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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/04/2015 TO 20/04/2015

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
2015/04/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	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
2015/04/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2025	07/05/2015			Bond Future	120.5172	120.5172	120.4948	120.4948	(0.019)	0.0000	0.0000	16
2015/04/20	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2025	07/05/2015	120.99	Put	Bond Future	472.7700	0.4728	495.2300	0.4952	4.751	0	0	0
2015/04/20	2025	07/05/2015	121.01	Put	Bond Future	492.7700	0.4928	515.2300	0.5152	4.558	0	0	0
2015/04/20	2025	07/05/2015	121.00	Put	Bond Future	482.7700	0.4828	505.2300	0.5052	4.652	0	0	0
2015/04/20	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2025	06/08/2015			Bond Future	121.2763	121.2763	121.2514	121.2514	(0.021)	0.0000	0.0000	0
2015/04/20	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2025	06/08/2015	120.99	Call	Bond Future	286.2700	0.2863	261.3900	0.2614	(8.691)	0	0	0
2015/04/20	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2025	06/08/2015	121.00	Call	Bond Future	276.2700	0.2763	251.3900	0.2514	(9.006)	0	0	0
2015/04/20	2025	06/08/2015	121.01	Call	Bond Future	266.2700	0.2663	241.3900	0.2414	(9.344)	0	0	0
2015/04/20	2030	07/05/2015			Bond Future	8.2739	99.9049	8.3689	99.1225	1.147	0.0000	0.0000	7,016
2015/04/20	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2030	07/05/2015	8.74	Call	Bond Future	3,757.4400	3.7574	2,975.0600	2.9751	(20.822)	0	0	0
2015/04/20	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2030	07/05/2015	8.75	Call	Bond Future	3,835.8100	3.8358	3,053.4300	3.0534	(20.397)	0	0	0
2015/04/20	2030	07/05/2015	8.76	Call	Bond Future	3,914.0800	3.9141	3,131.7000	3.1317	(19.989)	0	0	0
2015/04/20	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2030	06/08/2015			Bond Future	8.3334	97.4833	8.4316	96.6868	1.179	0.0000	0.0000	0
2015/04/20	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2030	06/08/2015	7.74	Put	Bond Future	5,012.4600	5.0125	5,808.9600	5.8090	15.890	0	0	0
2015/04/20	2030	06/08/2015	7.76	Put	Bond Future	4,837.7200	4.8377	5,634.2200	5.6342	16.464	0	0	0
2015/04/20	2030	06/08/2015	7.75	Put	Bond Future	4,925.0400	4.9250	5,721.5400	5.7215	16.172	0	0	0
2015/04/20	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2032	07/05/2015			Bond Future	8.3831	99.7409	8.4780	98.9038	1.133	0.0000	0.0000	126
2015/04/20	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2032	07/05/2015	8.50	Call	Bond Future	1,029.2100	1.0292	192.1500	0.1921	(81.330)	0	0	0
2015/04/20	2032	07/05/2015	8.51	Call	Bond Future	1,116.5200	1.1165	279.4600	0.2795	(74.970)	0	0	0
2015/04/20	2032	07/05/2015	8.49	Call	Bond Future	941.7800	0.9418	104.7200	0.1047	(88.881)	0	0	0
2015/04/20	2032	06/08/2015	8.50	Call	Bond Future	525.9900	0.5260	0.0000	0.0000	(100.000)	0	0	0
2015/04/20	2032	06/08/2015			Bond Future	8.4396	101.3249	8.5377	100.4729	1.162	0.0000	0.0000	0
2015/04/20	2032	06/08/2015	8.51	Call	Bond Future	612.7200	0.6127	0.0000	0.0000	(100.000)	0	0	0

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2015/04/20	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	326.0500	0.3260	100.000	0	0	0
2015/04/20	2032	06/08/2015	8.49	Call	Bond Future	439.1500	0.4391	0.0000	0.0000	(100.000)	0	0	0
2015/04/20	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	412.8900	0.4129	100.000	0	0	0
2015/04/20	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	239.3200	0.2393	100.000	0	0	0
2015/04/20	2032	05/11/2015			Bond Future	8.4865	98.8363	8.5875	97.9695	1.190	0.0000	0.0000	0
2015/04/20	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2032	05/11/2015	7.99	Put	Bond Future	4,426.7100	4.4267	5,293.4900	5.2935	19.581	0	0	0
2015/04/20	2032	05/11/2015	8.01	Put	Bond Future	4,242.8700	4.2429	5,109.6500	5.1096	20.429	0	0	0
2015/04/20	2032	05/11/2015	8.00	Put	Bond Future	4,334.7300	4.3347	5,201.5100	5.2015	19.996	0	0	0
2015/04/20	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2037	07/05/2015			Bond Future	8.4932	102.4163	8.5932	101.4395	1.177	0.0000	0.0000	32,001
2015/04/20	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2037	07/05/2015	9.01	Call	Bond Future	4,893.5700	4.8936	3,916.8200	3.9168	(19.960)	0	0	0
2015/04/20	2037	07/05/2015	8.99	Call	Bond Future	4,711.2400	4.7112	3,734.4900	3.7345	(20.732)	0	0	0
2015/04/20	2037	07/05/2015	9.00	Call	Bond Future	4,802.4700	4.8025	3,825.7200	3.8257	(20.338)	0	0	0
2015/04/20	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2037	06/08/2015			Bond Future	8.5500	99.7840	8.6530	98.7900	1.205	0.0000	0.0000	1,954
2015/04/20	2037	06/08/2015	8.75	Call	Bond Future	1,915.0300	1.9150	921.0000	0.9210	(51.907)	0	0	0
2015/04/20	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2037	06/08/2015	8.76	Call	Bond Future	2,009.2600	2.0093	1,015.2300	1.0152	(49.472)	0	0	0
2015/04/20	2037	06/08/2015	8.74	Call	Bond Future	1,820.6600	1.8207	826.6300	0.8266	(54.597)	0	0	0
2015/04/20	2037	05/11/2015	7.99	Put	Bond Future	6,081.1700	6.0812	7,092.3500	7.0924	16.628	0	0	0
2015/04/20	2037	05/11/2015	8.01	Put	Bond Future	5,870.5800	5.8706	6,881.7600	6.8818	17.225	0	0	0
2015/04/20	2037	05/11/2015			Bond Future	8.5937	101.4268	8.6996	100.4157	1.233	0.0000	0.0000	0
2015/04/20	2037	05/11/2015	8.00	Put	Bond Future	5,975.7900	5.9758	6,986.9700	6.9870	16.921	0	0	0
2015/04/20	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2038	07/05/2015			Bond Future	129.4571	129.4571	131.5548	131.5548	1.620	0.0000	0.0000	2,657
2015/04/20	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2038	07/05/2015	126.99	Call	Bond Future	2,467.1000	2.4671	4,564.8400	4.5648	85.029	0	0	0
2015/04/20	2038	07/05/2015	127.00	Call	Bond Future	2,457.1000	2.4571	4,554.8400	4.5548	85.375	0	0	0
2015/04/20	2038	07/05/2015	127.01	Call	Bond Future	2,447.1000	2.4471	4,544.8400	4.5448	85.724	0	0	0
2015/04/20	2038	06/08/2015	128.01	Call	Bond Future	2,203.0900	2.2031	4,332.2700	4.3323	96.645	0	0	0
2015/04/20	2038	06/08/2015			Bond Future	130.2131	130.2131	132.3423	132.3423	1.635	0.0000	0.0000	33
2015/04/20	2038	06/08/2015	127.99	Call	Bond Future	2,223.0900	2.2231	4,352.2700	4.3523	95.776	0	0	0
2015/04/20	2038	06/08/2015	128.00	Call	Bond Future	2,213.0900	2.2131	4,342.2700	4.3423	96.208	0	0	0
2015/04/20	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	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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2015/04/20	2044	07/05/2015			Bond Future	8.5526	104.5186	8.6576	103.3923	1.228	0.0000	0.0000	9,526
2015/04/20	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2044	07/05/2015	9.01	Call	Bond Future	4,757.1700	4.7572	3,630.9200	3.6309	(23.675)	0	0	0
2015/04/20	2044	07/05/2015	8.99	Call	Bond Future	4,557.0900	4.5571	3,430.8400	3.4308	(24.714)	0	0	0
2015/04/20	2044	07/05/2015	9.00	Call	Bond Future	4,657.2100	4.6572	3,530.9600	3.5310	(24.183)	0	0	0
2015/04/20	2044	06/08/2015	8.76	Call	Bond Future	1,619.0400	1.6190	473.1600	4.732	(70.775)	0	0	0
2015/04/20	2044	06/08/2015			Bond Future	8.6066	101.7945	8.7147	100.6486	1.256	0.0000	0.0000	0
2015/04/20	2044	06/08/2015	8.74	Call	Bond Future	1,410.4200	1.4104	264.5400	0.2645	(81.244)	0	0	0
2015/04/20	2044	06/08/2015	8.75	Call	Bond Future	1,514.8200	1.5148	368.9400	0.3689	(75.645)	0	0	0
2015/04/20	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2044	05/11/2015			Bond Future	8.6483	103.4703	8.7593	102.3049	1.284	0.0000	0.0000	0
2015/04/20	2044	05/11/2015	8.24	Put	Bond Future	4,488.7000	4.4887	5,654.1700	5.6542	25.965	0	0	0
2015/04/20	2044	05/11/2015	8.26	Put	Bond Future	4,261.1400	4.2611	5,426.6100	5.4266	27.351	0	0	0
2015/04/20	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2044	05/11/2015	8.25	Put	Bond Future	4,374.8100	4.3748	5,540.2800	5.5403	26.640	0	0	0
2015/04/20	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2046	07/05/2015			Bond Future	130.1115	130.1115	130.0876	130.0876	(0.018)	0.0000	0.0000	5,889
2015/04/20	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2046	07/05/2015	126.99	Call	Bond Future	3,121.5000	3.1215	3,097.6300	3.0976	(0.765)	0	0	0
2015/04/20	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2046	07/05/2015	127.00	Call	Bond Future	3,111.5000	3.1115	3,087.6300	3.0876	(0.767)	0	0	0
2015/04/20	2046	07/05/2015	127.01	Call	Bond Future	3,101.5000	3.1015	3,077.6300	3.0776	(0.770)	0	0	0
2015/04/20	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2046	06/08/2015			Bond Future	132.1888	132.1888	132.1625	132.1625	(0.020)	0.0000	0.0000	0
2015/04/20	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2046	06/08/2015	129.01	Call	Bond Future	3,178.7800	3.1788	3,152.4800	3.1525	(0.827)	0	0	0
2015/04/20	2046	06/08/2015	128.99	Call	Bond Future	3,198.7800	3.1988	3,172.4800	3.1725	(0.822)	0	0	0
2015/04/20	2046	06/08/2015	129.00	Call	Bond Future	3,188.7800	3.1888	3,162.4800	3.1625	(0.825)	0	0	0
2015/04/20	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2050	07/05/2015			Bond Future	139.8381	139.8381	140.1582	140.1582	0.229	0.0000	0.0000	2,753
2015/04/20	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2050	07/05/2015	135.01	Call	Bond Future	4,828.0700	4.8281	5,148.1800	5.1482	6.630	0	0	0
2015/04/20	2050	07/05/2015	134.99	Call	Bond Future	4,848.0700	4.8481	5,168.1800	5.1682	6.603	0	0	0
2015/04/20	2050	07/05/2015	135.00	Call	Bond Future	4,838.0700	4.8381	5,158.1800	5.1582	6.616	0	0	0
2015/04/20	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2050	06/08/2015			Bond Future	140.6121	140.6121	140.9348	140.9348	0.229	0.0000	0.0000	0
2015/04/20	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	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
2015/04/20	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	2050	06/08/2015	137.01	Call	Bond Future	3,602.0800	3.6021	3,924.7800	3.9248	8.959	0	0	0
2015/04/20	2050	06/08/2015	136.99	Call	Bond Future	3,622.0800	3.6221	3,944.7800	3.9448	8.909	0	0	0
2015/04/20	2050	06/08/2015	137.00	Call	Bond Future	3,612.0800	3.6121	3,934.7800	3.9348	8.934	0	0	0
2015/04/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	AL12	07/05/2015			Index Future	553.8620	553.8620	548.6020	548.6020	(0.950)	0.0000	0.0000	0
2015/04/20	AL37	07/05/2015			Index Future	456.5720	456.5720	455.2470	455.2470	(0.290)	0.0000	0.0000	122
2015/04/20	AL37	06/08/2015			Index Future	463.7450	463.7450	462.3880	462.3880	(0.293)	0.0000	0.0000	0
2015/04/20	AL7T	07/05/2015			Index Future	543.2930	543.2930	540.3420	540.3420	(0.543)	0.0000	0.0000	3
2015/04/20	AL7T	06/08/2015			Index Future	551.8280	551.8280	548.8180	548.8180	(0.545)	0.0000	0.0000	0
2015/04/20	ALBI	07/05/2015			Index Future	496.0360	496.0360	493.0460	493.0460	(0.603)	0.0000	0.0000	573
2015/04/20	ALBI	06/08/2015			Index Future	503.8280	503.8280	500.7800	500.7800	(0.605)	0.0000	0.0000	10
2015/04/20	ALBI	05/11/2015			Index Future	512.2020	512.2020	509.0960	509.0960	(0.606)	0.0000	0.0000	0
2015/04/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	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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2015/04/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	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
2015/04/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/20	EL28	07/05/2015	125.00	Call	Bond Future	61.2700	0.0613	0.0000	0.0000	(100.000)	0	0	0
2015/04/20	EL28	07/05/2015			Bond Future	125.0613	125.0613	124.7611	124.7611	(0.240)	0.0000	0.0000	0
2015/04/20	EL28	07/05/2015	125.01	Call	Bond Future	51.2700	0.0513	0.0000	0.0000	(100.000)	0	0	0
2015/04/20	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	228.8500	0.2289	100.000	0	0	0
2015/04/20	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	248.8500	0.2489	100.000	0	0	0
2015/04/20	EL28	07/05/2015	124.99	Call	Bond Future	71.2700	0.0713	0.0000	0.0000	(100.000)	0	0	0
2015/04/20	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	238.8500	0.2389	100.000	0	0	0
2015/04/20	EL28	06/08/2015	125.00	Call	Bond Future	2,057.9200	2.0579	1,750.8900	1.7509	(14.919)	0	0	0
2015/04/20	EL28	06/08/2015			Bond Future	127.0579	127.0579	126.7509	126.7509	(0.242)	0.0000	0.0000	0
2015/04/20	EL28	06/08/2015	125.01	Call	Bond Future	2,047.9200	2.0479	1,740.8900	1.7409	(14.992)	0	0	0
2015/04/20	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	EL28	06/08/2015	124.99	Call	Bond Future	2,067.9200	2.0679	1,760.8900	1.7609	(14.847)	0	0	0
2015/04/20	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	ES33	07/05/2015			Bond Future	9.4238	84.5196	9.5235	83.7721	1.058	0.0000	0.0000	6,576
2015/04/20	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	ES33	07/05/2015	9.76	Call	Bond Future	2,480.1900	2.4802	1,732.7100	1.7327	(30.138)	0	0	0
2015/04/20	ES33	07/05/2015	9.74	Call	Bond Future	2,335.8000	2.3358	1,588.3200	1.5883	(32.001)	0	0	0
2015/04/20	ES33	07/05/2015	9.75	Call	Bond Future	2,408.0400	2.4080	1,660.5600	1.6606	(31.041)	0	0	0
2015/04/20	ES33	06/08/2015			Bond Future	9.5076	85.8618	9.6106	85.1010	1.084	0.0000	0.0000	0
2015/04/20	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	151.4900	0.1515	100.000	0	0	0
2015/04/20	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	4.6900	0.0047	100.000	0	0	0
2015/04/20	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	78.0400	0.0780	100.000	0	0	0
2015/04/20	ES33	06/08/2015	9.61	Call	Bond Future	756.1000	0.7561	0.0000	0.0000	(100.000)	0	0	0
2015/04/20	ES33	06/08/2015	9.59	Call	Bond Future	609.3000	0.6093	0.0000	0.0000	(100.000)	0	0	0
2015/04/20	ES33	06/08/2015	9.60	Call	Bond Future	682.7500	0.6828	0.0000	0.0000	(100.000)	0	0	0
2015/04/20	ES33	05/11/2015	9.00	Put	Bond Future	4,446.6700	4.4467	5,220.6000	5.2206	17.405	0	0	0
2015/04/20	ES33	05/11/2015			Bond Future	9.5833	83.4867	9.6896	82.7128	1.110	0.0000	0.0000	0
2015/04/20	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	ES33	05/11/2015	8.99	Put	Bond Future	4,526.0000	4.5260	5,299.9300	5.2999	17.100	0	0	0
2015/04/20	ES33	05/11/2015	9.01	Put	Bond Future	4,367.4400	4.3674	5,141.3700	5.1414	17.720	0	0	0
2015/04/20	GOVI	07/05/2015	449.99	Call	GOVI	422,300.0000	42.2300	393,740.0000	39.3740	(6.763)	0	0	0
2015/04/20	GOVI	07/05/2015			GOVI	492.2200	492.2200	489.3640	489.3640	(0.580)	0.0000	0.0000	497
2015/04/20	GOVI	07/05/2015	450.00	Call	GOVI	422,200.0000	42.2200	393,640.0000	39.3640	(6.765)	0	0	0
2015/04/20	GOVI	07/05/2015	450.01	Call	GOVI	422,100.0000	42.2100	393,540.0000	39.3540	(6.766)	0	0	0
2015/04/20	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	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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2015/04/20	GOVI	06/08/2015			GOVI	499.9530	499.9530	497.0400	497.0400	(0.583)	0.0000	0.0000	29
2015/04/20	GOVI	06/08/2015	499.99	Put	GOVI	370.0000	0.0370	29,500.0000	2.9500	7872.973	0	0	0
2015/04/20	GOVI	06/08/2015	500.01	Put	GOVI	570.0000	0.0570	29,700.0000	2.9700	5110.526	0	0	0
2015/04/20	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	GOVI	06/08/2015	500.00	Put	GOVI	470.0000	0.0470	29,600.0000	2.9600	6197.872	0	0	0
2015/04/20	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	GOVI	05/11/2015			GOVI	508.2620	508.2620	505.2940	505.2940	(0.584)	0.0000	0.0000	0
2015/04/20	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	GOVI	05/11/2015	529.99	Put	GOVI	217,280.0000	21.7280	246,960.0000	24.6960	13.660	0	0	0
2015/04/20	GOVI	05/11/2015	530.01	Put	GOVI	217,480.0000	21.7480	247,160.0000	24.7160	13.647	0	0	0
2015/04/20	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	GOVI	05/11/2015	530.00	Put	GOVI	217,380.0000	21.7380	247,060.0000	24.7060	13.654	0	0	0
2015/04/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/20	IGOV	07/05/2015			Index Future	229.2310	229.2310	229.5040	229.5040	0.119	0.0000	0.0000	996
2015/04/20	IGOV	06/08/2015			Index Future	232.8520	232.8520	233.1230	233.1230	0.116	0.0000	0.0000	98
2015/04/20	IGOV	05/11/2015			Index Future	236.7400	236.7400	237.0130	237.0130	0.115	0.0000	0.0000	0
2015/04/20	ILBI	07/05/2015			Index Future	620.4890	620.4890	621.4590	621.4590	0.156	0.0000	0.0000	0
2015/04/20	ILBI	06/08/2015			Index Future	630.5270	630.5270	631.5060	631.5060	0.155	0.0000	0.0000	159
2015/04/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/20	JBAF	20/05/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/04/20	JBAF	17/06/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	5,000
2015/04/20	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	0
2015/04/20	JBAF	19/08/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/04/20	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/04/20	JBAF	21/10/2015			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2015/04/20	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2015/04/20	JBAF	16/03/2016			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2015/04/20	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2015/04/20	JBAF	21/09/2016			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2015/04/20	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/04/20	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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2015/04/20	R023	07/05/2015	8.14	Call	Bond Future	2,755.2100	2.7552	2,357.3000	2.3573	(14.442)	0	0	0
2015/04/20	R023	07/05/2015	8.15	Put	Bond Future	30.0800	0.0301	37.0300	0.0370	23.105	0	0	0
2015/04/20	R023	07/05/2015			Bond Future	7.6634	102.0213	7.7334	101.6158	0.913	0.0000	0.0000	15,264
2015/04/20	R023	07/05/2015	8.15	Call	Bond Future	2,808.7900	2.8088	2,410.1500	2.4101	(14.193)	0	0	0
2015/04/20	R023	07/05/2015	8.16	Call	Bond Future	2,862.5300	2.8625	2,463.2000	2.4632	(13.950)	0	0	0
2015/04/20	R023	07/05/2015	8.14	Put	Bond Future	32.6200	0.0326	40.3000	0.0403	23.544	0	0	0
2015/04/20	R023	07/05/2015	8.16	Put	Bond Future	27.7300	0.0277	33.9900	0.0340	22.575	0	0	0
2015/04/20	R023	06/08/2015	9.07	Put	Bond Future	37.0900	0.0371	45.1200	0.0451	21.650	0	0	911
2015/04/20	R023	06/08/2015	8.24	Call	Bond Future	3,355.5000	3.3555	3,020.7300	3.0207	(9.977)	0	0	0
2015/04/20	R023	06/08/2015			Bond Future	7.7192	103.6416	7.7927	103.2278	0.951	0.0000	0.0000	0
2015/04/20	R023	06/08/2015	9.07	Call	Bond Future	7,317.1000	7.3171	6,911.2900	6.9113	(5.546)	0	0	0
2015/04/20	R023	06/08/2015	8.26	Put	Bond Future	444.0600	0.4441	519.8500	0.5198	17.068	0	0	0
2015/04/20	R023	06/08/2015	8.25	Put	Bond Future	455.2600	0.4553	532.6800	0.5327	17.006	0	0	0
2015/04/20	R023	06/08/2015	8.24	Put	Bond Future	466.6900	0.4667	545.7600	0.5458	16.943	0	0	0
2015/04/20	R023	06/08/2015	8.25	Call	Bond Future	3,398.5200	3.3985	3,062.1000	3.0621	(9.899)	0	0	0
2015/04/20	R023	06/08/2015	8.26	Call	Bond Future	3,441.7200	3.4417	3,103.6700	3.1037	(9.822)	0	0	0
2015/04/20	R186	07/05/2015	7.40	Call	Bond Future	44.7300	0.0447	11.2800	0.0113	(74.782)	0	0	0
2015/04/20	R186	07/05/2015	8.10	Put	Bond Future	311.4300	0.3114	445.8000	0.4458	43.146	0	0	4,229
2015/04/20	R186	07/05/2015			Bond Future	7.8734	123.8291	7.9634	123.0663	1.143	0.0000	0.0000	37,256
2015/04/20	R186	07/05/2015	7.50	Put	Bond Future	3,339.5400	3.3395	4,031.5000	4.0315	20.720	0	0	4,229
2015/04/20	R186	07/05/2015	8.25	Call	Bond Future	3,268.2300	3.2682	2,558.8500	2.5588	(21.705)	0	0	0
2015/04/20	R186	07/05/2015	7.30	Call	Bond Future	17.1600	0.0172	3.3500	0.0034	(80.478)	0	0	0
2015/04/20	R186	07/05/2015	7.80	Put	Bond Future	1,319.1600	1.3192	1,756.2700	1.7563	33.135	0	0	300
2015/04/20	R186	07/05/2015	7.45	Put	Bond Future	3,747.3200	3.7473	4,460.6300	4.4606	19.035	0	0	4,229
2015/04/20	R186	07/05/2015	8.00	Put	Bond Future	537.1500	0.5372	755.9900	0.7560	40.741	0	0	4,229
2015/04/20	R186	07/05/2015	8.24	Put	Bond Future	129.7600	0.1298	186.9800	0.1870	44.097	0	0	0
2015/04/20	R186	07/05/2015	8.05	Put	Bond Future	412.4000	0.4124	586.0200	0.5860	42.100	0	0	4,229
2015/04/20	R186	07/05/2015	8.26	Put	Bond Future	113.2400	0.1132	163.0300	0.1630	43.969	0	0	0
2015/04/20	R186	07/05/2015	7.40	Put	Bond Future	4,167.4800	4.1675	4,896.8200	4.8968	17.501	0	0	4,229
2015/04/20	R186	07/05/2015	7.50	Call	Bond Future	103.5900	0.1036	32.7600	0.0328	(68.375)	0	0	0
2015/04/20	R186	07/05/2015	8.25	Put	Bond Future	121.2600	0.1213	174.6700	0.1747	44.046	0	0	0
2015/04/20	R186	07/05/2015	8.10	Call	Bond Future	2,218.7000	2.2187	1,590.2800	1.5903	(28.324)	0	0	0
2015/04/20	R186	07/05/2015	8.26	Call	Bond Future	3,342.2200	3.3422	2,629.2200	2.6292	(21.333)	0	0	0
2015/04/20	R186	07/05/2015	7.30	Put	Bond Future	5,035.4200	5.0354	5,784.4000	5.7844	14.874	0	0	0
2015/04/20	R186	07/05/2015	7.45	Call	Bond Future	69.0500	0.0691	19.5700	0.0196	(71.658)	0	0	0
2015/04/20	R186	07/05/2015	7.80	Call	Bond Future	692.3100	0.6923	366.6300	0.3666	(47.043)	0	0	0
2015/04/20	R186	07/05/2015	8.00	Call	Bond Future	1,607.8900	1.6079	1,063.9400	1.0639	(33.830)	0	0	0
2015/04/20	R186	07/05/2015	8.24	Call	Bond Future	3,194.6400	3.1946	2,489.0700	2.4891	(22.086)	0	0	0
2015/04/20	R186	07/05/2015	8.05	Call	Bond Future	1,902.4200	1.9024	1,313.2500	1.3132	(30.970)	0	0	0
2015/04/20	R186	06/08/2015	8.90	Put	Bond Future	239.8900	0.2399	300.2200	0.3002	25.149	0	0	5,350
2015/04/20	R186	06/08/2015	8.00	Put	Bond Future	1,989.7000	1.9897	2,328.6200	2.3286	17.034	0	0	0
2015/04/20	R186	06/08/2015			Bond Future	7.9279	120.4988	8.0215	119.7217	1.181	0.0000	0.0000	1,190
2015/04/20	R186	06/08/2015	8.00	Call	Bond Future	2,588.5700	2.5886	2,150.4200	2.1504	(16.926)	0	0	0
2015/04/20	R186	06/08/2015	8.01	Call	Bond Future	2,634.1600	2.6342	2,191.5100	2.1915	(16.804)	0	0	0
2015/04/20	R186	06/08/2015	7.99	Call	Bond Future	2,543.4100	2.5434	2,109.7800	2.1098	(17.049)	0	0	0
2015/04/20	R186	06/08/2015	7.75	Call	Bond Future	1,594.8500	1.5949	1,272.2600	1.2723	(20.227)	0	0	1,000
2015/04/20	R186	06/08/2015	8.90	Call	Bond Future	7,979.1300	7.9791	7,262.3900	7.2624	(8.983)	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
2015/04/20	R186	06/08/2015	7.99	Put	Bond Future	2,027.3500	2.0274	2,370.7900	2.3708	16.940	0	0	0
2015/04/20	R186	06/08/2015	7.75	Put	Bond Future	3,090.2500	3.0902	3,544.7300	3.5447	14.707	0	0	0
2015/04/20	R186	06/08/2015	8.01	Put	Bond Future	1,952.5500	1.9525	2,286.9700	2.2870	17.127	0	0	0
2015/04/20	R186	05/11/2015	8.24	Call	Bond Future	4,263.2000	4.2632	3,762.8600	3.7629	(11.736)	0	0	0
2015/04/20	R186	05/11/2015	8.25	Put	Bond Future	2,051.9700	2.0520	2,339.2100	2.3392	13.998	0	0	0
2015/04/20	R186	05/11/2015			Bond Future	7.9698	122.4819	8.0670	121.6911	1.219	0.0000	0.0000	0
2015/04/20	R186	05/11/2015	9.00	Put	Bond Future	584.6900	0.5847	690.3400	0.6903	18.069	0	0	2,600
2015/04/20	R186	05/11/2015	8.24	Put	Bond Future	2,082.2700	2.0823	2,372.6500	2.3726	13.945	0	0	0
2015/04/20	R186	05/11/2015	8.26	Put	Bond Future	2,022.3500	2.0224	2,306.4900	2.3065	14.050	0	0	0
2015/04/20	R186	05/11/2015	9.00	Call	Bond Future	8,612.5300	8.6125	7,927.4600	7.9275	(7.954)	0	0	0
2015/04/20	R186	05/11/2015	8.25	Call	Bond Future	4,312.5500	4.3125	3,809.0700	3.8091	(11.675)	0	0	0
2015/04/20	R186	05/11/2015	8.26	Call	Bond Future	4,362.5100	4.3625	3,855.9300	3.8559	(11.612)	0	0	0
2015/04/20	R186	04/02/2016	7.50	Call	Bond Future	1,874.5800	1.8746	1,602.3700	1.6024	(14.521)	0	0	0
2015/04/20	R186	04/02/2016			Bond Future	8.0017	119.3225	8.1024	118.5185	1.259	0.0000	0.0000	5,512
2015/04/20	R186	04/02/2016	7.51	Call	Bond Future	1,902.2400	1.9022	1,627.2200	1.6272	(14.458)	0	0	0
2015/04/20	R186	04/02/2016	7.50	Put	Bond Future	5,991.5100	5.9915	6,523.3000	6.5233	8.876	0	0	0
2015/04/20	R186	04/02/2016	7.49	Call	Bond Future	1,847.5600	1.8476	1,578.1500	1.5781	(14.582)	0	0	0
2015/04/20	R186	04/02/2016	7.49	Put	Bond Future	6,048.5100	6.0485	6,583.1000	6.5831	8.838	0	0	0
2015/04/20	R186	04/02/2016	7.51	Put	Bond Future	5,935.2300	5.9352	6,464.2100	6.4642	8.913	0	0	0
2015/04/20	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R197	07/05/2015			Bond Future	291.7922	291.7922	291.9438	291.9438	0.052	0.0000	0.0000	1,046
2015/04/20	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R197	07/05/2015	293.99	Put	Bond Future	2,197.8100	2.1978	2,046.1600	2.0462	(6.900)	0	0	0
2015/04/20	R197	07/05/2015	294.01	Put	Bond Future	2,217.8100	2.2178	2,066.1600	2.0662	(6.838)	0	0	0
2015/04/20	R197	07/05/2015	294.00	Put	Bond Future	2,207.8100	2.2078	2,056.1600	2.0562	(6.869)	0	0	0
2015/04/20	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R197	06/08/2015	288.00	Call	Bond Future	2,402.2600	2.4023	2,551.4500	2.5515	6.210	0	0	0
2015/04/20	R197	06/08/2015			Bond Future	290.4023	290.4023	290.5515	290.5515	0.051	0.0000	0.0000	0
2015/04/20	R197	06/08/2015	288.01	Call	Bond Future	2,392.2600	2.3923	2,541.4500	2.5415	6.236	0	0	0
2015/04/20	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R197	06/08/2015	287.99	Call	Bond Future	2,412.2600	2.4123	2,561.4500	2.5614	6.185	0	0	0
2015/04/20	R202	07/05/2015			Bond Future	241.6659	241.6659	241.9675	241.9675	0.125	0.0000	0.0000	53,330
2015/04/20	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R202	07/05/2015	238.51	Call	Bond Future	3,155.8900	3.1559	3,457.4800	3.4575	9.556	0	0	0
2015/04/20	R202	07/05/2015	238.49	Call	Bond Future	3,175.8900	3.1759	3,477.4800	3.4775	9.496	0	0	0
2015/04/20	R202	07/05/2015	238.50	Call	Bond Future	3,165.8900	3.1659	3,467.4800	3.4675	9.526	0	0	0
2015/04/20	R202	06/08/2015			Bond Future	242.3116	242.3116	242.6136	242.6136	0.125	0.0000	0.0000	120
2015/04/20	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R202	06/08/2015	240.01	Call	Bond Future	2,301.6400	2.3016	2,603.6000	2.6036	13.119	0	0	0
2015/04/20	R202	06/08/2015	239.99	Call	Bond Future	2,321.6400	2.3216	2,623.6000	2.6236	13.006	0	0	0

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2015/04/20	R202	06/08/2015	240.00	Call	Bond Future	2,311.6400	2.3116	2,613.6000	2.6136	13.063	0	0	0
2015/04/20	R203	07/05/2015	7.84	Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	5,000
2015/04/20	R203	07/05/2015			Bond Future	6.9794	103.9876	7.0706	103.7903	1.307	0.0000	0.0000	7,710
2015/04/20	R203	07/05/2015	7.24	Put	Bond Future	40.0600	0.0401	65.2600	0.0653	62.906	0	0	0
2015/04/20	R203	07/05/2015	7.26	Put	Bond Future	34.3500	0.0344	56.2000	0.0562	63.610	0	0	0
2015/04/20	R203	07/05/2015	7.25	Put	Bond Future	37.1200	0.0371	60.5900	0.0606	63.227	0	0	0
2015/04/20	R203	07/05/2015	7.25	Call	Bond Future	621.0600	0.6211	447.2200	0.4472	(27.991)	0	0	0
2015/04/20	R203	07/05/2015	7.84	Call	Bond Future	1,842.4600	1.8425	1,645.1700	1.6452	(10.708)	0	0	0
2015/04/20	R203	07/05/2015	7.24	Call	Bond Future	602.5000	0.6025	430.3900	0.4304	(28.566)	0	0	0
2015/04/20	R203	07/05/2015	7.26	Call	Bond Future	639.7800	0.6398	464.3200	0.4643	(27.425)	0	0	0
2015/04/20	R203	06/08/2015	7.84	Call	Bond Future	1,576.9200	1.5769	1,396.2800	1.3963	(11.455)	0	0	0
2015/04/20	R203	06/08/2015	6.74	Call	Bond Future	217.5600	0.2176	158.1200	0.1581	(27.321)	0	0	0
2015/04/20	R203	06/08/2015	6.75	Put	Bond Future	818.9100	0.8189	960.5100	0.9605	17.291	0	0	0
2015/04/20	R203	06/08/2015			Bond Future	7.0551	105.6391	7.1593	105.4368	1.477	0.0000	0.0000	233
2015/04/20	R203	06/08/2015	6.75	Call	Bond Future	223.6100	0.2236	162.9500	0.1630	(27.128)	0	0	0
2015/04/20	R203	06/08/2015	6.76	Call	Bond Future	229.7800	0.2298	167.8900	0.1679	(26.934)	0	0	0
2015/04/20	R203	06/08/2015	7.84	Put	Bond Future	65.8700	0.0659	87.4900	0.0875	32.822	0	0	5,000
2015/04/20	R203	06/08/2015	6.74	Put	Bond Future	832.4500	0.8325	975.2700	0.9753	17.157	0	0	0
2015/04/20	R203	06/08/2015	6.76	Put	Bond Future	805.5000	0.8055	945.8700	0.9459	17.426	0	0	0
2015/04/20	R203	05/11/2015	6.00	Put	Bond Future	1,969.7600	1.9698	2,161.0400	2.1610	9.711	0	0	0
2015/04/20	R203	05/11/2015	5.99	Call	Bond Future	45.3300	0.0453	30.6600	0.0307	(32.363)	0	0	0
2015/04/20	R203	05/11/2015			Bond Future	7.1005	103.2105	7.2202	103.0042	1.686	0.0000	0.0000	0
2015/04/20	R203	05/11/2015	6.00	Call	Bond Future	46.6600	0.0467	31.6200	0.0316	(32.233)	0	0	0
2015/04/20	R203	05/11/2015	6.01	Call	Bond Future	48.1300	0.0481	32.6900	0.0327	(32.080)	0	0	0
2015/04/20	R203	05/11/2015	5.99	Put	Bond Future	1,986.1200	1.9861	2,177.7700	2.1778	9.649	0	0	0
2015/04/20	R203	05/11/2015	6.01	Put	Bond Future	1,953.5400	1.9535	2,144.4200	2.1444	9.771	0	0	0
2015/04/20	R204	07/05/2015	7.51	Put	Bond Future	50.7800	0.0508	80.4300	0.0804	58.389	0	0	0
2015/04/20	R204	07/05/2015			Bond Future	7.2139	105.5684	7.3045	105.2810	1.256	0.0000	0.0000	12,510
2015/04/20	R204	07/05/2015	7.50	Put	Bond Future	54.7600	0.0548	86.6000	0.0866	58.145	0	0	0
2015/04/20	R204	07/05/2015	7.49	Call	Bond Future	931.7500	0.9317	678.4800	0.6785	(27.182)	0	0	0
2015/04/20	R204	07/05/2015	7.50	Call	Bond Future	959.0000	0.9590	703.4400	0.7034	(26.649)	0	0	0
2015/04/20	R204	07/05/2015	7.51	Call	Bond Future	986.4400	0.9864	728.6900	0.7287	(26.129)	0	0	0
2015/04/20	R204	07/05/2015	7.49	Put	Bond Future	58.9500	0.0589	93.0800	0.0931	57.897	0	0	0
2015/04/20	R204	06/08/2015	7.74	Call	Bond Future	1,599.0600	1.5991	1,373.5400	1.3735	(14.103)	0	0	0
2015/04/20	R204	06/08/2015	7.75	Put	Bond Future	260.4300	0.2604	327.2800	0.3273	25.669	0	0	0
2015/04/20	R204	06/08/2015			Bond Future	7.2881	103.2092	7.3871	102.9155	1.359	0.0000	0.0000	293
2015/04/20	R204	06/08/2015	8.41	Call	Bond Future	3,303.0700	3.3031	3,021.3900	3.0214	(8.528)	0	0	0
2015/04/20	R204	06/08/2015	7.74	Put	Bond Future	267.1200	0.2671	335.3500	0.3353	25.543	0	0	0
2015/04/20	R204	06/08/2015	7.76	Put	Bond Future	253.8800	0.2539	319.3800	0.3194	25.800	0	0	0
2015/04/20	R204	06/08/2015	8.41	Put	Bond Future	35.5900	0.0356	47.6600	0.0477	33.914	0	0	699
2015/04/20	R204	06/08/2015	7.75	Call	Bond Future	1,621.6000	1.6216	1,394.7000	1.3947	(13.992)	0	0	0
2015/04/20	R204	06/08/2015	7.76	Call	Bond Future	1,644.2700	1.6443	1,416.0200	1.4160	(13.882)	0	0	0
2015/04/20	R204	05/11/2015			Bond Future	7.3365	104.9077	7.4448	104.6083	1.476	0.0000	0.0000	0
2015/04/20	R204	05/11/2015	6.25	Call	Bond Future	96.9500	0.0970	70.0000	0.0700	(27.798)	0	0	0
2015/04/20	R204	05/11/2015	6.24	Put	Bond Future	3,188.9600	3.1890	3,461.9700	3.4620	8.561	0	0	0
2015/04/20	R204	05/11/2015	6.26	Put	Bond Future	3,136.8700	3.1369	3,408.6200	3.4086	8.663	0	0	0

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2015/04/20	R204	05/11/2015	6.25	Put	Bond Future	3,162.7500	3.1627	3,435.1600	3.4352	8.613	0	0	0
2015/04/20	R204	05/11/2015	6.26	Call	Bond Future	99.8100	0.0998	72.2000	0.0722	(27.663)	0	0	0
2015/04/20	R204	05/11/2015	6.24	Call	Bond Future	94.4200	0.0944	68.0700	0.0681	(27.907)	0	0	0
2015/04/20	R207	07/05/2015			Bond Future	7.3575	101.9093	7.4326	101.6175	1.021	0.0000	0.0000	40,843
2015/04/20	R207	07/05/2015	8.25	Call	Bond Future	3,399.2200	3.3992	3,107.4600	3.1075	(8.583)	0	0	0
2015/04/20	R207	07/05/2015	7.73	Call	Bond Future	1,477.0700	1.4771	1,199.9900	1.2000	(18.759)	0	0	66
2015/04/20	R207	07/05/2015	8.24	Put	Bond Future	0.2600	0.0003	0.2700	0.0003	3.846	0	0	0
2015/04/20	R207	07/05/2015	7.73	Put	Bond Future	40.9500	0.0409	55.6300	0.0556	35.849	0	0	0
2015/04/20	R207	07/05/2015	8.26	Put	Bond Future	0.2000	0.0002	0.2000	0.0002	0.000	0	0	0
2015/04/20	R207	07/05/2015	8.25	Put	Bond Future	0.2300	0.0002	0.2300	0.0002	0.000	0	0	0
2015/04/20	R207	07/05/2015	8.26	Call	Bond Future	3,436.4700	3.4365	3,144.7100	3.1447	(8.490)	0	0	0
2015/04/20	R207	07/05/2015	8.24	Call	Bond Future	3,361.9600	3.3620	3,070.2100	3.0702	(8.678)	0	0	0
2015/04/20	R207	06/08/2015	7.76	Call	Bond Future	1,691.4000	1.6914	1,477.5700	1.4776	(12.642)	0	0	0
2015/04/20	R207	06/08/2015			Bond Future	7.4272	99.8853	7.5079	99.5872	1.087	0.0000	0.0000	100
2015/04/20	R207	06/08/2015	7.74	Call	Bond Future	1,640.5000	1.6405	1,429.7800	1.4298	(12.845)	0	0	0
2015/04/20	R207	06/08/2015	7.75	Call	Bond Future	1,665.9600	1.6660	1,453.6800	1.4537	(12.742)	0	0	0
2015/04/20	R207	06/08/2015	7.46	Call	Bond Future	1,008.1900	1.0082	846.2800	0.8463	(16.059)	0	0	70
2015/04/20	R207	06/08/2015	7.74	Put	Bond Future	491.5400	0.4915	578.9700	0.5790	17.787	0	0	0
2015/04/20	R207	06/08/2015	7.76	Put	Bond Future	469.5300	0.4695	553.8500	0.5538	17.958	0	0	0
2015/04/20	R207	06/08/2015	7.46	Put	Bond Future	886.8800	0.8869	1,023.1200	1.0231	15.362	0	0	0
2015/04/20	R207	06/08/2015	7.75	Put	Bond Future	480.5300	0.4805	566.4000	0.5664	17.870	0	0	0
2015/04/20	R207	05/11/2015	7.76	Call	Bond Future	1,827.1500	1.8272	1,631.6400	1.6316	(10.700)	0	0	0
2015/04/20	R207	05/11/2015			Bond Future	7.4707	101.5294	7.5572	101.2256	1.158	0.0000	0.0000	0
2015/04/20	R207	05/11/2015	7.74	Call	Bond Future	1,782.9000	1.7829	1,589.9000	1.5899	(10.825)	0	0	0
2015/04/20	R207	05/11/2015	7.75	Call	Bond Future	1,804.8200	1.8048	1,610.5600	1.6106	(10.763)	0	0	0
2015/04/20	R207	05/11/2015	7.43	Call	Bond Future	1,169.7600	1.1698	1,018.3700	1.0184	(12.942)	0	0	53
2015/04/20	R207	05/11/2015	7.74	Put	Bond Future	840.7800	0.8408	951.5900	0.9516	13.179	0	0	0
2015/04/20	R207	05/11/2015	7.76	Put	Bond Future	815.4900	0.8155	923.7900	0.9238	13.280	0	0	0
2015/04/20	R207	05/11/2015	7.43	Put	Bond Future	1,313.2200	1.3132	1,465.6400	1.4656	11.607	0	0	0
2015/04/20	R207	05/11/2015	7.75	Put	Bond Future	827.9200	0.8279	937.4700	0.9375	13.232	0	0	0
2015/04/20	R207	04/02/2016	7.49	Put	Bond Future	1,440.2600	1.4403	1,591.2300	1.5912	10.482	0	0	0
2015/04/20	R207	04/02/2016	7.27	Put	Bond Future	1,827.7400	1.8277	2,004.5200	2.0045	9.672	0	0	0
2015/04/20	R207	04/02/2016			Bond Future	7.4974	99.6609	7.5901	99.3523	1.237	0.0000	0.0000	0
2015/04/20	R207	04/02/2016	7.51	Put	Bond Future	1,407.9200	1.4079	1,556.5800	1.5566	10.559	0	0	0
2015/04/20	R207	04/02/2016	7.27	Call	Bond Future	1,065.6900	1.0657	933.8400	0.9338	(12.372)	0	0	43
2015/04/20	R207	04/02/2016	7.50	Call	Bond Future	1,432.6300	1.4326	1,273.8200	1.2738	(11.085)	0	0	0
2015/04/20	R207	04/02/2016	7.51	Call	Bond Future	1,449.8700	1.4499	1,289.9000	1.2899	(11.033)	0	0	0
2015/04/20	R207	04/02/2016	7.49	Call	Bond Future	1,415.5100	1.4155	1,257.8500	1.2578	(11.138)	0	0	0
2015/04/20	R207	04/02/2016	7.50	Put	Bond Future	1,424.0200	1.4240	1,573.8400	1.5738	10.521	0	0	0
2015/04/20	R208	07/05/2015	8.01	Call	Bond Future	2,526.5800	2.5266	2,207.2300	2.2072	(12.640)	0	0	0
2015/04/20	R208	07/05/2015			Bond Future	7.4543	97.4570	7.5244	97.1354	0.940	0.0000	0.0000	56,504
2015/04/20	R208	07/05/2015	7.99	Call	Bond Future	2,439.5100	2.4395	2,120.7600	2.1208	(13.066)	0	0	0
2015/04/20	R208	07/05/2015	8.00	Call	Bond Future	2,483.0300	2.4830	2,163.9600	2.1640	(12.850)	0	0	0
2015/04/20	R208	07/05/2015	7.99	Put	Bond Future	12.6200	0.0126	15.4800	0.0155	22.662	0	0	0
2015/04/20	R208	07/05/2015	8.00	Put	Bond Future	11.5400	0.0115	14.0800	0.0141	22.010	0	0	0
2015/04/20	R208	07/05/2015	8.01	Put	Bond Future	10.5200	0.0105	12.7800	0.0128	21.483	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
2015/04/20	R208	06/08/2015			Bond Future	7.5133		99.0048	7.5876	98.6764	0.989	0.0000	0.0000	0
2015/04/20	R208	06/08/2015	8.00	Call	Bond Future	2,519.0700		2.5191	2,258.0000	2.2580	(10.364)	0	0	0
2015/04/20	R208	06/08/2015	8.85	Call	Bond Future	5,737.2400		5.7372	5,415.1600	5.4152	(5.614)	0	0	0
2015/04/20	R208	06/08/2015	8.01	Call	Bond Future	2,552.5800		2.5526	2,290.1300	2.2901	(10.282)	0	0	0
2015/04/20	R208	06/08/2015	7.99	Call	Bond Future	2,485.7100		2.4857	2,226.0400	2.2260	(10.447)	0	0	0
2015/04/20	R208	06/08/2015	8.01	Put	Bond Future	381.6400		0.3816	447.6300	0.4476	17.291	0	0	0
2015/04/20	R208	06/08/2015	8.00	Put	Bond Future	391.2400		0.3912	458.6100	0.4586	17.220	0	0	0
2015/04/20	R208	06/08/2015	8.85	Put	Bond Future	28.2900		0.0283	34.6500	0.0346	22.481	0	0	198
2015/04/20	R208	06/08/2015	7.99	Put	Bond Future	401.0300		0.4010	469.8000	0.4698	17.148	0	0	0
2015/04/20	R208	05/11/2015			Bond Future	7.5555		97.2335	7.6340	96.8990	1.040	0.0000	0.0000	0
2015/04/20	R208	05/11/2015	8.48	Call	Bond Future	4,174.2200		4.1742	3,887.4000	3.8874	(6.871)	0	0	0
2015/04/20	R208	05/11/2015	7.74	Put	Bond Future	1,142.8300		1.1428	1,274.7000	1.2747	11.539	0	0	0
2015/04/20	R208	05/11/2015	7.75	Call	Bond Future	1,951.5700		1.9516	1,747.4400	1.7474	(10.460)	0	0	0
2015/04/20	R208	05/11/2015	7.76	Call	Bond Future	1,976.9600		1.9770	1,771.3700	1.7714	(10.399)	0	0	0
2015/04/20	R208	05/11/2015	8.48	Put	Bond Future	324.7900		0.3248	372.5200	0.3725	14.696	0	0	2,200
2015/04/20	R208	05/11/2015	7.74	Call	Bond Future	1,926.3600		1.9264	1,723.6800	1.7237	(10.521)	0	0	0
2015/04/20	R208	05/11/2015	7.76	Put	Bond Future	1,108.9700		1.1090	1,237.9300	1.2379	11.629	0	0	0
2015/04/20	R208	05/11/2015	7.75	Put	Bond Future	1,125.8000		1.1258	1,256.2200	1.2562	11.585	0	0	0
2015/04/20	R209	07/05/2015			Bond Future	8.4366		79.4014	8.5366	78.5936	1.185	0.0000	0.0000	21,843
2015/04/20	R209	07/05/2015	8.99	Put	Bond Future	46.9400		0.0469	67.8600	0.0679	44.568	0	0	0
2015/04/20	R209	07/05/2015	7.30	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/04/20	R209	07/05/2015	8.30	Put	Bond Future	1,663.8100		1.6638	2,191.4700	2.1915	31.714	0	0	700
2015/04/20	R209	07/05/2015	9.01	Put	Bond Future	40.7400		0.0407	58.6700	0.0587	44.011	0	0	0
2015/04/20	R209	07/05/2015	8.99	Call	Bond Future	4,364.6400		4.3646	3,577.7600	3.5778	(18.029)	0	0	0
2015/04/20	R209	07/05/2015	9.00	Put	Bond Future	43.7400		0.0437	63.1200	0.0631	44.307	0	0	0
2015/04/20	R209	07/05/2015	9.00	Call	Bond Future	4,436.1100		4.4361	3,647.6900	3.6477	(17.773)	0	0	0
2015/04/20	R209	07/05/2015	7.30	Put	Bond Future	10,139.9400		10.1399	10,947.7200	10.9477	7.966	0	0	0
2015/04/20	R209	07/05/2015	8.30	Call	Bond Future	539.0600		0.5391	258.9200	0.2589	(51.968)	0	0	0
2015/04/20	R209	07/05/2015	9.01	Call	Bond Future	4,507.6700		4.5077	3,717.8000	3.7178	(17.523)	0	0	0
2015/04/20	R209	06/08/2015	8.99	Put	Bond Future	907.5400		0.9075	1,097.6500	1.0977	20.948	0	0	0
2015/04/20	R209	06/08/2015			Bond Future	8.4868		80.6624	8.5896	79.8404	1.212	0.0000	0.0000	0
2015/04/20	R209	06/08/2015	9.01	Put	Bond Future	870.2700		0.8703	1,054.0300	1.0540	21.115	0	0	0
2015/04/20	R209	06/08/2015	9.90	Call	Bond Future	10,323.7300		10.3237	9,526.9000	9.5269	(7.718)	0	0	0
2015/04/20	R209	06/08/2015	9.00	Call	Bond Future	4,863.7200		4.8637	4,228.6300	4.2286	(13.058)	0	0	0
2015/04/20	R209	06/08/2015	9.01	Call	Bond Future	4,919.6300		4.9196	4,281.3800	4.2814	(12.974)	0	0	0
2015/04/20	R209	06/08/2015	9.00	Put	Bond Future	888.7400		0.8887	1,075.6600	1.0757	21.032	0	0	0
2015/04/20	R209	06/08/2015	8.99	Call	Bond Future	4,808.0300		4.8080	4,176.1300	4.1761	(13.143)	0	0	0
2015/04/20	R209	06/08/2015	9.90	Put	Bond Future	86.6800		0.0867	111.8600	0.1119	29.049	0	0	2,914
2015/04/20	R209	05/11/2015	7.99	Put	Bond Future	5,919.4800		5.9195	6,497.2100	6.4972	9.760	0	0	0
2015/04/20	R209	05/11/2015			Bond Future	8.5283		78.8413	8.6339	78.0052	1.238	0.0000	0.0000	0
2015/04/20	R209	05/11/2015	8.01	Put	Bond Future	5,796.1500		5.7962	6,367.4400	6.3674	9.856	0	0	0
2015/04/20	R209	05/11/2015	7.99	Call	Bond Future	1,439.8800		1.4399	1,181.5000	1.1815	(17.945)	0	0	0
2015/04/20	R209	05/11/2015	8.00	Put	Bond Future	5,857.7100		5.8577	6,432.2200	6.4322	9.808	0	0	0
2015/04/20	R209	05/11/2015	8.00	Call	Bond Future	1,464.7800		1.4648	1,203.1800	1.2032	(17.859)	0	0	0
2015/04/20	R209	05/11/2015	8.01	Call	Bond Future	1,489.7500		1.4897	1,224.9300	1.2249	(17.776)	0	0	0
2015/04/20	R210	07/05/2015			Bond Future	178.6575		178.6575	178.2277	178.2277	(0.241)	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
2015/04/20	R210	07/05/2015	177.00	Call	Bond Future	1,657.5100		1.6575	1,227.7400	1.2277	(25.929)	0	0	0
2015/04/20	R210	07/05/2015	176.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R210	07/05/2015	177.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R210	07/05/2015	177.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R210	07/05/2015	177.01	Call	Bond Future	1,647.5100		1.6475	1,217.7400	1.2177	(26.086)	0	0	0
2015/04/20	R210	07/05/2015	176.99	Call	Bond Future	1,667.5100		1.6675	1,237.7400	1.2377	(25.773)	0	0	0
2015/04/20	R210	06/08/2015	179.01	Call	Bond Future	2,499.7100		2.4997	2,060.1600	2.0602	(17.584)	0	0	0
2015/04/20	R210	06/08/2015			Bond Future	181.5097		181.5097	181.0702	181.0702	(0.242)	0.0000	0.0000	18
2015/04/20	R210	06/08/2015	178.99	Call	Bond Future	2,519.7100		2.5197	2,080.1600	2.0802	(17.444)	0	0	0
2015/04/20	R210	06/08/2015	179.00	Call	Bond Future	2,509.7100		2.5097	2,070.1600	2.0702	(17.514)	0	0	0
2015/04/20	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R211	07/05/2015	134.99	Put	Bond Future	3,650.5500		3.6506	3,676.2700	3.6763	0.705	0	0	0
2015/04/20	R211	07/05/2015			Bond Future	131.3394		131.3394	131.3137	131.3137	(0.020)	0.0000	0.0000	1,120
2015/04/20	R211	07/05/2015	135.01	Put	Bond Future	3,670.5500		3.6706	3,696.2700	3.6963	0.701	0	0	0
2015/04/20	R211	07/05/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R211	07/05/2015	135.00	Put	Bond Future	3,660.5500		3.6606	3,686.2700	3.6863	0.703	0	0	0
2015/04/20	R211	07/05/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R211	07/05/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R211	06/08/2015			Bond Future	131.8190		131.8190	131.7906	131.7906	(0.022)	0.0000	0.0000	0
2015/04/20	R211	06/08/2015	134.99	Put	Bond Future	3,170.9600		3.1710	3,199.3600	3.1994	0.896	0	0	0
2015/04/20	R211	06/08/2015	135.01	Put	Bond Future	3,190.9600		3.1910	3,219.3600	3.2194	0.890	0	0	0
2015/04/20	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R211	06/08/2015	135.00	Put	Bond Future	3,180.9600		3.1810	3,209.3600	3.2094	0.893	0	0	0
2015/04/20	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R212	07/05/2015			Bond Future	138.7582		138.7582	138.7322	138.7322	(0.019)	0.0000	0.0000	1,145
2015/04/20	R212	07/05/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R212	07/05/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R212	07/05/2015	140.99	Put	Bond Future	2,231.7600		2.2318	2,257.8300	2.2578	1.168	0	0	0
2015/04/20	R212	07/05/2015	141.01	Put	Bond Future	2,251.7600		2.2518	2,277.8300	2.2778	1.158	0	0	0
2015/04/20	R212	07/05/2015	141.00	Put	Bond Future	2,241.7600		2.2418	2,267.8300	2.2678	1.163	0	0	0
2015/04/20	R212	06/08/2015	141.01	Put	Bond Future	1,811.6300		1.8116	1,840.5000	1.8405	1.594	0	0	0
2015/04/20	R212	06/08/2015			Bond Future	139.1984		139.1984	139.1695	139.1695	(0.021)	0.0000	0.0000	7
2015/04/20	R212	06/08/2015	141.00	Put	Bond Future	1,801.6300		1.8016	1,830.5000	1.8305	1.602	0	0	0
2015/04/20	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R212	06/08/2015	140.99	Put	Bond Future	1,791.6300		1.7916	1,820.5000	1.8205	1.611	0	0	0
2015/04/20	R213	07/05/2015	8.74	Call	Bond Future	3,314.2200		3.3142	2,608.1300	2.6081	(21.305)	0	0	0
2015/04/20	R213	07/05/2015	8.75	Put	Bond Future	100.0100		0.1000	144.1000	0.1441	44.086	0	0	0
2015/04/20	R213	07/05/2015			Bond Future	8.3275		89.8217	8.4225	89.0685	1.140	0.0000	0.0000	16,799
2015/04/20	R213	07/05/2015	8.75	Call	Bond Future	3,383.1100		3.3831	2,673.9200	2.6739	(20.963)	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
2015/04/20	R213	07/05/2015	8.76	Call	Bond Future	3,452.2700	3.4523	2,740.1500	2.7401	(20.628)	0	0	0
2015/04/20	R213	07/05/2015	8.74	Put	Bond Future	106.8200	0.1068	154.0100	0.1540	44.177	0	0	0
2015/04/20	R213	07/05/2015	8.76	Put	Bond Future	93.5700	0.0936	134.7300	0.1347	43.988	0	0	0
2015/04/20	R213	06/08/2015			Bond Future	8.3812	91.2483	8.4792	90.4815	1.169	0.0000	0.0000	403
2015/04/20	R213	06/08/2015	8.49	Put	Bond Future	1,858.5300	1.8585	2,176.6800	2.1767	17.118	0	0	0
2015/04/20	R213	06/08/2015	8.51	Put	Bond Future	1,791.5200	1.7915	2,101.3500	2.1013	17.294	0	0	0
2015/04/20	R213	06/08/2015	8.49	Call	Bond Future	2,708.9200	2.7089	2,260.2200	2.2602	(16.564)	0	0	0
2015/04/20	R213	06/08/2015	8.50	Put	Bond Future	1,824.7900	1.8248	2,138.7800	2.1388	17.207	0	0	0
2015/04/20	R213	06/08/2015	8.50	Call	Bond Future	2,752.7900	2.7528	2,299.9300	2.2999	(16.451)	0	0	0
2015/04/20	R213	06/08/2015	8.51	Call	Bond Future	2,797.0300	2.7970	2,340.0100	2.3400	(16.339)	0	0	0
2015/04/20	R213	05/11/2015	7.76	Call	Bond Future	1,066.4200	1.0664	866.9800	0.8670	(18.702)	0	0	0
2015/04/20	R213	05/11/2015			Bond Future	8.4276	89.2048	8.5286	88.4247	1.198	0.0000	0.0000	0
2015/04/20	R213	05/11/2015	7.74	Call	Bond Future	1,026.8600	1.0269	833.0100	0.8330	(18.878)	0	0	0
2015/04/20	R213	05/11/2015	7.75	Call	Bond Future	1,046.4000	1.0464	849.7800	0.8498	(18.790)	0	0	0
2015/04/20	R213	05/11/2015	7.74	Put	Bond Future	6,609.0500	6.6090	7,195.3000	7.1953	8.870	0	0	0
2015/04/20	R213	05/11/2015	7.76	Put	Bond Future	6,479.3800	6.4794	7,060.0400	7.0600	8.962	0	0	0
2015/04/20	R213	05/11/2015	7.75	Put	Bond Future	6,543.9200	6.5439	7,127.4000	7.1274	8.916	0	0	0
2015/04/20	R214	07/05/2015			Bond Future	8.4761	80.6974	8.5761	79.8387	1.180	0.0000	0.0000	15,271
2015/04/20	R214	07/05/2015	9.15	Call	Bond Future	5,531.1700	5.5312	4,681.6000	4.6816	(15.360)	0	0	0
2015/04/20	R214	07/05/2015	9.16	Call	Bond Future	5,606.4800	5.6065	4,756.1700	4.7562	(15.167)	0	0	0
2015/04/20	R214	07/05/2015	9.14	Put	Bond Future	25.1600	0.0252	35.0700	0.0351	39.388	0	0	0
2015/04/20	R214	07/05/2015	9.16	Put	Bond Future	21.7000	0.0217	30.0700	0.0301	38.571	0	0	0
2015/04/20	R214	07/05/2015	9.15	Put	Bond Future	23.3700	0.0234	32.4800	0.0325	38.982	0	0	0
2015/04/20	R214	07/05/2015	9.14	Call	Bond Future	5,455.8500	5.4559	4,607.0800	4.6071	(15.557)	0	0	0
2015/04/20	R214	06/08/2015	8.76	Put	Bond Future	1,679.8200	1.6798	1,985.7500	1.9857	18.212	0	0	0
2015/04/20	R214	06/08/2015			Bond Future	8.5238	81.9790	8.6266	81.1052	1.206	0.0000	0.0000	7,892
2015/04/20	R214	06/08/2015	8.75	Put	Bond Future	1,711.0600	1.7111	2,021.2500	2.0213	18.129	0	0	0
2015/04/20	R214	06/08/2015	8.74	Call	Bond Future	3,562.8100	3.5628	3,003.5200	3.0035	(15.698)	0	0	0
2015/04/20	R214	06/08/2015	8.75	Call	Bond Future	3,613.4600	3.6135	3,049.8700	3.0499	(15.597)	0	0	0
2015/04/20	R214	06/08/2015	8.76	Call	Bond Future	3,664.6000	3.6646	3,096.7500	3.0968	(15.496)	0	0	0
2015/04/20	R214	06/08/2015	8.74	Put	Bond Future	1,742.9200	1.7429	2,057.4100	2.0574	18.044	0	0	0
2015/04/20	R214	05/11/2015			Bond Future	8.5650	80.0363	8.6705	79.1475	1.232	0.0000	0.0000	0
2015/04/20	R214	05/11/2015	7.99	Put	Bond Future	6,592.5700	6.5926	7,218.0000	7.2180	9.487	0	0	0
2015/04/20	R214	05/11/2015	8.00	Put	Bond Future	6,523.9800	6.5240	7,146.0300	7.1460	9.535	0	0	0
2015/04/20	R214	05/11/2015	8.01	Put	Bond Future	6,455.8500	6.4559	7,074.5100	7.0745	9.583	0	0	0
2015/04/20	R214	05/11/2015	7.99	Call	Bond Future	1,448.9500	1.4490	1,185.6200	1.1856	(18.174)	0	0	0
2015/04/20	R214	05/11/2015	8.00	Call	Bond Future	1,474.3400	1.4743	1,207.6300	1.2076	(18.090)	0	0	0
2015/04/20	R214	05/11/2015	8.01	Call	Bond Future	1,500.0200	1.5000	1,229.9200	1.2299	(18.006)	0	0	0
2015/04/20	R214	04/02/2016			Bond Future	8.6013	81.4347	8.7095	80.5309	1.258	0.0000	0.0000	4,320
2015/04/20	R214	04/02/2016	7.99	Put	Bond Future	7,383.8500	7.3838	7,995.6200	7.9956	8.285	0	0	0
2015/04/20	R214	04/02/2016	8.00	Call	Bond Future	1,971.9800	1.9720	1,676.9200	1.6769	(14.963)	0	0	0
2015/04/20	R214	04/02/2016	8.01	Call	Bond Future	1,999.7000	1.9997	1,701.6700	1.7017	(14.904)	0	0	0
2015/04/20	R214	04/02/2016	7.99	Call	Bond Future	1,944.4900	1.9445	1,652.3900	1.6524	(15.022)	0	0	0
2015/04/20	R214	04/02/2016	8.01	Put	Bond Future	7,251.7300	7.2517	7,857.5700	7.8576	8.354	0	0	0
2015/04/20	R214	04/02/2016	8.00	Put	Bond Future	7,317.5900	7.3176	7,926.4000	7.9264	8.320	0	0	0
2015/04/20	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
2015/04/20	R248	07/05/2015			Bond Future	8.5263	104.1678	8.6313	103.0025	1.232	0.0000	0.0000	34,224
2015/04/20	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R248	07/05/2015	9.26	Call	Bond Future	7,680.5400	7.6805	6,515.2400	6.5152	(15.172)	0	0	0
2015/04/20	R248	07/05/2015	9.24	Call	Bond Future	7,484.7400	7.4847	6,319.4400	6.3194	(15.569)	0	0	0
2015/04/20	R248	07/05/2015	9.25	Call	Bond Future	7,582.7300	7.5827	6,417.4300	6.4174	(15.368)	0	0	0
2015/04/20	R248	06/08/2015	8.76	Call	Bond Future	2,014.9100	2.0149	829.2600	0.8293	(58.844)	0	0	0
2015/04/20	R248	06/08/2015			Bond Future	8.5750	105.8223	8.6831	104.6366	1.260	0.0000	0.0000	1,545
2015/04/20	R248	06/08/2015	8.74	Call	Bond Future	1,800.3900	1.8004	614.7400	0.6147	(65.855)	0	0	0
2015/04/20	R248	06/08/2015	8.75	Call	Bond Future	1,907.7500	1.9078	722.1000	0.7221	(62.149)	0	0	0
2015/04/20	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R248	05/11/2015	8.01	Put	Bond Future	7,070.9700	7.0710	8,276.8400	8.2768	17.054	0	0	0
2015/04/20	R248	05/11/2015			Bond Future	8.6174	103.1325	8.7283	101.9266	1.288	0.0000	0.0000	0
2015/04/20	R248	05/11/2015	8.00	Put	Bond Future	7,194.4300	7.1944	8,400.3000	8.4003	16.761	0	0	0
2015/04/20	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/20	R248	05/11/2015	7.99	Put	Bond Future	7,318.1400	7.3181	8,524.0100	8.5240	16.478	0	0	0

Total

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