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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/04/2015 TO 22/04/2015

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
2015/04/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	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
2015/04/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2025	07/05/2015			Bond Future	120.4724	120.4724	120.4896	120.4896	0.014	0.0000	0.0000	16
2015/04/22	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2025	07/05/2015	120.99	Put	Bond Future	517.5900	0.5176	500.4300	0.5004	(3.315)	0	0	0
2015/04/22	2025	07/05/2015	121.01	Put	Bond Future	537.5900	0.5376	520.4300	0.5204	(3.192)	0	0	0
2015/04/22	2025	07/05/2015	121.00	Put	Bond Future	527.5900	0.5276	510.4300	0.5104	(3.253)	0	0	0
2015/04/22	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2025	06/08/2015			Bond Future	121.2277	121.2277	121.2431	121.2431	0.013	0.0000	0.0000	0
2015/04/22	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2025	06/08/2015	120.99	Call	Bond Future	237.6700	0.2377	253.1400	0.2531	6.509	0	0	0
2015/04/22	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2025	06/08/2015	121.00	Call	Bond Future	227.6700	0.2277	243.1400	0.2431	6.795	0	0	0
2015/04/22	2025	06/08/2015	121.01	Call	Bond Future	217.6700	0.2177	233.1400	0.2331	7.107	0	0	0
2015/04/22	2030	07/05/2015			Bond Future	8.3732	99.0872	8.4506	98.4558	0.925	0.0000	0.0000	7,020
2015/04/22	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2030	07/05/2015	8.74	Call	Bond Future	2,939.7500	2.9398	2,308.3400	2.3083	(21.478)	0	0	0
2015/04/22	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2030	07/05/2015	8.75	Call	Bond Future	3,018.1200	3.0181	2,386.7100	2.3867	(20.921)	0	0	0
2015/04/22	2030	07/05/2015	8.76	Call	Bond Future	3,096.3900	3.0964	2,464.9800	2.4650	(20.392)	0	0	0
2015/04/22	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2030	06/08/2015			Bond Future	8.4361	96.6502	8.5163	96.0070	0.951	0.0000	0.0000	400
2015/04/22	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2030	06/08/2015	7.74	Put	Bond Future	5,845.5500	5.8455	6,488.7300	6.4887	11.003	0	0	0
2015/04/22	2030	06/08/2015	7.76	Put	Bond Future	5,670.8100	5.6708	6,313.9900	6.3140	11.342	0	0	0
2015/04/22	2030	06/08/2015	7.75	Put	Bond Future	5,758.1300	5.7581	6,401.3100	6.4013	11.170	0	0	0
2015/04/22	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	347.6900	0.3477	100.000	0	0	0
2015/04/22	2032	07/05/2015			Bond Future	8.4774	98.9098	8.5500	98.2767	0.856	0.0000	0.0000	126
2015/04/22	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	435.0000	0.4350	100.000	0	0	0
2015/04/22	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	522.4300	0.5224	100.000	0	0	0
2015/04/22	2032	07/05/2015	8.50	Call	Bond Future	198.1000	0.1981	0.0000	0.0000	(100.000)	0	0	0
2015/04/22	2032	07/05/2015	8.51	Call	Bond Future	285.4100	0.2854	0.0000	0.0000	(100.000)	0	0	0
2015/04/22	2032	07/05/2015	8.49	Call	Bond Future	110.6700	0.1107	0.0000	0.0000	(100.000)	0	0	0
2015/04/22	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2032	06/08/2015			Bond Future	8.5370	100.4782	8.6121	99.8333	0.879	0.0000	0.0000	0
2015/04/22	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/04/22	2032	06/08/2015	8.50	Put	Bond Future	320.7000	0.3207	965.6300	0.9656	201.101	0	0	0
2015/04/22	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2032	06/08/2015	8.49	Put	Bond Future	407.5400	0.4075	1,052.4700	1.0525	158.249	0	0	0
2015/04/22	2032	06/08/2015	8.51	Put	Bond Future	233.9700	0.2340	878.9000	0.8789	275.646	0	0	0
2015/04/22	2032	05/11/2015			Bond Future	8.5870	97.9743	8.6645	97.3169	0.903	0.0000	0.0000	0
2015/04/22	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2032	05/11/2015	7.99	Put	Bond Future	5,288.7200	5.2887	5,946.1400	5.9461	12.431	0	0	0
2015/04/22	2032	05/11/2015	8.01	Put	Bond Future	5,104.8800	5.1049	5,762.3000	5.7623	12.878	0	0	0
2015/04/22	2032	05/11/2015	8.00	Put	Bond Future	5,196.7400	5.1967	5,854.1600	5.8542	12.651	0	0	0
2015/04/22	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2037	07/05/2015			Bond Future	8.5824	101.5438	8.6500	100.8910	0.787	0.0000	0.0000	32,001
2015/04/22	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2037	07/05/2015	9.01	Call	Bond Future	4,021.0700	4.0211	3,368.3200	3.3683	(16.233)	0	0	0
2015/04/22	2037	07/05/2015	8.99	Call	Bond Future	3,838.7400	3.8387	3,185.9900	3.1860	(17.004)	0	0	0
2015/04/22	2037	07/05/2015	9.00	Call	Bond Future	3,929.9700	3.9300	3,277.2200	3.2772	(16.610)	0	0	0
2015/04/22	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2037	06/08/2015			Bond Future	8.6421	98.8952	8.7118	98.2302	0.807	0.0000	0.0000	1,954
2015/04/22	2037	06/08/2015	8.75	Call	Bond Future	1,026.2600	1.0263	361.2700	0.3613	(64.797)	0	0	0
2015/04/22	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2037	06/08/2015	8.76	Call	Bond Future	1,120.4900	1.1205	455.5000	0.4555	(59.348)	0	0	0
2015/04/22	2037	06/08/2015	8.74	Call	Bond Future	931.8900	0.9319	266.9000	0.2669	(71.359)	0	0	0
2015/04/22	2037	05/11/2015	7.99	Put	Bond Future	6,986.0400	6.9860	7,663.8300	7.6638	9.702	0	0	0
2015/04/22	2037	05/11/2015	8.01	Put	Bond Future	6,775.4500	6.7754	7,453.2400	7.4532	10.004	0	0	0
2015/04/22	2037	05/11/2015			Bond Future	8.6884	100.5220	8.7602	99.8442	0.827	0.0000	0.0000	0
2015/04/22	2037	05/11/2015	8.00	Put	Bond Future	6,880.6600	6.8807	7,558.4500	7.5585	9.851	0	0	0
2015/04/22	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2038	07/05/2015			Bond Future	131.0557	131.0557	131.1959	131.1959	0.107	0.0000	0.0000	3,303
2015/04/22	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2038	07/05/2015	126.99	Call	Bond Future	4,065.6600	4.0657	4,205.8600	4.2059	3.448	0	0	0
2015/04/22	2038	07/05/2015	127.00	Call	Bond Future	4,055.6600	4.0557	4,195.8600	4.1959	3.457	0	0	0
2015/04/22	2038	07/05/2015	127.01	Call	Bond Future	4,045.6600	4.0457	4,185.8600	4.1859	3.465	0	0	0
2015/04/22	2038	06/08/2015	128.01	Call	Bond Future	3,823.9000	3.8239	3,964.2800	3.9643	3.671	0	0	0
2015/04/22	2038	06/08/2015			Bond Future	131.8339	131.8339	131.9743	131.9743	0.106	0.0000	0.0000	33
2015/04/22	2038	06/08/2015	127.99	Call	Bond Future	3,843.9000	3.8439	3,984.2800	3.9843	3.652	0	0	0
2015/04/22	2038	06/08/2015	128.00	Call	Bond Future	3,833.9000	3.8339	3,974.2800	3.9743	3.662	0	0	0
2015/04/22	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	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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2015/04/22	2044	07/05/2015			Bond Future	8.6519	103.4528	8.7145	102.7902	0.724	0.0000	0.0000	9,526
2015/04/22	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2044	07/05/2015	9.01	Call	Bond Future	3,691.4200	3.6914	3,028.7400	3.0287	(17.952)	0	0	0
2015/04/22	2044	07/05/2015	8.99	Call	Bond Future	3,491.3400	3.4913	2,828.6600	2.8287	(18.981)	0	0	0
2015/04/22	2044	07/05/2015	9.00	Call	Bond Future	3,591.4600	3.5915	2,928.7800	2.9288	(18.452)	0	0	0
2015/04/22	2044	06/08/2015	8.76	Call	Bond Future	533.8600	0.5339	0.0000	0.0000	(100.000)	0	0	0
2015/04/22	2044	06/08/2015			Bond Future	8.7090	100.7093	8.7736	100.0343	0.742	0.0000	0.0000	650
2015/04/22	2044	06/08/2015	8.74	Call	Bond Future	325.2400	0.3252	0.0000	0.0000	(100.000)	0	0	0
2015/04/22	2044	06/08/2015	8.75	Call	Bond Future	429.6400	0.4296	0.0000	0.0000	(100.000)	0	0	0
2015/04/22	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	349.7500	0.3498	100.000	0	0	0
2015/04/22	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	141.1300	0.1411	100.000	0	0	0
2015/04/22	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	245.3500	0.2454	100.000	0	0	0
2015/04/22	2044	05/11/2015			Bond Future	8.7535	102.3659	8.8200	101.6778	0.760	0.0000	0.0000	0
2015/04/22	2044	05/11/2015	8.24	Put	Bond Future	5,593.1200	5.5931	6,281.1700	6.2812	12.302	0	0	0
2015/04/22	2044	05/11/2015	8.26	Put	Bond Future	5,365.5600	5.3656	6,053.6100	6.0536	12.823	0	0	0
2015/04/22	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2044	05/11/2015	8.25	Put	Bond Future	5,479.2300	5.4792	6,167.2800	6.1673	12.557	0	0	0
2015/04/22	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2046	07/05/2015			Bond Future	130.6488	130.6488	130.8471	130.8471	0.152	0.0000	0.0000	5,889
2015/04/22	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2046	07/05/2015	126.99	Call	Bond Future	3,658.8000	3.6588	3,857.0700	3.8571	5.419	0	0	0
2015/04/22	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2046	07/05/2015	127.00	Call	Bond Future	3,648.8000	3.6488	3,847.0700	3.8471	5.434	0	0	0
2015/04/22	2046	07/05/2015	127.01	Call	Bond Future	3,638.8000	3.6388	3,837.0700	3.8371	5.449	0	0	0
2015/04/22	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2046	06/08/2015			Bond Future	132.7314	132.7314	132.9308	132.9308	0.150	0.0000	0.0000	0
2015/04/22	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2046	06/08/2015	129.01	Call	Bond Future	3,721.4400	3.7214	3,920.7900	3.9208	5.357	0	0	0
2015/04/22	2046	06/08/2015	128.99	Call	Bond Future	3,741.4400	3.7414	3,940.7900	3.9408	5.328	0	0	0
2015/04/22	2046	06/08/2015	129.00	Call	Bond Future	3,731.4400	3.7314	3,930.7900	3.9308	5.342	0	0	0
2015/04/22	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2050	07/05/2015			Bond Future	141.1746	141.1746	141.4218	141.4218	0.175	0.0000	0.0000	3,272
2015/04/22	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2050	07/05/2015	135.01	Call	Bond Future	6,164.5800	6.1646	6,411.7600	6.4118	4.010	0	0	0
2015/04/22	2050	07/05/2015	134.99	Call	Bond Future	6,184.5800	6.1846	6,431.7600	6.4318	3.997	0	0	0
2015/04/22	2050	07/05/2015	135.00	Call	Bond Future	6,174.5800	6.1746	6,421.7600	6.4218	4.003	0	0	0
2015/04/22	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2050	06/08/2015			Bond Future	141.9666	141.9666	142.2150	142.2150	0.175	0.0000	0.0000	0
2015/04/22	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	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
2015/04/22	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	2050	06/08/2015	137.01	Call	Bond Future	4,956.5800	4.9566	5,204.9700	5.2050	5.011	0	0	0
2015/04/22	2050	06/08/2015	136.99	Call	Bond Future	4,976.5800	4.9766	5,224.9700	5.2250	4.991	0	0	0
2015/04/22	2050	06/08/2015	137.00	Call	Bond Future	4,966.5800	4.9666	5,214.9700	5.2150	5.001	0	0	0
2015/04/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	AL12	07/05/2015			Index Future	548.8720	548.8720	545.2180	545.2180	(0.666)	0.0000	0.0000	0
2015/04/22	AL37	07/05/2015			Index Future	455.0490	455.0490	453.8990	453.8990	(0.253)	0.0000	0.0000	122
2015/04/22	AL37	06/08/2015			Index Future	462.1840	462.1840	461.0120	461.0120	(0.254)	0.0000	0.0000	0
2015/04/22	AL7T	07/05/2015			Index Future	540.2380	540.2380	537.7950	537.7950	(0.452)	0.0000	0.0000	3
2015/04/22	AL7T	06/08/2015			Index Future	548.7090	548.7090	546.2230	546.2230	(0.453)	0.0000	0.0000	0
2015/04/22	ALBI	07/05/2015			Index Future	493.0730	493.0730	490.8550	490.8550	(0.450)	0.0000	0.0000	574
2015/04/22	ALBI	06/08/2015			Index Future	500.8040	500.8040	498.5480	498.5480	(0.450)	0.0000	0.0000	10
2015/04/22	ALBI	05/11/2015			Index Future	509.1160	509.1160	506.8190	506.8190	(0.451)	0.0000	0.0000	0
2015/04/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	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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2015/04/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/04/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/22	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	EL28	07/05/2015			Bond Future	124.7394	124.7394	124.6532	124.6532	(0.069)	0.0000	0.0000	0
2015/04/22	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	EL28	07/05/2015	124.99	Put	Bond Future	250.5600	0.2506	336.8100	0.3368	34.423	0	0	0
2015/04/22	EL28	07/05/2015	125.01	Put	Bond Future	270.5600	0.2706	356.8100	0.3568	31.878	0	0	0
2015/04/22	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	EL28	07/05/2015	125.00	Put	Bond Future	260.5600	0.2606	346.8100	0.3468	33.102	0	0	0
2015/04/22	EL28	06/08/2015	125.00	Call	Bond Future	1,727.8300	1.7278	1,638.0900	1.6381	(5.194)	0	0	0
2015/04/22	EL28	06/08/2015			Bond Future	126.7278	126.7278	126.6381	126.6381	(0.071)	0.0000	0.0000	0
2015/04/22	EL28	06/08/2015	125.01	Call	Bond Future	1,717.8300	1.7178	1,628.0900	1.6281	(5.224)	0	0	0
2015/04/22	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	EL28	06/08/2015	124.99	Call	Bond Future	1,737.8300	1.7378	1,648.0900	1.6481	(5.164)	0	0	0
2015/04/22	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	ES33	07/05/2015			Bond Future	9.5125	83.8543	9.5789	83.3611	0.698	0.0000	0.0000	6,576
2015/04/22	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	ES33	07/05/2015	9.76	Call	Bond Future	1,814.9000	1.8149	1,321.7100	1.3217	(27.174)	0	0	0
2015/04/22	ES33	07/05/2015	9.74	Call	Bond Future	1,670.5100	1.6705	1,177.3200	1.1773	(29.523)	0	0	0
2015/04/22	ES33	07/05/2015	9.75	Call	Bond Future	1,742.7500	1.7428	1,249.5600	1.2496	(28.300)	0	0	0
2015/04/22	ES33	06/08/2015			Bond Future	9.5993	85.1840	9.6681	84.6815	0.717	0.0000	0.0000	0
2015/04/22	ES33	06/08/2015	9.59	Put	Bond Future	68.5300	0.0685	571.0700	0.5711	733.314	0	0	0
2015/04/22	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	424.2700	0.4243	100.000	0	0	0
2015/04/22	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	497.6200	0.4976	100.000	0	0	0
2015/04/22	ES33	06/08/2015	9.61	Call	Bond Future	78.2700	0.0783	0.0000	0.0000	(100.000)	0	0	0
2015/04/22	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	ES33	06/08/2015	9.60	Call	Bond Future	4.9200	0.0049	0.0000	0.0000	(100.000)	0	0	0
2015/04/22	ES33	05/11/2015	9.00	Put	Bond Future	5,136.9400	5.1369	5,649.3400	5.6493	9.975	0	0	0
2015/04/22	ES33	05/11/2015			Bond Future	9.6780	82.7964	9.7492	82.2840	0.735	0.0000	0.0000	0
2015/04/22	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	ES33	05/11/2015	8.99	Put	Bond Future	5,216.2700	5.2163	5,728.6700	5.7287	9.823	0	0	0
2015/04/22	ES33	05/11/2015	9.01	Put	Bond Future	5,057.7100	5.0577	5,570.1100	5.5701	10.131	0	0	0
2015/04/22	GOVI	07/05/2015	449.99	Call	GOVI	393,820.0000	39.3820	372,750.0000	37.2750	(5.350)	0	0	0
2015/04/22	GOVI	07/05/2015			GOVI	489.3720	489.3720	487.2650	487.2650	(0.431)	0.0000	0.0000	497
2015/04/22	GOVI	07/05/2015	450.00	Call	GOVI	393,720.0000	39.3720	372,650.0000	37.2650	(5.352)	0	0	0
2015/04/22	GOVI	07/05/2015	450.01	Call	GOVI	393,620.0000	39.3620	372,550.0000	37.2550	(5.353)	0	0	0
2015/04/22	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	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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2015/04/22	GOVI	06/08/2015			GOVI	497.0450	497.0450	494.9020	494.9020	(0.431)	0.0000	0.0000	29
2015/04/22	GOVI	06/08/2015	499.99	Put	GOVI	29,450.0000	2.9450	50,880.0000	5.0880	72.767	0	0	0
2015/04/22	GOVI	06/08/2015	500.01	Put	GOVI	29,650.0000	2.9650	51,080.0000	5.1080	72.277	0	0	0
2015/04/22	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	GOVI	06/08/2015	500.00	Put	GOVI	29,550.0000	2.9550	50,980.0000	5.0980	72.521	0	0	0
2015/04/22	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	GOVI	05/11/2015			GOVI	505.2950	505.2950	503.1120	503.1120	(0.432)	0.0000	0.0000	0
2015/04/22	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	GOVI	05/11/2015	529.99	Put	GOVI	246,950.0000	24.6950	268,780.0000	26.8780	8.840	0	0	0
2015/04/22	GOVI	05/11/2015	530.01	Put	GOVI	247,150.0000	24.7150	268,980.0000	26.8980	8.833	0	0	0
2015/04/22	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	GOVI	05/11/2015	530.00	Put	GOVI	247,050.0000	24.7050	268,880.0000	26.8880	8.836	0	0	0
2015/04/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/22	IGOV	07/05/2015			Index Future	229.7050	229.7050	229.8560	229.8560	0.066	0.0000	0.0000	996
2015/04/22	IGOV	06/08/2015			Index Future	233.3250	233.3250	233.4770	233.4770	0.065	0.0000	0.0000	98
2015/04/22	IGOV	05/11/2015			Index Future	237.2160	237.2160	237.3690	237.3690	0.064	0.0000	0.0000	0
2015/04/22	ILBI	07/05/2015			Index Future	621.9810	621.9810	622.1340	622.1340	0.025	0.0000	0.0000	0
2015/04/22	ILBI	06/08/2015			Index Future	632.0330	632.0330	632.1860	632.1860	0.024	0.0000	0.0000	159
2015/04/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/22	JBAF	20/05/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2015/04/22	JBAF	17/06/2015			Jibar Tradeable Future	6.2300	93.7700	6.2100	93.7900	(0.321)	0.0000	0.0000	5,000
2015/04/22	JBAF	15/07/2015			Jibar Tradeable Future	6.2700	93.7300	6.2400	93.7600	(0.478)	0.0000	0.0000	0
2015/04/22	JBAF	19/08/2015			Jibar Tradeable Future	6.3900	93.6100	6.3500	93.6500	(0.626)	0.0000	0.0000	0
2015/04/22	JBAF	16/09/2015			Jibar Tradeable Future	6.4300	93.5700	6.4000	93.6000	(0.467)	0.0000	0.0000	0
2015/04/22	JBAF	21/10/2015			Jibar Tradeable Future	6.5700	93.4300	6.5300	93.4700	(0.609)	0.0000	0.0000	0
2015/04/22	JBAF	15/12/2015			Jibar Tradeable Future	6.7300	93.2700	6.6900	93.3100	(0.594)	0.0000	0.0000	0
2015/04/22	JBAF	16/03/2016			Jibar Tradeable Future	6.9500	93.0500	6.8900	93.1100	(0.863)	0.0000	0.0000	0
2015/04/22	JBAF	15/06/2016			Jibar Tradeable Future	7.1600	92.8400	7.1000	92.9000	(0.838)	0.0000	0.0000	0
2015/04/22	JBAF	21/09/2016			Jibar Tradeable Future	7.3300	92.6700	7.2700	92.7300	(0.819)	0.0000	0.0000	0
2015/04/22	JBAF	21/12/2016			Jibar Tradeable Future	7.4700	92.5300	7.4100	92.5900	(0.803)	0.0000	0.0000	0
2015/04/22	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.5300	92.4700	(0.921)	0.0000	0.0000	0

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2015/04/22	R023	07/05/2015	8.14	Call	Bond Future	2,273.5100		2.2735	1,916.1100	1.9161	(15.720)	0	0	0
2015/04/22	R023	07/05/2015	8.15	Put	Bond Future	36.5800		0.0366	66.6000	0.0666	82.067	0	0	0
2015/04/22	R023	07/05/2015			Bond Future	7.7478		101.5324	7.8154	101.1427	0.873	0.0000	0.0000	14,264
2015/04/22	R023	07/05/2015	8.15	Call	Bond Future	2,326.3000		2.3263	1,966.7200	1.9667	(15.457)	0	0	0
2015/04/22	R023	07/05/2015	8.16	Call	Bond Future	2,379.3100		2.3793	2,017.6600	2.0177	(15.200)	0	0	0
2015/04/22	R023	07/05/2015	8.14	Put	Bond Future	39.9100		0.0399	72.1100	0.0721	80.682	0	0	0
2015/04/22	R023	07/05/2015	8.16	Put	Bond Future	33.5000		0.0335	61.4500	0.0614	83.433	0	0	0
2015/04/22	R023	06/08/2015	9.07	Put	Bond Future	46.5100		0.0465	78.5300	0.0785	68.845	0	0	911
2015/04/22	R023	06/08/2015	8.24	Call	Bond Future	2,950.9700		2.9510	2,728.0700	2.7281	(7.553)	0	0	0
2015/04/22	R023	06/08/2015			Bond Future	7.8079		103.1423	7.8789	102.7448	0.909	0.0000	0.0000	0
2015/04/22	R023	06/08/2015	9.07	Call	Bond Future	6,827.2300		6.8272	6,461.7300	6.4617	(5.354)	0	0	0
2015/04/22	R023	06/08/2015	8.26	Put	Bond Future	534.8600		0.5349	704.5500	0.7045	31.726	0	0	0
2015/04/22	R023	06/08/2015	8.25	Put	Bond Future	548.0300		0.5480	720.1700	0.7202	31.411	0	0	0
2015/04/22	R023	06/08/2015	8.24	Put	Bond Future	561.4500		0.5615	736.0700	0.7361	31.102	0	0	0
2015/04/22	R023	06/08/2015	8.25	Call	Bond Future	2,992.0000		2.9920	2,766.6200	2.7666	(7.533)	0	0	0
2015/04/22	R023	06/08/2015	8.26	Call	Bond Future	3,033.2300		3.0332	2,805.4000	2.8054	(7.511)	0	0	0
2015/04/22	R186	07/05/2015	7.40	Call	Bond Future	9.1000		0.0091	4.5400	0.0045	(50.110)	0	0	0
2015/04/22	R186	07/05/2015	8.10	Put	Bond Future	420.3400		0.4203	618.4600	0.6185	47.133	0	0	4,229
2015/04/22	R186	07/05/2015			Bond Future	7.9627		123.0722	8.0303	122.5040	0.849	7.9340	7.9340	37,134
2015/04/22	R186	07/05/2015	7.50	Put	Bond Future	4,020.6800		4.0207	4,575.9000	4.5759	13.809	0	0	4,229
2015/04/22	R186	07/05/2015	8.25	Call	Bond Future	2,548.4300		2.5484	2,078.0100	2.0780	(18.459)	0	0	0
2015/04/22	R186	07/05/2015	7.30	Call	Bond Future	2.5400		0.0025	1.1900	0.0012	(53.150)	0	0	0
2015/04/22	R186	07/05/2015	7.80	Put	Bond Future	1,730.0000		1.7300	2,176.0000	2.1760	25.780	0	0	300
2015/04/22	R186	07/05/2015	7.45	Put	Bond Future	4,451.3800		4.4514	5,011.7200	5.0117	12.588	0	0	4,229
2015/04/22	R186	07/05/2015	8.00	Put	Bond Future	726.7300		0.7267	1,008.7500	1.0088	38.807	0	0	4,229
2015/04/22	R186	07/05/2015	8.24	Put	Bond Future	170.0300		0.1700	273.1300	0.2731	60.636	0	0	0
2015/04/22	R186	07/05/2015	8.05	Put	Bond Future	558.2800		0.5583	797.3800	0.7974	42.828	0	0	4,229
2015/04/22	R186	07/05/2015	8.26	Put	Bond Future	147.3500		0.1473	239.8900	0.2399	62.803	0	0	0
2015/04/22	R186	07/05/2015	7.40	Put	Bond Future	4,888.7400		4.8887	5,452.3600	5.4524	11.529	0	0	4,229
2015/04/22	R186	07/05/2015	7.50	Call	Bond Future	27.8400		0.0278	14.8800	0.0149	(46.552)	0	0	0
2015/04/22	R186	07/05/2015	8.25	Put	Bond Future	158.3500		0.1584	256.1100	0.2561	61.737	0	0	0
2015/04/22	R186	07/05/2015	8.10	Call	Bond Future	1,570.7200		1.5707	1,200.6600	1.2007	(23.560)	0	0	0
2015/04/22	R186	07/05/2015	8.26	Call	Bond Future	2,619.4400		2.6194	2,143.8000	2.1438	(18.158)	0	0	0
2015/04/22	R186	07/05/2015	7.30	Put	Bond Future	5,777.6900		5.7777	6,344.5200	6.3445	9.811	0	0	0
2015/04/22	R186	07/05/2015	7.45	Call	Bond Future	16.2200		0.0162	8.3800	0.0084	(48.335)	0	0	0
2015/04/22	R186	07/05/2015	7.80	Call	Bond Future	346.2600		0.3463	224.0800	0.2241	(35.286)	0	0	0
2015/04/22	R186	07/05/2015	8.00	Call	Bond Future	1,040.5800		1.0406	754.4200	0.7544	(27.500)	0	0	0
2015/04/22	R186	07/05/2015	8.24	Call	Bond Future	2,478.0200		2.4780	2,012.9400	2.0129	(18.768)	0	0	0
2015/04/22	R186	07/05/2015	8.05	Call	Bond Future	1,291.4100		1.2914	962.3300	0.9623	(25.482)	0	0	0
2015/04/22	R186	06/08/2015	8.90	Put	Bond Future	294.7600		0.2948	411.5100	0.4115	39.608	0	0	5,350
2015/04/22	R186	06/08/2015	8.00	Put	Bond Future	2,315.6200		2.3156	2,700.4300	2.7004	16.618	0	0	0
2015/04/22	R186	06/08/2015			Bond Future	8.0209		119.7269	8.0913	119.1475	0.877	0.0000	0.0000	2,110
2015/04/22	R186	06/08/2015	8.00	Call	Bond Future	2,142.6300		2.1426	1,948.0500	1.9481	(9.081)	0	0	0
2015/04/22	R186	06/08/2015	8.01	Call	Bond Future	2,183.7500		2.1838	1,985.8500	1.9859	(9.062)	0	0	0
2015/04/22	R186	06/08/2015	7.99	Call	Bond Future	2,101.9600		2.1020	1,910.9400	1.9109	(9.088)	0	0	0
2015/04/22	R186	06/08/2015	7.75	Call	Bond Future	1,264.5700		1.2646	1,152.8100	1.1528	(8.838)	0	0	1,000
2015/04/22	R186	06/08/2015	8.90	Call	Bond Future	7,262.1400		7.2621	6,799.5000	6.7995	(6.371)	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
2015/04/22	R186	06/08/2015	7.99	Put	Bond Future	2,357.7600	2.3578	2,746.1300	2.7461	16.472	0	0	0
2015/04/22	R186	06/08/2015	7.75	Put	Bond Future	3,531.8300	3.5318	3,999.4600	3.9995	13.240	0	0	0
2015/04/22	R186	06/08/2015	8.01	Put	Bond Future	2,274.0000	2.2740	2,655.4900	2.6555	16.776	0	0	0
2015/04/22	R186	05/11/2015	8.24	Call	Bond Future	3,757.9600	3.7580	3,539.5600	3.5396	(5.812)	0	0	0
2015/04/22	R186	05/11/2015	8.25	Put	Bond Future	2,329.9700	2.3300	2,700.4500	2.7005	15.901	0	0	0
2015/04/22	R186	05/11/2015			Bond Future	8.0664	121.6955	8.1397	121.1044	0.908	0.0000	0.0000	0
2015/04/22	R186	05/11/2015	9.00	Put	Bond Future	684.8000	0.6848	890.3100	0.8903	30.010	0	0	2,600
2015/04/22	R186	05/11/2015	8.24	Put	Bond Future	2,363.3700	2.3634	2,736.1300	2.7361	15.772	0	0	0
2015/04/22	R186	05/11/2015	8.26	Put	Bond Future	2,297.2700	2.2973	2,664.7800	2.6648	15.998	0	0	0
2015/04/22	R186	05/11/2015	9.00	Call	Bond Future	7,926.3000	7.9263	7,540.6500	7.5407	(4.865)	0	0	0
2015/04/22	R186	05/11/2015	8.25	Call	Bond Future	3,804.2100	3.8042	3,583.5300	3.5835	(5.801)	0	0	0
2015/04/22	R186	05/11/2015	8.26	Call	Bond Future	3,851.0900	3.8511	3,627.4400	3.6274	(5.807)	0	0	0
2015/04/22	R186	04/02/2016	7.50	Call	Bond Future	1,598.1100	1.5981	1,560.1100	1.5601	(2.378)	0	0	0
2015/04/22	R186	04/02/2016			Bond Future	8.1020	118.5217	8.1782	117.9184	0.941	0.0000	0.0000	5,512
2015/04/22	R186	04/02/2016	7.51	Call	Bond Future	1,622.9400	1.6229	1,583.6800	1.5837	(2.419)	0	0	0
2015/04/22	R186	04/02/2016	7.50	Put	Bond Future	6,515.8700	6.5159	7,081.1100	7.0811	8.675	0	0	0
2015/04/22	R186	04/02/2016	7.49	Call	Bond Future	1,573.9100	1.5739	1,536.7800	1.5368	(2.359)	0	0	0
2015/04/22	R186	04/02/2016	7.49	Put	Bond Future	6,575.6900	6.5757	7,141.8000	7.1418	8.609	0	0	0
2015/04/22	R186	04/02/2016	7.51	Put	Bond Future	6,456.7600	6.4568	7,020.7400	7.0207	8.735	0	0	0
2015/04/22	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R197	07/05/2015			Bond Future	291.8891	291.8891	291.6709	291.6709	(0.075)	0.0000	0.0000	1,046
2015/04/22	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R197	07/05/2015	293.99	Put	Bond Future	2,100.8900	2.1009	2,319.0600	2.3191	10.385	0	0	0
2015/04/22	R197	07/05/2015	294.01	Put	Bond Future	2,120.8900	2.1209	2,339.0600	2.3391	10.287	0	0	0
2015/04/22	R197	07/05/2015	294.00	Put	Bond Future	2,110.8900	2.1109	2,329.0600	2.3291	10.335	0	0	0
2015/04/22	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R197	06/08/2015	288.00	Call	Bond Future	2,493.4100	2.4934	2,267.0000	2.2670	(9.080)	0	0	0
2015/04/22	R197	06/08/2015			Bond Future	290.4934	290.4934	290.2670	290.2670	(0.078)	0.0000	0.0000	0
2015/04/22	R197	06/08/2015	288.01	Call	Bond Future	2,483.4100	2.4834	2,257.0000	2.2570	(9.117)	0	0	0
2015/04/22	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R197	06/08/2015	287.99	Call	Bond Future	2,503.4100	2.5034	2,277.0000	2.2770	(9.044)	0	0	0
2015/04/22	R202	07/05/2015			Bond Future	241.9226	241.9226	241.7445	241.7445	(0.074)	0.0000	0.0000	53,342
2015/04/22	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R202	07/05/2015	238.51	Call	Bond Future	3,412.5900	3.4126	3,234.5200	3.2345	(5.218)	0	0	0
2015/04/22	R202	07/05/2015	238.49	Call	Bond Future	3,432.5900	3.4326	3,254.5200	3.2545	(5.188)	0	0	0
2015/04/22	R202	07/05/2015	238.50	Call	Bond Future	3,422.5900	3.4226	3,244.5200	3.2445	(5.203)	0	0	0
2015/04/22	R202	06/08/2015			Bond Future	242.5664	242.5664	242.3812	242.3812	(0.076)	0.0000	0.0000	120
2015/04/22	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R202	06/08/2015	240.01	Call	Bond Future	2,556.4000	2.5564	2,371.1500	2.3712	(7.247)	0	0	0
2015/04/22	R202	06/08/2015	239.99	Call	Bond Future	2,576.4000	2.5764	2,391.1500	2.3912	(7.190)	0	0	0

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2015/04/22	R202	06/08/2015	240.00	Call	Bond Future	2,566.4000	2.5664	2,381.1500	2.3812	(7.218)	0	0	0
2015/04/22	R203	07/05/2015	7.84	Put	Bond Future	0.0500	0.0001	0.2700	0.0003	440.000	0	0	5,000
2015/04/22	R203	07/05/2015			Bond Future	7.0644	103.8037	7.1110	103.7031	0.659	0.0000	0.0000	7,691
2015/04/22	R203	07/05/2015	7.24	Put	Bond Future	57.9600	0.0580	95.4200	0.0954	64.631	0	0	0
2015/04/22	R203	07/05/2015	7.26	Put	Bond Future	49.5300	0.0495	83.5400	0.0835	68.665	0	0	0
2015/04/22	R203	07/05/2015	7.25	Put	Bond Future	53.6100	0.0536	89.3000	0.0893	66.573	0	0	0
2015/04/22	R203	07/05/2015	7.25	Call	Bond Future	453.5700	0.4536	388.7100	0.3887	(14.300)	0	0	0
2015/04/22	R203	07/05/2015	7.84	Call	Bond Future	1,658.4600	1.6585	1,558.1300	1.5581	(6.050)	0	0	0
2015/04/22	R203	07/05/2015	7.24	Call	Bond Future	436.4200	0.4364	373.3300	0.3733	(14.456)	0	0	0
2015/04/22	R203	07/05/2015	7.26	Call	Bond Future	470.9800	0.4710	404.4400	0.4044	(14.128)	0	0	0
2015/04/22	R203	06/08/2015	7.84	Call	Bond Future	1,406.1200	1.4061	1,349.1700	1.3492	(4.050)	0	0	0
2015/04/22	R203	06/08/2015	6.74	Call	Bond Future	159.5600	0.1596	175.3400	0.1753	9.890	0	0	0
2015/04/22	R203	06/08/2015	6.75	Put	Bond Future	949.1500	0.9492	1,068.8700	1.0689	12.613	0	0	0
2015/04/22	R203	06/08/2015			Bond Future	7.1527	105.4497	7.2063	105.3457	0.750	0.0000	0.0000	252
2015/04/22	R203	06/08/2015	6.75	Call	Bond Future	164.4500	0.1645	180.1600	0.1802	9.553	0	0	0
2015/04/22	R203	06/08/2015	6.76	Call	Bond Future	169.4400	0.1694	185.0700	0.1851	9.225	0	0	0
2015/04/22	R203	06/08/2015	7.84	Put	Bond Future	84.4700	0.0845	131.5300	0.1315	55.712	0	0	5,000
2015/04/22	R203	06/08/2015	6.74	Put	Bond Future	963.8500	0.9639	1,083.6400	1.0836	12.428	0	0	0
2015/04/22	R203	06/08/2015	6.76	Put	Bond Future	934.5600	0.9346	1,054.2000	1.0542	12.802	0	0	0
2015/04/22	R203	05/11/2015	6.00	Put	Bond Future	2,149.0400	2.1490	2,261.5400	2.2615	5.235	0	0	0
2015/04/22	R203	05/11/2015	5.99	Call	Bond Future	30.9600	0.0310	35.7100	0.0357	15.342	0	0	0
2015/04/22	R203	05/11/2015			Bond Future	7.2131	103.0165	7.2757	102.9088	0.868	0.0000	0.0000	0
2015/04/22	R203	05/11/2015	6.00	Call	Bond Future	31.9300	0.0319	36.7400	0.0367	15.064	0	0	0
2015/04/22	R203	05/11/2015	6.01	Call	Bond Future	33.0200	0.0330	37.7900	0.0378	14.446	0	0	0
2015/04/22	R203	05/11/2015	5.99	Put	Bond Future	2,165.7600	2.1658	2,278.2000	2.2782	5.192	0	0	0
2015/04/22	R203	05/11/2015	6.01	Put	Bond Future	2,132.4400	2.1324	2,244.9000	2.2449	5.274	0	0	0
2015/04/22	R204	07/05/2015	7.51	Put	Bond Future	70.8300	0.0708	111.1600	0.1112	56.939	0	0	0
2015/04/22	R204	07/05/2015			Bond Future	7.2984	105.3003	7.3550	105.1211	0.776	0.0000	0.0000	12,510
2015/04/22	R204	07/05/2015	7.50	Put	Bond Future	76.5600	0.0766	119.2200	0.1192	55.721	0	0	0
2015/04/22	R204	07/05/2015	7.49	Call	Bond Future	687.2900	0.6873	553.1600	0.5532	(19.516)	0	0	0
2015/04/22	R204	07/05/2015	7.50	Call	Bond Future	712.6900	0.7127	576.1000	0.5761	(19.165)	0	0	0
2015/04/22	R204	07/05/2015	7.51	Call	Bond Future	738.3800	0.7384	599.4600	0.5995	(18.814)	0	0	0
2015/04/22	R204	07/05/2015	7.49	Put	Bond Future	82.6000	0.0826	127.7200	0.1277	54.625	0	0	0
2015/04/22	R204	06/08/2015	7.74	Call	Bond Future	1,384.1200	1.3841	1,281.5000	1.2815	(7.414)	0	0	0
2015/04/22	R204	06/08/2015	7.75	Put	Bond Future	319.1400	0.3191	399.2900	0.3993	25.114	0	0	0
2015/04/22	R204	06/08/2015			Bond Future	7.3808	102.9344	7.4429	102.7504	0.843	0.0000	0.0000	321
2015/04/22	R204	06/08/2015	8.41	Call	Bond Future	3,038.1700	3.0382	2,878.8300	2.8788	(5.245)	0	0	0
2015/04/22	R204	06/08/2015	7.74	Put	Bond Future	327.0700	0.3271	408.4100	0.4084	24.869	0	0	0
2015/04/22	R204	06/08/2015	7.76	Put	Bond Future	311.3500	0.3114	390.3200	0.3903	25.364	0	0	0
2015/04/22	R204	06/08/2015	8.41	Put	Bond Future	45.5800	0.0456	70.2000	0.0702	54.015	0	0	699
2015/04/22	R204	06/08/2015	7.75	Call	Bond Future	1,405.4200	1.4054	1,301.6100	1.3016	(7.386)	0	0	0
2015/04/22	R204	06/08/2015	7.76	Call	Bond Future	1,426.8500	1.4269	1,321.8600	1.3219	(7.358)	0	0	0
2015/04/22	R204	05/11/2015			Bond Future	7.4381	104.6268	7.5067	104.4378	0.921	0.0000	0.0000	0
2015/04/22	R204	05/11/2015	6.25	Call	Bond Future	70.5500	0.0705	78.3300	0.0783	11.028	0	0	0
2015/04/22	R204	05/11/2015	6.24	Put	Bond Future	3,444.0300	3.4440	3,640.7600	3.6408	5.712	0	0	0
2015/04/22	R204	05/11/2015	6.26	Put	Bond Future	3,390.7200	3.3907	3,587.3600	3.5874	5.799	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
2015/04/22	R204	05/11/2015	6.25	Put	Bond Future	3,417.2400	3.4172	3,614.0300	3.6140	5.759	0	0	0
2015/04/22	R204	05/11/2015	6.26	Call	Bond Future	72.7700	0.0728	80.4000	0.0804	10.485	0	0	0
2015/04/22	R204	05/11/2015	6.24	Call	Bond Future	68.6000	0.0686	76.3200	0.0763	11.254	0	0	0
2015/04/22	R207	07/05/2015			Bond Future	7.4469	101.5622	7.5088	101.3229	0.831	0.0000	0.0000	40,822
2015/04/22	R207	07/05/2015	8.25	Call	Bond Future	3,052.1000	3.0521	2,813.1000	2.8131	(7.831)	0	0	0
2015/04/22	R207	07/05/2015	7.73	Call	Bond Future	1,145.4900	1.1455	943.3600	0.9434	(17.646)	0	0	66
2015/04/22	R207	07/05/2015	8.24	Put	Bond Future	0.2200	0.0002	0.5700	0.0006	159.091	0	0	0
2015/04/22	R207	07/05/2015	7.73	Put	Bond Future	56.4600	0.0565	93.6300	0.0936	65.834	0	0	0
2015/04/22	R207	07/05/2015	8.26	Put	Bond Future	0.1700	0.0002	0.4400	0.0004	158.824	0	0	0
2015/04/22	R207	07/05/2015	8.25	Put	Bond Future	0.2000	0.0002	0.5000	0.0005	150.000	0	0	0
2015/04/22	R207	07/05/2015	8.26	Call	Bond Future	3,089.3500	3.0894	2,850.3200	2.8503	(7.737)	0	0	0
2015/04/22	R207	07/05/2015	8.24	Call	Bond Future	3,014.8300	3.0148	2,775.8800	2.7759	(7.926)	0	0	0
2015/04/22	R207	06/08/2015	7.76	Call	Bond Future	1,436.4000	1.4364	1,317.5200	1.3175	(8.276)	0	0	0
2015/04/22	R207	06/08/2015			Bond Future	7.5234	99.5303	7.5900	99.2854	0.885	0.0000	0.0000	121
2015/04/22	R207	06/08/2015	7.74	Call	Bond Future	1,389.2200	1.3892	1,273.4800	1.2735	(8.331)	0	0	0
2015/04/22	R207	06/08/2015	7.75	Call	Bond Future	1,412.8200	1.4128	1,295.3000	1.2953	(8.318)	0	0	0
2015/04/22	R207	06/08/2015	7.46	Call	Bond Future	815.2600	0.8153	744.4800	0.7445	(8.682)	0	0	70
2015/04/22	R207	06/08/2015	7.74	Put	Bond Future	595.2900	0.5953	724.4600	0.7245	21.699	0	0	0
2015/04/22	R207	06/08/2015	7.76	Put	Bond Future	569.5600	0.5696	695.5900	0.6956	22.128	0	0	0
2015/04/22	R207	06/08/2015	7.46	Put	Bond Future	1,048.9800	1.0490	1,223.1100	1.2231	16.600	0	0	0
2015/04/22	R207	06/08/2015	7.75	Put	Bond Future	582.4200	0.5824	709.8100	0.7098	21.873	0	0	0
2015/04/22	R207	05/11/2015	7.76	Call	Bond Future	1,593.9200	1.5939	1,505.3800	1.5054	(5.555)	0	0	0
2015/04/22	R207	05/11/2015			Bond Future	7.5739	101.1670	7.6456	100.9162	0.947	0.0000	0.0000	0
2015/04/22	R207	05/11/2015	7.74	Call	Bond Future	1,552.6800	1.5527	1,466.4900	1.4665	(5.551)	0	0	0
2015/04/22	R207	05/11/2015	7.75	Call	Bond Future	1,573.0800	1.5731	1,486.0100	1.4860	(5.535)	0	0	0
2015/04/22	R207	05/11/2015	7.43	Call	Bond Future	989.3000	0.9893	935.4600	0.9355	(5.442)	0	0	53
2015/04/22	R207	05/11/2015	7.74	Put	Bond Future	972.9000	0.9729	1,137.5600	1.1376	16.925	0	0	0
2015/04/22	R207	05/11/2015	7.76	Put	Bond Future	944.6000	0.9446	1,106.9100	1.1069	17.183	0	0	0
2015/04/22	R207	05/11/2015	7.43	Put	Bond Future	1,495.1000	1.4951	1,692.1100	1.6921	13.177	0	0	0
2015/04/22	R207	05/11/2015	7.75	Put	Bond Future	958.5200	0.9585	1,122.3000	1.1223	17.087	0	0	0
2015/04/22	R207	04/02/2016	7.49	Put	Bond Future	1,621.1700	1.6212	1,829.5800	1.8296	12.856	0	0	0
2015/04/22	R207	04/02/2016	7.27	Put	Bond Future	2,039.5800	2.0396	2,268.4600	2.2685	11.222	0	0	0
2015/04/22	R207	04/02/2016			Bond Future	7.6084	99.2916	7.6858	99.0350	1.018	0.0000	0.0000	0
2015/04/22	R207	04/02/2016	7.51	Put	Bond Future	1,586.0500	1.5860	1,792.7300	1.7927	13.031	0	0	0
2015/04/22	R207	04/02/2016	7.27	Call	Bond Future	908.2500	0.9083	880.4900	0.8805	(3.056)	0	0	43
2015/04/22	R207	04/02/2016	7.50	Call	Bond Future	1,242.8700	1.2429	1,193.7800	1.1938	(3.950)	0	0	0
2015/04/22	R207	04/02/2016	7.51	Call	Bond Future	1,258.7200	1.2587	1,208.7600	1.2088	(3.969)	0	0	0
2015/04/22	R207	04/02/2016	7.49	Call	Bond Future	1,227.1400	1.2271	1,178.9100	1.1789	(3.930)	0	0	0
2015/04/22	R207	04/02/2016	7.50	Put	Bond Future	1,603.5400	1.6035	1,811.0900	1.8111	12.943	0	0	0
2015/04/22	R208	07/05/2015	8.01	Call	Bond Future	2,118.3800	2.1184	1,825.6400	1.8256	(13.819)	0	0	0
2015/04/22	R208	07/05/2015			Bond Future	7.5438	97.0463	7.6113	96.7380	0.895	0.0000	0.0000	56,539
2015/04/22	R208	07/05/2015	7.99	Call	Bond Future	2,032.0500	2.0321	1,741.9500	1.7419	(14.276)	0	0	0
2015/04/22	R208	07/05/2015	8.00	Call	Bond Future	2,075.1800	2.0752	1,783.7100	1.7837	(14.046)	0	0	0
2015/04/22	R208	07/05/2015	7.99	Put	Bond Future	15.9000	0.0159	34.0800	0.0341	114.340	0	0	0
2015/04/22	R208	07/05/2015	8.00	Put	Bond Future	14.4300	0.0144	31.2400	0.0312	116.493	0	0	0
2015/04/22	R208	07/05/2015	8.01	Put	Bond Future	13.0600	0.0131	28.6000	0.0286	118.989	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
2015/04/22	R208	06/08/2015			Bond Future	7.6083	98.5851	7.6798	98.2702	0.941	0.0000	0.0000	0
2015/04/22	R208	06/08/2015	8.00	Call	Bond Future	2,186.5200	2.1865	2,000.4100	2.0004	(8.512)	0	0	0
2015/04/22	R208	06/08/2015	8.85	Call	Bond Future	5,325.7900	5.3258	5,036.5000	5.0365	(5.432)	0	0	0
2015/04/22	R208	06/08/2015	8.01	Call	Bond Future	2,218.2500	2.2182	2,030.2500	2.0303	(8.475)	0	0	0
2015/04/22	R208	06/08/2015	7.99	Call	Bond Future	2,154.9700	2.1550	1,970.7700	1.9708	(8.548)	0	0	0
2015/04/22	R208	06/08/2015	8.01	Put	Bond Future	466.9600	0.4670	593.8600	0.5939	27.176	0	0	0
2015/04/22	R208	06/08/2015	8.00	Put	Bond Future	478.3400	0.4783	607.1300	0.6071	26.924	0	0	0
2015/04/22	R208	06/08/2015	8.85	Put	Bond Future	36.4900	0.0365	62.1000	0.0621	70.184	0	0	198
2015/04/22	R208	06/08/2015	7.99	Put	Bond Future	489.9400	0.4899	620.6400	0.6206	26.677	0	0	0
2015/04/22	R208	05/11/2015			Bond Future	7.6560	96.8056	7.7320	96.4837	0.993	0.0000	0.0000	0
2015/04/22	R208	05/11/2015	8.48	Call	Bond Future	3,807.9900	3.8080	3,595.4400	3.5954	(5.582)	0	0	0
2015/04/22	R208	05/11/2015	7.74	Put	Bond Future	1,312.9500	1.3129	1,529.1000	1.5291	16.463	0	0	0
2015/04/22	R208	05/11/2015	7.75	Call	Bond Future	1,691.8700	1.6919	1,584.3700	1.5844	(6.354)	0	0	0
2015/04/22	R208	05/11/2015	7.76	Call	Bond Future	1,715.4000	1.7154	1,606.4100	1.6064	(6.354)	0	0	0
2015/04/22	R208	05/11/2015	8.48	Put	Bond Future	386.5100	0.3865	495.8500	0.4959	28.289	0	0	2,200
2015/04/22	R208	05/11/2015	7.74	Call	Bond Future	1,668.5300	1.6685	1,562.7900	1.5628	(6.337)	0	0	0
2015/04/22	R208	05/11/2015	7.76	Put	Bond Future	1,275.3600	1.2754	1,488.2600	1.4883	16.693	0	0	0
2015/04/22	R208	05/11/2015	7.75	Put	Bond Future	1,294.0500	1.2941	1,508.4400	1.5084	16.567	0	0	0
2015/04/22	R209	07/05/2015			Bond Future	8.5260	78.6791	8.5938	78.1372	0.796	0.0000	0.0000	24,730
2015/04/22	R209	07/05/2015	8.99	Put	Bond Future	54.3400	0.0543	90.4000	0.0904	66.360	0	0	0
2015/04/22	R209	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R209	07/05/2015	8.30	Put	Bond Future	2,104.2500	2.1043	2,552.7500	2.5528	21.314	0	0	700
2015/04/22	R209	07/05/2015	9.01	Put	Bond Future	46.5700	0.0466	78.2500	0.0783	68.027	0	0	0
2015/04/22	R209	07/05/2015	8.99	Call	Bond Future	3,649.7000	3.6497	3,143.8200	3.1438	(13.861)	0	0	0
2015/04/22	R209	07/05/2015	9.00	Put	Bond Future	50.3200	0.0503	84.1200	0.0841	67.170	0	0	0
2015/04/22	R209	07/05/2015	9.00	Call	Bond Future	3,720.3500	3.7204	3,212.2100	3.2122	(13.658)	0	0	0
2015/04/22	R209	07/05/2015	7.30	Put	Bond Future	10,862.2600	10.8623	11,404.2000	11.4042	4.989	0	0	0
2015/04/22	R209	07/05/2015	8.30	Call	Bond Future	257.1600	0.2572	163.7200	0.1637	(36.335)	0	0	0
2015/04/22	R209	07/05/2015	9.01	Call	Bond Future	3,791.1600	3.7912	3,280.9000	3.2809	(13.459)	0	0	0
2015/04/22	R209	06/08/2015	8.99	Put	Bond Future	1,063.9400	1.0639	1,259.9100	1.2599	18.419	0	0	0
2015/04/22	R209	06/08/2015			Bond Future	8.5788	79.9267	8.6486	79.3748	0.814	0.0000	0.0000	400
2015/04/22	R209	06/08/2015	9.01	Put	Bond Future	1,021.2000	1.0212	1,211.8700	1.2119	18.671	0	0	0
2015/04/22	R209	06/08/2015	9.90	Call	Bond Future	9,606.9500	9.6070	9,105.8800	9.1059	(5.216)	0	0	0
2015/04/22	R209	06/08/2015	9.00	Call	Bond Future	4,281.7000	4.2817	3,923.0700	3.9231	(8.376)	0	0	0
2015/04/22	R209	06/08/2015	9.01	Call	Bond Future	4,334.8900	4.3349	3,973.6200	3.9736	(8.334)	0	0	0
2015/04/22	R209	06/08/2015	9.00	Put	Bond Future	1,042.3900	1.0424	1,235.7000	1.2357	18.545	0	0	0
2015/04/22	R209	06/08/2015	8.99	Call	Bond Future	4,228.7600	4.2288	3,872.7900	3.8728	(8.418)	0	0	0
2015/04/22	R209	06/08/2015	9.90	Put	Bond Future	105.5700	0.1056	156.4400	0.1564	48.186	0	0	2,914
2015/04/22	R209	05/11/2015	7.99	Put	Bond Future	6,427.0200	6.4270	6,911.0600	6.9111	7.531	0	0	0
2015/04/22	R209	05/11/2015			Bond Future	8.6228	78.0924	8.6948	77.5299	0.834	0.0000	0.0000	0
2015/04/22	R209	05/11/2015	8.01	Put	Bond Future	6,297.7900	6.2978	6,778.5900	6.7786	7.634	0	0	0
2015/04/22	R209	05/11/2015	7.99	Call	Bond Future	1,198.5400	1.1985	1,119.9900	1.1200	(6.554)	0	0	0
2015/04/22	R209	05/11/2015	8.00	Put	Bond Future	6,362.3000	6.3623	6,844.6300	6.8446	7.581	0	0	0
2015/04/22	R209	05/11/2015	8.00	Call	Bond Future	1,220.4900	1.2205	1,140.2300	1.1402	(6.576)	0	0	0
2015/04/22	R209	05/11/2015	8.01	Call	Bond Future	1,242.5100	1.2425	1,160.7200	1.1607	(6.583)	0	0	0
2015/04/22	R210	07/05/2015			Bond Future	178.1947	178.1947	178.0624	178.0624	(0.074)	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
2015/04/22	R210	07/05/2015	177.00	Call	Bond Future	1,194.6500		1.1947	1,062.3700	1.0624	(11.073)	0	0	0
2015/04/22	R210	07/05/2015	176.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R210	07/05/2015	177.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R210	07/05/2015	177.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R210	07/05/2015	177.01	Call	Bond Future	1,184.6500		1.1847	1,052.3700	1.0524	(11.166)	0	0	0
2015/04/22	R210	07/05/2015	176.99	Call	Bond Future	1,204.6500		1.2047	1,072.3700	1.0724	(10.981)	0	0	0
2015/04/22	R210	06/08/2015	179.01	Call	Bond Future	2,024.9800		2.0250	1,887.8100	1.8878	(6.774)	0	0	0
2015/04/22	R210	06/08/2015			Bond Future	181.0350		181.0350	180.8978	180.8978	(0.076)	0.0000	0.0000	18
2015/04/22	R210	06/08/2015	178.99	Call	Bond Future	2,044.9800		2.0450	1,907.8100	1.9078	(6.708)	0	0	0
2015/04/22	R210	06/08/2015	179.00	Call	Bond Future	2,034.9800		2.0350	1,897.8100	1.8978	(6.741)	0	0	0
2015/04/22	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R211	07/05/2015	134.99	Put	Bond Future	3,361.7500		3.3618	2,787.6100	2.7876	(17.079)	0	0	0
2015/04/22	R211	07/05/2015			Bond Future	131.6283		131.6283	132.2024	132.2024	0.436	0.0000	0.0000	1,120
2015/04/22	R211	07/05/2015	135.01	Put	Bond Future	3,381.7500		3.3818	2,807.6100	2.8076	(16.978)	0	0	0
2015/04/22	R211	07/05/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R211	07/05/2015	135.00	Put	Bond Future	3,371.7500		3.3718	2,797.6100	2.7976	(17.028)	0	0	0
2015/04/22	R211	07/05/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R211	07/05/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R211	06/08/2015			Bond Future	132.1091		132.1091	132.6902	132.6902	0.440	0.0000	0.0000	0
2015/04/22	R211	06/08/2015	134.99	Put	Bond Future	2,880.9400		2.8809	2,299.7900	2.2998	(20.172)	0	0	0
2015/04/22	R211	06/08/2015	135.01	Put	Bond Future	2,900.9400		2.9009	2,319.7900	2.3198	(20.033)	0	0	0
2015/04/22	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R211	06/08/2015	135.00	Put	Bond Future	2,890.9400		2.8909	2,309.7900	2.3098	(20.102)	0	0	0
2015/04/22	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R212	07/05/2015			Bond Future	139.3068		139.3068	139.2017	139.2017	(0.075)	0.0000	0.0000	1,145
2015/04/22	R212	07/05/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R212	07/05/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R212	07/05/2015	140.99	Put	Bond Future	1,683.2400		1.6832	1,788.3100	1.7883	6.242	0	0	0
2015/04/22	R212	07/05/2015	141.01	Put	Bond Future	1,703.2400		1.7032	1,808.3100	1.8083	6.169	0	0	0
2015/04/22	R212	07/05/2015	141.00	Put	Bond Future	1,693.2400		1.6932	1,798.3100	1.7983	6.205	0	0	0
2015/04/22	R212	06/08/2015	141.01	Put	Bond Future	1,257.8500		1.2578	1,366.9100	1.3669	8.670	0	0	0
2015/04/22	R212	06/08/2015			Bond Future	139.7522		139.7522	139.6431	139.6431	(0.078)	0.0000	0.0000	7
2015/04/22	R212	06/08/2015	141.00	Put	Bond Future	1,247.8500		1.2478	1,356.9100	1.3569	8.740	0	0	0
2015/04/22	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R212	06/08/2015	140.99	Put	Bond Future	1,237.8500		1.2378	1,346.9100	1.3469	8.810	0	0	0
2015/04/22	R213	07/05/2015	8.74	Call	Bond Future	2,598.3100		2.5983	2,148.8400	2.1488	(17.299)	0	0	0
2015/04/22	R213	07/05/2015	8.75	Put	Bond Future	129.7200		0.1297	207.4800	0.2075	59.944	0	0	0
2015/04/22	R213	07/05/2015			Bond Future	8.4218		89.0736	8.4895	88.5421	0.804	0.0000	0.0000	16,799
2015/04/22	R213	07/05/2015	8.75	Call	Bond Future	2,664.6700		2.6647	2,210.8900	2.2109	(17.030)	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
2015/04/22	R213	07/05/2015	8.76	Call	Bond Future	2,731.4700	2.7315	2,273.5400	2.2735	(16.765)	0	0	0
2015/04/22	R213	07/05/2015	8.74	Put	Bond Future	139.0600	0.1391	221.1300	0.2211	59.018	0	0	0
2015/04/22	R213	07/05/2015	8.76	Put	Bond Future	120.9200	0.1209	194.5300	0.1945	60.875	0	0	0
2015/04/22	R213	06/08/2015			Bond Future	8.4787	90.4860	8.5486	89.9445	0.825	0.0000	0.0000	3,513
2015/04/22	R213	06/08/2015	8.49	Put	Bond Future	2,164.1800	2.1642	2,510.5500	2.5106	16.005	0	0	0
2015/04/22	R213	06/08/2015	8.51	Put	Bond Future	2,088.9100	2.0889	2,428.9000	2.4289	16.276	0	0	0
2015/04/22	R213	06/08/2015	8.49	Call	Bond Future	2,252.3100	2.2523	2,057.1600	2.0572	(8.664)	0	0	0
2015/04/22	R213	06/08/2015	8.50	Put	Bond Future	2,126.3000	2.1263	2,469.3000	2.4693	16.131	0	0	0
2015/04/22	R213	06/08/2015	8.50	Call	Bond Future	2,292.0400	2.2920	2,093.5200	2.0935	(8.661)	0	0	0
2015/04/22	R213	06/08/2015	8.51	Call	Bond Future	2,332.1600	2.3322	2,130.6300	2.1306	(8.641)	0	0	0
2015/04/22	R213	05/11/2015	7.76	Call	Bond Future	862.4900	0.8625	834.3000	0.8343	(3.268)	0	0	0
2015/04/22	R213	05/11/2015			Bond Future	8.5281	88.4288	8.6003	87.8767	0.847	0.0000	0.0000	0
2015/04/22	R213	05/11/2015	7.74	Call	Bond Future	828.5900	0.8286	802.1400	0.8021	(3.192)	0	0	0
2015/04/22	R213	05/11/2015	7.75	Call	Bond Future	845.3300	0.8453	818.1100	0.8181	(3.220)	0	0	0
2015/04/22	R213	05/11/2015	7.74	Put	Bond Future	7,186.8100	7.1868	7,712.4900	7.7125	7.315	0	0	0
2015/04/22	R213	05/11/2015	7.76	Put	Bond Future	7,051.4800	7.0515	7,575.4200	7.5754	7.430	0	0	0
2015/04/22	R213	05/11/2015	7.75	Put	Bond Future	7,118.8800	7.1189	7,643.7900	7.6438	7.373	0	0	0
2015/04/22	R214	07/05/2015			Bond Future	8.5705	79.8864	8.6334	79.3531	0.734	0.0000	0.0000	15,146
2015/04/22	R214	07/05/2015	9.15	Call	Bond Future	4,722.7500	4.7227	4,201.8800	4.2019	(11.029)	0	0	0
2015/04/22	R214	07/05/2015	9.16	Call	Bond Future	4,797.7000	4.7977	4,275.9100	4.2759	(10.876)	0	0	0
2015/04/22	R214	07/05/2015	9.14	Put	Bond Future	28.1200	0.0281	41.5300	0.0415	47.688	0	0	0
2015/04/22	R214	07/05/2015	9.16	Put	Bond Future	23.9100	0.0239	35.4200	0.0354	48.139	0	0	0
2015/04/22	R214	07/05/2015	9.15	Put	Bond Future	25.9400	0.0259	38.3700	0.0384	47.918	0	0	0
2015/04/22	R214	07/05/2015	9.14	Call	Bond Future	4,647.8200	4.6478	4,127.9300	4.1279	(11.186)	0	0	0
2015/04/22	R214	06/08/2015	8.76	Put	Bond Future	1,954.5400	1.9545	2,214.8900	2.2149	13.320	0	0	0
2015/04/22	R214	06/08/2015			Bond Future	8.6209	81.1531	8.6857	80.6099	0.752	0.0000	0.0000	7,342
2015/04/22	R214	06/08/2015	8.75	Put	Bond Future	1,989.7700	1.9898	2,253.1700	2.2532	13.238	0	0	0
2015/04/22	R214	06/08/2015	8.74	Call	Bond Future	3,019.7100	3.0197	2,743.1100	2.7431	(9.160)	0	0	0
2015/04/22	R214	06/08/2015	8.75	Call	Bond Future	3,066.3400	3.0663	2,786.5100	2.7865	(9.126)	0	0	0
2015/04/22	R214	06/08/2015	8.76	Call	Bond Future	3,113.4900	3.1135	2,830.6100	2.8306	(9.086)	0	0	0
2015/04/22	R214	06/08/2015	8.74	Put	Bond Future	2,025.6500	2.0256	2,292.2800	2.2923	13.163	0	0	0
2015/04/22	R214	05/11/2015			Bond Future	8.6648	79.1957	8.7314	78.6421	0.769	0.0000	0.0000	0
2015/04/22	R214	05/11/2015	7.99	Put	Bond Future	7,175.5000	7.1755	7,674.8200	7.6748	6.959	0	0	0
2015/04/22	R214	05/11/2015	8.00	Put	Bond Future	7,103.6600	7.1037	7,601.6800	7.6017	7.011	0	0	0
2015/04/22	R214	05/11/2015	8.01	Put	Bond Future	7,032.2600	7.0323	7,529.1500	7.5291	7.066	0	0	0
2015/04/22	R214	05/11/2015	7.99	Call	Bond Future	1,191.3100	1.1913	1,137.0000	1.1370	(4.559)	0	0	0
2015/04/22	R214	05/11/2015	8.00	Call	Bond Future	1,213.4500	1.2134	1,157.8400	1.1578	(4.583)	0	0	0
2015/04/22	R214	05/11/2015	8.01	Call	Bond Future	1,235.8600	1.2359	1,179.1200	1.1791	(4.591)	0	0	0
2015/04/22	R214	04/02/2016			Bond Future	8.7037	80.5790	8.7722	80.0146	0.787	0.0000	0.0000	4,320
2015/04/22	R214	04/02/2016	7.99	Put	Bond Future	7,955.5800	7.9556	8,470.3000	8.4703	6.470	0	0	0
2015/04/22	R214	04/02/2016	8.00	Call	Bond Future	1,685.1000	1.6851	1,634.5500	1.6346	(3.000)	0	0	0
2015/04/22	R214	04/02/2016	8.01	Call	Bond Future	1,709.9800	1.7100	1,658.2500	1.6582	(3.025)	0	0	0
2015/04/22	R214	04/02/2016	7.99	Call	Bond Future	1,660.4600	1.6605	1,610.8200	1.6108	(2.990)	0	0	0
2015/04/22	R214	04/02/2016	8.01	Put	Bond Future	7,817.7700	7.8178	8,330.4000	8.3304	6.557	0	0	0
2015/04/22	R214	04/02/2016	8.00	Put	Bond Future	7,886.4700	7.8865	8,400.2800	8.4003	6.515	0	0	0
2015/04/22	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
2015/04/22	R248	07/05/2015			Bond Future	8.6257	103.0643	8.6886	102.3768	0.729	0.0000	0.0000	34,224
2015/04/22	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R248	07/05/2015	9.26	Call	Bond Future	6,577.0100	6.5770	5,889.4700	5.8895	(10.454)	0	0	0
2015/04/22	R248	07/05/2015	9.24	Call	Bond Future	6,381.2100	6.3812	5,693.6700	5.6937	(10.774)	0	0	0
2015/04/22	R248	07/05/2015	9.25	Call	Bond Future	6,479.2000	6.4792	5,791.6600	5.7917	(10.611)	0	0	0
2015/04/22	R248	06/08/2015	8.76	Call	Bond Future	891.2000	0.8912	190.9900	0.1910	(78.569)	0	0	0
2015/04/22	R248	06/08/2015			Bond Future	8.6774	104.6985	8.7422	103.9983	0.747	0.0000	0.0000	1,995
2015/04/22	R248	06/08/2015	8.74	Call	Bond Future	676.6800	0.6767	0.0000	0.0000	(100.000)	0	0	0
2015/04/22	R248	06/08/2015	8.75	Call	Bond Future	784.0400	0.7840	83.8300	0.0838	(89.308)	0	0	0
2015/04/22	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	23.5300	0.0235	100.000	0	0	0
2015/04/22	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R248	05/11/2015	8.01	Put	Bond Future	8,214.5300	8.2145	8,928.2700	8.9283	8.689	0	0	0
2015/04/22	R248	05/11/2015			Bond Future	8.7225	101.9889	8.7892	101.2751	0.765	0.0000	0.0000	0
2015/04/22	R248	05/11/2015	8.00	Put	Bond Future	8,337.9900	8.3380	9,051.7300	9.0517	8.560	0	0	0
2015/04/22	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/22	R248	05/11/2015	7.99	Put	Bond Future	8,461.7000	8.4617	9,175.4400	9.1754	8.435	0	0	0

Total

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