620	620.4890	620.4890	0.101	0.0000	0.0000	0
2015/04/17	ILBI	06/08/2015			Index Future	629.8920	629.8920	630.5270	630.5270	0.101	0.0000	0.0000	159
2015/04/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/17	JBAF	20/05/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/04/17	JBAF	17/06/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	5,000
2015/04/17	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	0
2015/04/17	JBAF	19/08/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/04/17	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/04/17	JBAF	21/10/2015			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2015/04/17	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2015/04/17	JBAF	16/03/2016			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2015/04/17	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2015/04/17	JBAF	21/09/2016			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2015/04/17	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/04/17	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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2015/04/17	R023	07/05/2015	8.14	Call	Bond Future	3,323.2900		3.3233	2,755.2100	2.7552	(17.094)	0	0	0
2015/04/17	R023	07/05/2015	8.15	Put	Bond Future	14.2700		0.0143	30.0800	0.0301	110.792	0	0	0
2015/04/17	R023	07/05/2015			Bond Future	7.5631		102.6065	7.6634	102.0213	1.326	0.0000	0.0000	15,264
2015/04/17	R023	07/05/2015	8.15	Call	Bond Future	3,378.1200		3.3781	2,808.7900	2.8088	(16.853)	0	0	0
2015/04/17	R023	07/05/2015	8.16	Call	Bond Future	3,433.0300		3.4330	2,862.5300	2.8625	(16.618)	0	0	0
2015/04/17	R023	07/05/2015	8.14	Put	Bond Future	15.5600		0.0156	32.6200	0.0326	109.640	0	0	0
2015/04/17	R023	07/05/2015	8.16	Put	Bond Future	13.0900		0.0131	27.7300	0.0277	111.841	0	0	0
2015/04/17	R023	06/08/2015	9.07	Put	Bond Future	25.4000		0.0254	37.0900	0.0371	46.024	0	0	911
2015/04/17	R023	06/08/2015	8.24	Call	Bond Future	3,841.5700		3.8416	3,355.5000	3.3555	(12.653)	0	0	0
2015/04/17	R023	06/08/2015			Bond Future	7.6142		104.2375	7.7192	103.6416	1.380	0.0000	0.0000	0
2015/04/17	R023	06/08/2015	9.07	Call	Bond Future	7,901.3100		7.9013	7,317.1000	7.3171	(7.394)	0	0	0
2015/04/17	R023	06/08/2015	8.26	Put	Bond Future	338.7000		0.3387	444.0600	0.4441	31.107	0	0	0
2015/04/17	R023	06/08/2015	8.25	Put	Bond Future	347.6800		0.3477	455.2600	0.4553	30.942	0	0	0
2015/04/17	R023	06/08/2015	8.24	Put	Bond Future	356.8600		0.3569	466.6900	0.4667	30.777	0	0	0
2015/04/17	R023	06/08/2015	8.25	Call	Bond Future	3,886.8400		3.8868	3,398.5200	3.3985	(12.563)	0	0	0
2015/04/17	R023	06/08/2015	8.26	Call	Bond Future	3,932.2600		3.9323	3,441.7200	3.4417	(12.475)	0	0	0
2015/04/17	R186	07/05/2015	7.40	Call	Bond Future	111.8700		0.1119	44.7300	0.0447	(60.016)	0	0	0
2015/04/17	R186	07/05/2015	8.10	Put	Bond Future	178.1200		0.1781	311.4300	0.3114	74.843	0	0	4,229
2015/04/17	R186	07/05/2015			Bond Future	7.7732		124.6856	7.8734	123.8291	1.289	0.0000	0.0000	37,200
2015/04/17	R186	07/05/2015	7.50	Put	Bond Future	2,607.4700		2.6075	3,339.5400	3.3395	28.076	0	0	4,229
2015/04/17	R186	07/05/2015	8.25	Call	Bond Future	4,067.6100		4.0676	3,268.2300	3.2682	(19.652)	0	0	0
2015/04/17	R186	07/05/2015	7.30	Call	Bond Future	49.3600		0.0494	17.1600	0.0172	(65.235)	0	0	0
2015/04/17	R186	07/05/2015	7.80	Put	Bond Future	890.6100		0.8906	1,319.1600	1.3192	48.119	0	0	300
2015/04/17	R186	07/05/2015	7.45	Put	Bond Future	2,983.4700		2.9835	3,747.3200	3.7473	25.603	0	0	4,229
2015/04/17	R186	07/05/2015	8.00	Put	Bond Future	324.6500		0.3247	537.1500	0.5372	65.455	0	0	4,229
2015/04/17	R186	07/05/2015	8.24	Put	Bond Future	68.9000		0.0689	129.7600	0.1298	88.331	0	0	0
2015/04/17	R186	07/05/2015	8.05	Put	Bond Future	242.4400		0.2424	412.4000	0.4124	70.104	0	0	4,229
2015/04/17	R186	07/05/2015	8.26	Put	Bond Future	59.5100		0.0595	113.2400	0.1132	90.287	0	0	0
2015/04/17	R186	07/05/2015	7.40	Put	Bond Future	3,378.0300		3.3780	4,167.4800	4.1675	23.370	0	0	4,229
2015/04/17	R186	07/05/2015	7.50	Call	Bond Future	228.1100		0.2281	103.5900	0.1036	(54.588)	0	0	0
2015/04/17	R186	07/05/2015	8.25	Put	Bond Future	64.0500		0.0641	121.2600	0.1213	89.321	0	0	0
2015/04/17	R186	07/05/2015	8.10	Call	Bond Future	2,941.9800		2.9420	2,218.7000	2.2187	(24.585)	0	0	0
2015/04/17	R186	07/05/2015	8.26	Call	Bond Future	4,145.0800		4.1451	3,342.2200	3.3422	(19.369)	0	0	0
2015/04/17	R186	07/05/2015	7.30	Put	Bond Future	4,211.0300		4.2110	5,035.4200	5.0354	19.577	0	0	0
2015/04/17	R186	07/05/2015	7.45	Call	Bond Future	161.7900		0.1618	69.0500	0.0691	(57.321)	0	0	0
2015/04/17	R186	07/05/2015	7.80	Call	Bond Future	1,120.3500		1.1203	692.3100	0.6923	(38.206)	0	0	0
2015/04/17	R186	07/05/2015	8.00	Call	Bond Future	2,251.9800		2.2520	1,607.8900	1.6079	(28.601)	0	0	0
2015/04/17	R186	07/05/2015	8.24	Call	Bond Future	3,990.3700		3.9904	3,194.6400	3.1946	(19.941)	0	0	0
2015/04/17	R186	07/05/2015	8.05	Call	Bond Future	2,589.0500		2.5890	1,902.4200	1.9024	(26.521)	0	0	0
2015/04/17	R186	06/08/2015	8.90	Put	Bond Future	177.8100		0.1778	239.8900	0.2399	34.914	0	0	5,350
2015/04/17	R186	06/08/2015	8.00	Put	Bond Future	1,634.3300		1.6343	1,989.7000	1.9897	21.744	0	0	0
2015/04/17	R186	06/08/2015			Bond Future	7.8238		121.3706	7.9279	120.4988	1.330	0.0000	0.0000	1,190
2015/04/17	R186	06/08/2015	8.00	Call	Bond Future	3,105.0800		3.1051	2,588.5700	2.5886	(16.634)	0	0	0
2015/04/17	R186	06/08/2015	8.01	Call	Bond Future	3,155.5500		3.1556	2,634.1600	2.6342	(16.523)	0	0	0
2015/04/17	R186	06/08/2015	7.99	Call	Bond Future	3,055.0200		3.0550	2,543.4100	2.5434	(16.747)	0	0	0
2015/04/17	R186	06/08/2015	7.75	Call	Bond Future	1,984.5700		1.9846	1,594.8500	1.5949	(19.638)	0	0	1,000
2015/04/17	R186	06/08/2015	8.90	Call	Bond Future	8,788.9300		8.7889	7,979.1300	7.9791	(9.214)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/17	R186	06/08/2015	7.99	Put	Bond Future	1,667.0800	1.6671	2,027.3500	2.0274	21.611	0	0	0
2015/04/17	R186	06/08/2015	7.75	Put	Bond Future	2,608.0900	2.6081	3,090.2500	3.0902	18.487	0	0	0
2015/04/17	R186	06/08/2015	8.01	Put	Bond Future	1,602.0600	1.6021	1,952.5500	1.9525	21.877	0	0	0
2015/04/17	R186	05/11/2015	8.24	Call	Bond Future	4,842.5400	4.8425	4,263.2000	4.2632	(11.964)	0	0	0
2015/04/17	R186	05/11/2015	8.25	Put	Bond Future	1,748.3500	1.7484	2,051.9700	2.0520	17.366	0	0	0
2015/04/17	R186	05/11/2015			Bond Future	7.8619	123.3682	7.9698	122.4819	1.372	0.0000	0.0000	0
2015/04/17	R186	05/11/2015	9.00	Put	Bond Future	474.7300	0.4747	584.6900	0.5847	23.163	0	0	2,600
2015/04/17	R186	05/11/2015	8.24	Put	Bond Future	1,775.2800	1.7753	2,082.2700	2.0823	17.292	0	0	0
2015/04/17	R186	05/11/2015	8.26	Put	Bond Future	1,722.0800	1.7221	2,022.3500	2.0224	17.436	0	0	0
2015/04/17	R186	05/11/2015	9.00	Call	Bond Future	9,388.9000	9.3889	8,612.5300	8.6125	(8.269)	0	0	0
2015/04/17	R186	05/11/2015	8.25	Call	Bond Future	4,895.2600	4.8953	4,312.5500	4.3125	(11.904)	0	0	0
2015/04/17	R186	05/11/2015	8.26	Call	Bond Future	4,948.5700	4.9486	4,362.5100	4.3625	(11.843)	0	0	0
2015/04/17	R186	04/02/2016	7.50	Call	Bond Future	2,199.8300	2.1998	1,874.5800	1.8746	(14.785)	0	0	0
2015/04/17	R186	04/02/2016			Bond Future	7.8899	120.2237	8.0017	119.3225	1.417	0.0000	0.0000	5,512
2015/04/17	R186	04/02/2016	7.51	Call	Bond Future	2,230.6900	2.2307	1,902.2400	1.9022	(14.724)	0	0	0
2015/04/17	R186	04/02/2016	7.50	Put	Bond Future	5,415.5500	5.4155	5,991.5100	5.9915	10.635	0	0	0
2015/04/17	R186	04/02/2016	7.49	Call	Bond Future	2,169.6500	2.1697	1,847.5600	1.8476	(14.845)	0	0	0
2015/04/17	R186	04/02/2016	7.49	Put	Bond Future	5,469.3900	5.4694	6,048.5100	6.0485	10.588	0	0	0
2015/04/17	R186	04/02/2016	7.51	Put	Bond Future	5,362.4700	5.3625	5,935.2300	5.9352	10.681	0	0	0
2015/04/17	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R197	07/05/2015			Bond Future	291.0219	291.0219	291.7922	291.7922	0.265	0.0000	0.0000	1,046
2015/04/17	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R197	07/05/2015	293.99	Put	Bond Future	2,968.1100	2.9681	2,197.8100	2.1978	(25.953)	0	0	0
2015/04/17	R197	07/05/2015	294.01	Put	Bond Future	2,988.1100	2.9881	2,217.8100	2.2178	(25.779)	0	0	0
2015/04/17	R197	07/05/2015	294.00	Put	Bond Future	2,978.1100	2.9781	2,207.8100	2.2078	(25.865)	0	0	0
2015/04/17	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R197	06/08/2015	288.00	Call	Bond Future	1,623.4300	1.6234	2,402.2600	2.4023	47.974	0	0	0
2015/04/17	R197	06/08/2015			Bond Future	289.6234	289.6234	290.4023	290.4023	0.269	0.0000	0.0000	0
2015/04/17	R197	06/08/2015	288.01	Call	Bond Future	1,613.4300	1.6134	2,392.2600	2.3923	48.272	0	0	0
2015/04/17	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R197	06/08/2015	287.99	Call	Bond Future	1,633.4300	1.6334	2,412.2600	2.4123	47.681	0	0	0
2015/04/17	R202	07/05/2015			Bond Future	241.7104	241.7104	241.6659	241.6659	(0.018)	0.0000	0.0000	53,330
2015/04/17	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R202	07/05/2015	238.51	Call	Bond Future	3,200.3700	3.2004	3,155.8900	3.1559	(1.390)	0	0	0
2015/04/17	R202	07/05/2015	238.49	Call	Bond Future	3,220.3700	3.2204	3,175.8900	3.1759	(1.381)	0	0	0
2015/04/17	R202	07/05/2015	238.50	Call	Bond Future	3,210.3700	3.2104	3,165.8900	3.1659	(1.386)	0	0	0
2015/04/17	R202	06/08/2015			Bond Future	242.3595	242.3595	242.3116	242.3116	(0.020)	0.0000	0.0000	120
2015/04/17	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R202	06/08/2015	240.01	Call	Bond Future	2,349.4700	2.3495	2,301.6400	2.3016	(2.036)	0	0	0
2015/04/17	R202	06/08/2015	239.99	Call	Bond Future	2,369.4700	2.3695	2,321.6400	2.3216	(2.019)	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
2015/04/17	R202	06/08/2015	240.00	Call	Bond Future	2,359.4700	2.3595	2,311.6400	2.3116	(2.027)	0	0	0
2015/04/17	R203	07/05/2015	7.84	Put	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	5,000
2015/04/17	R203	07/05/2015			Bond Future	6.8777	104.2081	6.9794	103.9876	1.478	0.0000	0.0000	7,710
2015/04/17	R203	07/05/2015	7.24	Put	Bond Future	18.7600	0.0188	40.0600	0.0401	113.539	0	0	0
2015/04/17	R203	07/05/2015	7.26	Put	Bond Future	15.8300	0.0158	34.3500	0.0344	116.993	0	0	0
2015/04/17	R203	07/05/2015	7.25	Put	Bond Future	17.2400	0.0172	37.1200	0.0371	115.313	0	0	0
2015/04/17	R203	07/05/2015	7.25	Call	Bond Future	821.6400	0.8216	621.0600	0.6211	(24.412)	0	0	0
2015/04/17	R203	07/05/2015	7.84	Call	Bond Future	2,062.8700	2.0629	1,842.4600	1.8425	(10.685)	0	0	0
2015/04/17	R203	07/05/2015	7.24	Call	Bond Future	801.6600	0.8017	602.5000	0.6025	(24.843)	0	0	0
2015/04/17	R203	07/05/2015	7.26	Call	Bond Future	841.7200	0.8417	639.7800	0.6398	(23.991)	0	0	0
2015/04/17	R203	06/08/2015	7.84	Call	Bond Future	1,782.1000	1.7821	1,576.9200	1.5769	(11.513)	0	0	0
2015/04/17	R203	06/08/2015	6.74	Call	Bond Future	294.9000	0.2949	217.5600	0.2176	(26.226)	0	0	0
2015/04/17	R203	06/08/2015	6.75	Put	Bond Future	672.2200	0.6722	818.9100	0.8189	21.822	0	0	0
2015/04/17	R203	06/08/2015			Bond Future	6.9393	105.8646	7.0551	105.6391	1.669	0.0000	0.0000	0
2015/04/17	R203	06/08/2015	6.75	Call	Bond Future	302.3700	0.3024	223.6100	0.2236	(26.048)	0	0	0
2015/04/17	R203	06/08/2015	6.76	Call	Bond Future	309.9600	0.3100	229.7800	0.2298	(25.868)	0	0	0
2015/04/17	R203	06/08/2015	7.84	Put	Bond Future	45.6000	0.0456	65.8700	0.0659	44.452	0	0	5,000
2015/04/17	R203	06/08/2015	6.74	Put	Bond Future	684.3400	0.6843	832.4500	0.8325	21.643	0	0	0
2015/04/17	R203	06/08/2015	6.76	Put	Bond Future	660.2300	0.6602	805.5000	0.8055	22.003	0	0	0
2015/04/17	R203	05/11/2015	6.00	Put	Bond Future	1,762.0700	1.7621	1,969.7600	1.9698	11.787	0	0	0
2015/04/17	R203	05/11/2015	5.99	Call	Bond Future	66.3900	0.0664	45.3300	0.0453	(31.722)	0	0	0
2015/04/17	R203	05/11/2015			Bond Future	6.9679	103.4397	7.1005	103.2105	1.903	0.0000	0.0000	0
2015/04/17	R203	05/11/2015	6.00	Call	Bond Future	68.2100	0.0682	46.6600	0.0467	(31.594)	0	0	0
2015/04/17	R203	05/11/2015	6.01	Call	Bond Future	70.2200	0.0702	48.1300	0.0481	(31.458)	0	0	0
2015/04/17	R203	05/11/2015	5.99	Put	Bond Future	1,777.9400	1.7779	1,986.1200	1.9861	11.709	0	0	0
2015/04/17	R203	05/11/2015	6.01	Put	Bond Future	1,746.3900	1.7464	1,953.5400	1.9535	11.862	0	0	0
2015/04/17	R204	07/05/2015	7.51	Put	Bond Future	25.4200	0.0254	50.7800	0.0508	99.764	0	0	0
2015/04/17	R204	07/05/2015			Bond Future	7.1181	105.8734	7.2139	105.5684	1.346	0.0000	0.0000	12,510
2015/04/17	R204	07/05/2015	7.50	Put	Bond Future	27.6200	0.0276	54.7600	0.0548	98.262	0	0	0
2015/04/17	R204	07/05/2015	7.49	Call	Bond Future	1,207.7400	1.2077	931.7500	0.9317	(22.852)	0	0	0
2015/04/17	R204	07/05/2015	7.50	Call	Bond Future	1,236.8700	1.2369	959.0000	0.9590	(22.466)	0	0	0
2015/04/17	R204	07/05/2015	7.51	Call	Bond Future	1,266.0900	1.2661	986.4400	0.9864	(22.088)	0	0	0
2015/04/17	R204	07/05/2015	7.49	Put	Bond Future	29.9300	0.0299	58.9500	0.0589	96.960	0	0	0
2015/04/17	R204	06/08/2015	7.74	Call	Bond Future	1,846.3900	1.8464	1,599.0600	1.5991	(13.395)	0	0	0
2015/04/17	R204	06/08/2015	7.75	Put	Bond Future	197.7500	0.1977	260.4300	0.2604	31.697	0	0	0
2015/04/17	R204	06/08/2015			Bond Future	7.1835	103.5206	7.2881	103.2092	1.456	0.0000	0.0000	100
2015/04/17	R204	06/08/2015	8.41	Call	Bond Future	3,603.4200	3.6034	3,303.0700	3.3031	(8.335)	0	0	0
2015/04/17	R204	06/08/2015	7.74	Put	Bond Future	203.1100	0.2031	267.1200	0.2671	31.515	0	0	0
2015/04/17	R204	06/08/2015	7.76	Put	Bond Future	192.5100	0.1925	253.8800	0.2539	31.879	0	0	0
2015/04/17	R204	06/08/2015	8.41	Put	Bond Future	24.6000	0.0246	35.5900	0.0356	44.675	0	0	699
2015/04/17	R204	06/08/2015	7.75	Call	Bond Future	1,870.2600	1.8703	1,621.6000	1.6216	(13.295)	0	0	0
2015/04/17	R204	06/08/2015	7.76	Call	Bond Future	1,894.2400	1.8942	1,644.2700	1.6443	(13.196)	0	0	0
2015/04/17	R204	05/11/2015			Bond Future	7.2225	105.2243	7.3365	104.9077	1.579	0.0000	0.0000	0
2015/04/17	R204	05/11/2015	6.25	Call	Bond Future	131.3100	0.1313	96.9500	0.0970	(26.167)	0	0	0
2015/04/17	R204	05/11/2015	6.24	Put	Bond Future	2,906.0400	2.9060	3,188.9600	3.1890	9.736	0	0	0
2015/04/17	R204	05/11/2015	6.26	Put	Bond Future	2,855.4500	2.8555	3,136.8700	3.1369	9.856	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
2015/04/17	R204	05/11/2015	6.25	Put	Bond Future	2,880.5600	2.8806	3,162.7500	3.1627	9.796	0	0	0
2015/04/17	R204	05/11/2015	6.26	Call	Bond Future	134.9400	0.1349	99.8100	0.0998	(26.034)	0	0	0
2015/04/17	R204	05/11/2015	6.24	Call	Bond Future	128.0500	0.1280	94.4200	0.0944	(26.263)	0	0	0
2015/04/17	R207	07/05/2015			Bond Future	7.2569	102.3015	7.3575	101.9093	1.386	0.0000	0.0000	40,843
2015/04/17	R207	07/05/2015	8.25	Call	Bond Future	3,791.2900	3.7913	3,399.2200	3.3992	(10.341)	0	0	0
2015/04/17	R207	07/05/2015	7.73	Call	Bond Future	1,848.0100	1.8480	1,477.0700	1.4771	(20.072)	0	0	66
2015/04/17	R207	07/05/2015	8.24	Put	Bond Future	0.1000	0.0001	0.2600	0.0003	160.000	0	0	0
2015/04/17	R207	07/05/2015	7.73	Put	Bond Future	19.6800	0.0197	40.9500	0.0409	108.079	0	0	0
2015/04/17	R207	07/05/2015	8.26	Put	Bond Future	0.0700	0.0001	0.2000	0.0002	185.714	0	0	0
2015/04/17	R207	07/05/2015	8.25	Put	Bond Future	0.0900	0.0001	0.2300	0.0002	155.556	0	0	0
2015/04/17	R207	07/05/2015	8.26	Call	Bond Future	3,828.5500	3.8286	3,436.4700	3.4365	(10.241)	0	0	0
2015/04/17	R207	07/05/2015	8.24	Call	Bond Future	3,754.0100	3.7540	3,361.9600	3.3620	(10.443)	0	0	0
2015/04/17	R207	06/08/2015	7.76	Call	Bond Future	1,985.3300	1.9853	1,691.4000	1.6914	(14.805)	0	0	0
2015/04/17	R207	06/08/2015			Bond Future	7.3193	100.2852	7.4272	99.8853	1.473	0.0000	0.0000	100
2015/04/17	R207	06/08/2015	7.74	Call	Bond Future	1,930.5000	1.9305	1,640.5000	1.6405	(15.022)	0	0	0
2015/04/17	R207	06/08/2015	7.75	Call	Bond Future	1,957.9300	1.9579	1,665.9600	1.6660	(14.912)	0	0	0
2015/04/17	R207	06/08/2015	7.46	Call	Bond Future	1,235.6500	1.2356	1,008.1900	1.0082	(18.408)	0	0	70
2015/04/17	R207	06/08/2015	7.74	Put	Bond Future	381.6700	0.3817	491.5400	0.4915	28.787	0	0	0
2015/04/17	R207	06/08/2015	7.76	Put	Bond Future	363.5900	0.3636	469.5300	0.4695	29.137	0	0	0
2015/04/17	R207	06/08/2015	7.46	Put	Bond Future	714.4700	0.7145	886.8800	0.8869	24.131	0	0	0
2015/04/17	R207	06/08/2015	7.75	Put	Bond Future	372.6300	0.3726	480.5300	0.4805	28.956	0	0	0
2015/04/17	R207	05/11/2015	7.76	Call	Bond Future	2,096.4800	2.0965	1,827.1500	1.8272	(12.847)	0	0	0
2015/04/17	R207	05/11/2015			Bond Future	7.3555	101.9359	7.4707	101.5294	1.567	0.0000	0.0000	0
2015/04/17	R207	05/11/2015	7.74	Call	Bond Future	2,048.9800	2.0490	1,782.9000	1.7829	(12.986)	0	0	0
2015/04/17	R207	05/11/2015	7.75	Call	Bond Future	2,072.5300	2.0725	1,804.8200	1.8048	(12.917)	0	0	0
2015/04/17	R207	05/11/2015	7.43	Call	Bond Future	1,381.6600	1.3817	1,169.7600	1.1698	(15.337)	0	0	53
2015/04/17	R207	05/11/2015	7.74	Put	Bond Future	700.3500	0.7003	840.7800	0.8408	20.051	0	0	0
2015/04/17	R207	05/11/2015	7.76	Put	Bond Future	678.3100	0.6783	815.4900	0.8155	20.224	0	0	0
2015/04/17	R207	05/11/2015	7.43	Put	Bond Future	1,118.6100	1.1186	1,313.2200	1.3132	17.397	0	0	0
2015/04/17	R207	05/11/2015	7.75	Put	Bond Future	689.1200	0.6891	827.9200	0.8279	20.142	0	0	0
2015/04/17	R207	04/02/2016	7.49	Put	Bond Future	1,247.4200	1.2474	1,440.2600	1.4403	15.459	0	0	0
2015/04/17	R207	04/02/2016	7.27	Put	Bond Future	1,600.7900	1.6008	1,827.7400	1.8277	14.177	0	0	0
2015/04/17	R207	04/02/2016			Bond Future	7.3739	100.0740	7.4974	99.6609	1.676	0.0000	0.0000	0
2015/04/17	R207	04/02/2016	7.51	Put	Bond Future	1,218.1300	1.2181	1,407.9200	1.4079	15.580	0	0	0
2015/04/17	R207	04/02/2016	7.27	Call	Bond Future	1,251.8600	1.2519	1,065.6900	1.0657	(14.871)	0	0	43
2015/04/17	R207	04/02/2016	7.50	Call	Bond Future	1,654.4400	1.6544	1,432.6300	1.4326	(13.407)	0	0	0
2015/04/17	R207	04/02/2016	7.51	Call	Bond Future	1,673.2000	1.6732	1,449.8700	1.4499	(13.347)	0	0	0
2015/04/17	R207	04/02/2016	7.49	Call	Bond Future	1,635.7900	1.6358	1,415.5100	1.4155	(13.466)	0	0	0
2015/04/17	R207	04/02/2016	7.50	Put	Bond Future	1,232.7100	1.2327	1,424.0200	1.4240	15.519	0	0	0
2015/04/17	R208	07/05/2015	8.01	Call	Bond Future	2,984.2400	2.9842	2,526.5800	2.5266	(15.336)	0	0	0
2015/04/17	R208	07/05/2015			Bond Future	7.3539	97.9206	7.4543	97.4570	1.366	0.0000	0.0000	56,504
2015/04/17	R208	07/05/2015	7.99	Call	Bond Future	2,896.0400	2.8960	2,439.5100	2.4395	(15.764)	0	0	0
2015/04/17	R208	07/05/2015	8.00	Call	Bond Future	2,940.1300	2.9401	2,483.0300	2.4830	(15.547)	0	0	0
2015/04/17	R208	07/05/2015	7.99	Put	Bond Future	5.5400	0.0055	12.6200	0.0126	127.798	0	0	0
2015/04/17	R208	07/05/2015	8.00	Put	Bond Future	5.0300	0.0050	11.5400	0.0115	129.423	0	0	0
2015/04/17	R208	07/05/2015	8.01	Put	Bond Future	4.5700	0.0046	10.5200	0.0105	130.197	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
2015/04/17	R208	06/08/2015			Bond Future	7.4070	99.4771	7.5133	99.0048	1.435	0.0000	0.0000	0
2015/04/17	R208	06/08/2015	8.00	Call	Bond Future	2,898.6100	2.8986	2,519.0700	2.5191	(13.094)	0	0	0
2015/04/17	R208	06/08/2015	8.85	Call	Bond Future	6,200.4300	6.2004	5,737.2400	5.7372	(7.470)	0	0	0
2015/04/17	R208	06/08/2015	8.01	Call	Bond Future	2,934.0200	2.9340	2,552.5800	2.5526	(13.001)	0	0	0
2015/04/17	R208	06/08/2015	7.99	Call	Bond Future	2,863.3300	2.8633	2,485.7100	2.4857	(13.188)	0	0	0
2015/04/17	R208	06/08/2015	8.01	Put	Bond Future	290.7600	0.2908	381.6400	0.3816	31.256	0	0	0
2015/04/17	R208	06/08/2015	8.00	Put	Bond Future	298.4600	0.2985	391.2400	0.3912	31.086	0	0	0
2015/04/17	R208	06/08/2015	8.85	Put	Bond Future	19.1600	0.0192	28.2900	0.0283	47.651	0	0	198
2015/04/17	R208	06/08/2015	7.99	Put	Bond Future	306.3300	0.3063	401.0300	0.4010	30.914	0	0	0
2015/04/17	R208	05/11/2015			Bond Future	7.4433	97.7137	7.5555	97.2335	1.507	0.0000	0.0000	0
2015/04/17	R208	05/11/2015	8.48	Call	Bond Future	4,588.7600	4.5888	4,174.2200	4.1742	(9.034)	0	0	0
2015/04/17	R208	05/11/2015	7.74	Put	Bond Future	961.1800	0.9612	1,142.8300	1.1428	18.899	0	0	0
2015/04/17	R208	05/11/2015	7.75	Call	Bond Future	2,252.1300	2.2521	1,951.5700	1.9516	(13.346)	0	0	0
2015/04/17	R208	05/11/2015	7.76	Call	Bond Future	2,279.5200	2.2795	1,976.9600	1.9770	(13.273)	0	0	0
2015/04/17	R208	05/11/2015	8.48	Put	Bond Future	259.1500	0.2591	324.7900	0.3248	25.329	0	0	2,200
2015/04/17	R208	05/11/2015	7.74	Call	Bond Future	2,224.8900	2.2249	1,926.3600	1.9264	(13.418)	0	0	0
2015/04/17	R208	05/11/2015	7.76	Put	Bond Future	931.3500	0.9314	1,108.9700	1.1090	19.071	0	0	0
2015/04/17	R208	05/11/2015	7.75	Put	Bond Future	946.1800	0.9462	1,125.8000	1.1258	18.984	0	0	0
2015/04/17	R209	07/05/2015			Bond Future	8.3165	80.3890	8.4366	79.4014	1.444	0.0000	0.0000	21,843
2015/04/17	R209	07/05/2015	8.99	Put	Bond Future	21.0200	0.0210	46.9400	0.0469	123.311	0	0	0
2015/04/17	R209	07/05/2015	7.30	Call	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	0
2015/04/17	R209	07/05/2015	8.30	Put	Bond Future	1,103.8300	1.1038	1,663.8100	1.6638	50.731	0	0	700
2015/04/17	R209	07/05/2015	9.01	Put	Bond Future	18.0600	0.0181	40.7400	0.0407	125.581	0	0	0
2015/04/17	R209	07/05/2015	8.99	Call	Bond Future	5,326.2900	5.3263	4,364.6400	4.3646	(18.055)	0	0	0
2015/04/17	R209	07/05/2015	9.00	Put	Bond Future	19.4900	0.0195	43.7400	0.0437	124.423	0	0	0
2015/04/17	R209	07/05/2015	9.00	Call	Bond Future	5,399.4300	5.3994	4,436.1100	4.4361	(17.841)	0	0	0
2015/04/17	R209	07/05/2015	7.30	Put	Bond Future	9,152.5100	9.1525	10,139.9400	10.1399	10.789	0	0	0
2015/04/17	R209	07/05/2015	8.30	Call	Bond Future	966.6500	0.9667	539.0600	0.5391	(44.234)	0	0	0
2015/04/17	R209	07/05/2015	9.01	Call	Bond Future	5,472.5600	5.4726	4,507.6700	4.5077	(17.631)	0	0	0
2015/04/17	R209	06/08/2015	8.99	Put	Bond Future	695.7300	0.6957	907.5400	0.9075	30.444	0	0	0
2015/04/17	R209	06/08/2015			Bond Future	8.3633	81.6669	8.4868	80.6624	1.477	0.0000	0.0000	0
2015/04/17	R209	06/08/2015	9.01	Put	Bond Future	665.6400	0.6656	870.2700	0.8703	30.742	0	0	0
2015/04/17	R209	06/08/2015	9.90	Call	Bond Future	11,300.6400	11.3006	10,323.7300	10.3237	(8.645)	0	0	0
2015/04/17	R209	06/08/2015	9.00	Call	Bond Future	5,659.9900	5.6600	4,863.7200	4.8637	(14.068)	0	0	0
2015/04/17	R209	06/08/2015	9.01	Call	Bond Future	5,719.4600	5.7195	4,919.6300	4.9196	(13.984)	0	0	0
2015/04/17	R209	06/08/2015	9.00	Put	Bond Future	680.5500	0.6806	888.7400	0.8887	30.591	0	0	0
2015/04/17	R209	06/08/2015	8.99	Call	Bond Future	5,600.6800	5.6007	4,808.0300	4.8080	(14.153)	0	0	0
2015/04/17	R209	06/08/2015	9.90	Put	Bond Future	59.1300	0.0591	86.6800	0.0867	46.592	0	0	2,914
2015/04/17	R209	05/11/2015	7.99	Put	Bond Future	5,240.9100	5.2409	5,919.4800	5.9195	12.948	0	0	0
2015/04/17	R209	05/11/2015			Bond Future	8.4016	79.8623	8.5283	78.8413	1.508	0.0000	0.0000	0
2015/04/17	R209	05/11/2015	8.01	Put	Bond Future	5,125.6100	5.1256	5,796.1500	5.7962	13.082	0	0	0
2015/04/17	R209	05/11/2015	7.99	Call	Bond Future	1,782.2900	1.7823	1,439.8800	1.4399	(19.212)	0	0	0
2015/04/17	R209	05/11/2015	8.00	Put	Bond Future	5,183.1500	5.1832	5,857.7100	5.8577	13.014	0	0	0
2015/04/17	R209	05/11/2015	8.00	Call	Bond Future	1,811.2000	1.8112	1,464.7800	1.4648	(19.127)	0	0	0
2015/04/17	R209	05/11/2015	8.01	Call	Bond Future	1,840.1900	1.8402	1,489.7500	1.4897	(19.044)	0	0	0
2015/04/17	R210	07/05/2015			Bond Future	178.2941	178.2941	178.6575	178.6575	0.204	0.0000	0.0000	833

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
2015/04/17	R210	07/05/2015	177.00	Call	Bond Future	1,294.1300		1.2941	1,657.5100	1.6575	28.079	0	0	0
2015/04/17	R210	07/05/2015	176.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R210	07/05/2015	177.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R210	07/05/2015	177.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R210	07/05/2015	177.01	Call	Bond Future	1,284.1300		1.2841	1,647.5100	1.6475	28.298	0	0	0
2015/04/17	R210	07/05/2015	176.99	Call	Bond Future	1,304.1300		1.3041	1,667.5100	1.6675	27.864	0	0	0
2015/04/17	R210	06/08/2015	179.01	Call	Bond Future	2,132.9100		2.1329	2,499.7100	2.4997	17.197	0	0	0
2015/04/17	R210	06/08/2015			Bond Future	181.1429		181.1429	181.5097	181.5097	0.202	0.0000	0.0000	0
2015/04/17	R210	06/08/2015	178.99	Call	Bond Future	2,152.9100		2.1529	2,519.7100	2.5197	17.037	0	0	0
2015/04/17	R210	06/08/2015	179.00	Call	Bond Future	2,142.9100		2.1429	2,509.7100	2.5097	17.117	0	0	0
2015/04/17	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R211	07/05/2015	134.99	Put	Bond Future	3,624.9500		3.6250	3,650.5500	3.6506	0.706	0	0	0
2015/04/17	R211	07/05/2015			Bond Future	131.3650		131.3650	131.3394	131.3394	(0.019)	0.0000	0.0000	1,120
2015/04/17	R211	07/05/2015	135.01	Put	Bond Future	3,644.9500		3.6450	3,670.5500	3.6706	0.702	0	0	0
2015/04/17	R211	07/05/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R211	07/05/2015	135.00	Put	Bond Future	3,634.9500		3.6350	3,660.5500	3.6606	0.704	0	0	0
2015/04/17	R211	07/05/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R211	07/05/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R211	06/08/2015			Bond Future	131.8467		131.8467	131.8190	131.8190	(0.021)	0.0000	0.0000	0
2015/04/17	R211	06/08/2015	134.99	Put	Bond Future	3,143.3100		3.1433	3,170.9600	3.1710	0.880	0	0	0
2015/04/17	R211	06/08/2015	135.01	Put	Bond Future	3,163.3100		3.1633	3,190.9600	3.1910	0.874	0	0	0
2015/04/17	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R211	06/08/2015	135.00	Put	Bond Future	3,153.3100		3.1533	3,180.9600	3.1810	0.877	0	0	0
2015/04/17	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R212	07/05/2015			Bond Future	138.7842		138.7842	138.7582	138.7582	(0.019)	0.0000	0.0000	1,145
2015/04/17	R212	07/05/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R212	07/05/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R212	07/05/2015	140.99	Put	Bond Future	2,205.8500		2.2059	2,231.7600	2.2318	1.175	0	0	0
2015/04/17	R212	07/05/2015	141.01	Put	Bond Future	2,225.8500		2.2259	2,251.7600	2.2518	1.164	0	0	0
2015/04/17	R212	07/05/2015	141.00	Put	Bond Future	2,215.8500		2.2159	2,241.7600	2.2418	1.169	0	0	0
2015/04/17	R212	06/08/2015	141.01	Put	Bond Future	1,783.5800		1.7836	1,811.6300	1.8116	1.573	0	0	0
2015/04/17	R212	06/08/2015			Bond Future	139.2264		139.2264	139.1984	139.1984	(0.020)	0.0000	0.0000	0
2015/04/17	R212	06/08/2015	141.00	Put	Bond Future	1,773.5800		1.7736	1,801.6300	1.8016	1.582	0	0	0
2015/04/17	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R212	06/08/2015	140.99	Put	Bond Future	1,763.5800		1.7636	1,791.6300	1.7916	1.591	0	0	0
2015/04/17	R213	07/05/2015	8.74	Call	Bond Future	4,107.7100		4.1077	3,314.2200	3.3142	(19.317)	0	0	0
2015/04/17	R213	07/05/2015	8.75	Put	Bond Future	52.2200		0.0522	100.0100	0.1000	91.517	0	0	0
2015/04/17	R213	07/05/2015			Bond Future	8.2225		90.6660	8.3275	89.8217	1.278	0.0000	0.0000	16,799
2015/04/17	R213	07/05/2015	8.75	Call	Bond Future	4,179.5800		4.1796	3,383.1100	3.3831	(19.056)	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
2015/04/17	R213	07/05/2015	8.76	Call	Bond Future	4,251.5900	4.2516	3,452.2700	3.4523	(18.800)	0	0	0
2015/04/17	R213	07/05/2015	8.74	Put	Bond Future	56.0500	0.0561	106.8200	0.1068	90.580	0	0	0
2015/04/17	R213	07/05/2015	8.76	Put	Bond Future	48.6300	0.0486	93.5700	0.0936	92.412	0	0	0
2015/04/17	R213	06/08/2015			Bond Future	8.2729	92.1072	8.3812	91.2483	1.310	0.0000	0.0000	0
2015/04/17	R213	06/08/2015	8.49	Put	Bond Future	1,525.7200	1.5257	1,858.5300	1.8585	21.813	0	0	0
2015/04/17	R213	06/08/2015	8.51	Put	Bond Future	1,467.6500	1.4676	1,791.5200	1.7915	22.067	0	0	0
2015/04/17	R213	06/08/2015	8.49	Call	Bond Future	3,235.0300	3.2350	2,708.9200	2.7089	(16.263)	0	0	0
2015/04/17	R213	06/08/2015	8.50	Put	Bond Future	1,496.4700	1.4965	1,824.7900	1.8248	21.940	0	0	0
2015/04/17	R213	06/08/2015	8.50	Call	Bond Future	3,283.3900	3.2834	2,752.7900	2.7528	(16.160)	0	0	0
2015/04/17	R213	06/08/2015	8.51	Call	Bond Future	3,332.0800	3.3321	2,797.0300	2.7970	(16.058)	0	0	0
2015/04/17	R213	05/11/2015	7.76	Call	Bond Future	1,309.1500	1.3091	1,066.4200	1.0664	(18.541)	0	0	0
2015/04/17	R213	05/11/2015			Bond Future	8.3161	90.0780	8.4276	89.2048	1.341	0.0000	0.0000	0
2015/04/17	R213	05/11/2015	7.74	Call	Bond Future	1,263.1600	1.2632	1,026.8600	1.0269	(18.707)	0	0	0
2015/04/17	R213	05/11/2015	7.75	Call	Bond Future	1,285.9000	1.2859	1,046.4000	1.0464	(18.625)	0	0	0
2015/04/17	R213	05/11/2015	7.74	Put	Bond Future	5,972.2100	5.9722	6,609.0500	6.6090	10.663	0	0	0
2015/04/17	R213	05/11/2015	7.76	Put	Bond Future	5,848.9700	5.8490	6,479.3800	6.4794	10.778	0	0	0
2015/04/17	R213	05/11/2015	7.75	Put	Bond Future	5,910.2800	5.9103	6,543.9200	6.5439	10.721	0	0	0
2015/04/17	R214	07/05/2015			Bond Future	8.3509	81.7941	8.4761	80.6974	1.499	0.0000	0.0000	15,271
2015/04/17	R214	07/05/2015	9.15	Call	Bond Future	6,614.1800	6.6142	5,531.1700	5.5312	(16.374)	0	0	0
2015/04/17	R214	07/05/2015	9.16	Call	Bond Future	6,690.4200	6.6904	5,606.4800	5.6065	(16.201)	0	0	0
2015/04/17	R214	07/05/2015	9.14	Put	Bond Future	10.4700	0.0105	25.1600	0.0252	140.306	0	0	0
2015/04/17	R214	07/05/2015	9.16	Put	Bond Future	8.9400	0.0089	21.7000	0.0217	142.729	0	0	0
2015/04/17	R214	07/05/2015	9.15	Put	Bond Future	9.6800	0.0097	23.3700	0.0234	141.426	0	0	0
2015/04/17	R214	07/05/2015	9.14	Call	Bond Future	6,537.8600	6.5379	5,455.8500	5.4559	(16.550)	0	0	0
2015/04/17	R214	06/08/2015	8.76	Put	Bond Future	1,320.1400	1.3201	1,679.8200	1.6798	27.246	0	0	0
2015/04/17	R214	06/08/2015			Bond Future	8.3952	83.0942	8.5238	81.9790	1.531	0.0000	0.0000	7,892
2015/04/17	R214	06/08/2015	8.75	Put	Bond Future	1,346.2300	1.3462	1,711.0600	1.7111	27.100	0	0	0
2015/04/17	R214	06/08/2015	8.74	Call	Bond Future	4,308.0100	4.3080	3,562.8100	3.5628	(17.298)	0	0	0
2015/04/17	R214	06/08/2015	8.75	Call	Bond Future	4,363.8500	4.3638	3,613.4600	3.6135	(17.196)	0	0	0
2015/04/17	R214	06/08/2015	8.76	Call	Bond Future	4,420.1400	4.4201	3,664.6000	3.6646	(17.093)	0	0	0
2015/04/17	R214	06/08/2015	8.74	Put	Bond Future	1,372.9000	1.3729	1,742.9200	1.7429	26.952	0	0	0
2015/04/17	R214	05/11/2015			Bond Future	8.4332	81.1698	8.5650	80.0363	1.563	0.0000	0.0000	0
2015/04/17	R214	05/11/2015	7.99	Put	Bond Future	5,824.8300	5.8248	6,592.5700	6.5926	13.180	0	0	0
2015/04/17	R214	05/11/2015	8.00	Put	Bond Future	5,760.6400	5.7606	6,523.9800	6.5240	13.251	0	0	0
2015/04/17	R214	05/11/2015	8.01	Put	Bond Future	5,696.9400	5.6969	6,455.8500	6.4559	13.321	0	0	0
2015/04/17	R214	05/11/2015	7.99	Call	Bond Future	1,814.7900	1.8148	1,448.9500	1.4490	(20.159)	0	0	0
2015/04/17	R214	05/11/2015	8.00	Call	Bond Future	1,844.5800	1.8446	1,474.3400	1.4743	(20.072)	0	0	0
2015/04/17	R214	05/11/2015	8.01	Call	Bond Future	1,874.6900	1.8747	1,500.0200	1.5000	(19.986)	0	0	0
2015/04/17	R214	04/02/2016			Bond Future	8.4662	82.5878	8.6013	81.4347	1.596	0.0000	0.0000	4,320
2015/04/17	R214	04/02/2016	7.99	Put	Bond Future	6,630.5600	6.6306	7,383.8500	7.3838	11.361	0	0	0
2015/04/17	R214	04/02/2016	8.00	Call	Bond Future	2,375.5600	2.3756	1,971.9800	1.9720	(16.989)	0	0	0
2015/04/17	R214	04/02/2016	8.01	Call	Bond Future	2,407.1400	2.4071	1,999.7000	1.9997	(16.926)	0	0	0
2015/04/17	R214	04/02/2016	7.99	Call	Bond Future	2,344.2400	2.3442	1,944.4900	1.9445	(17.052)	0	0	0
2015/04/17	R214	04/02/2016	8.01	Put	Bond Future	6,506.1300	6.5061	7,251.7300	7.2517	11.460	0	0	0
2015/04/17	R214	04/02/2016	8.00	Put	Bond Future	6,568.1300	6.5681	7,317.5900	7.3176	11.411	0	0	0
2015/04/17	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
2015/04/17	R248	07/05/2015			Bond Future	8.4062	105.5300	8.5263	104.1678	1.429	0.0000	0.0000	34,224
2015/04/17	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R248	07/05/2015	9.26	Call	Bond Future	9,042.7500	9.0427	7,680.5400	7.6805	(15.064)	0	0	0
2015/04/17	R248	07/05/2015	9.24	Call	Bond Future	8,846.9500	8.8470	7,484.7400	7.4847	(15.398)	0	0	0
2015/04/17	R248	07/05/2015	9.25	Call	Bond Future	8,944.9400	8.9449	7,582.7300	7.5827	(15.229)	0	0	0
2015/04/17	R248	06/08/2015	8.76	Call	Bond Future	3,400.1500	3.4001	2,014.9100	2.0149	(40.741)	0	0	0
2015/04/17	R248	06/08/2015			Bond Future	8.4515	107.2075	8.5750	105.8223	1.461	0.0000	0.0000	745
2015/04/17	R248	06/08/2015	8.74	Call	Bond Future	3,185.6300	3.1856	1,800.3900	1.8004	(43.484)	0	0	0
2015/04/17	R248	06/08/2015	8.75	Call	Bond Future	3,292.9900	3.2930	1,907.7500	1.9078	(42.066)	0	0	0
2015/04/17	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R248	05/11/2015	8.01	Put	Bond Future	5,662.8500	5.6628	7,070.9700	7.0710	24.866	0	0	0
2015/04/17	R248	05/11/2015			Bond Future	8.4907	104.5406	8.6174	103.1325	1.492	0.0000	0.0000	0
2015/04/17	R248	05/11/2015	8.00	Put	Bond Future	5,786.3100	5.7863	7,194.4300	7.1944	24.335	0	0	0
2015/04/17	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/17	R248	05/11/2015	7.99	Put	Bond Future	5,910.0200	5.9100	7,318.1400	7.3181	23.826	0	0	0

**Total**

**464133**