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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/04/2015 TO 01/04/2015

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
2015/04/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	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
2015/04/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2025	07/05/2015			Bond Future	118.6214	118.6214	118.7051	118.7051	0.071	0.0000	0.0000	16
2015/04/01	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2025	07/05/2015	120.99	Put	Bond Future	2,368.5800	2.3686	2,284.8800	2.2849	(3.534)	0	0	0
2015/04/01	2025	07/05/2015	121.01	Put	Bond Future	2,388.5800	2.3886	2,304.8800	2.3049	(3.504)	0	0	0
2015/04/01	2025	07/05/2015	121.00	Put	Bond Future	2,378.5800	2.3786	2,294.8800	2.2949	(3.519)	0	0	0
2015/04/01	2025	06/08/2015	120.99	Put	Bond Future	1,622.3700	1.6224	1,537.0000	1.5370	(5.262)	0	0	0
2015/04/01	2025	06/08/2015			Bond Future	119.3676	119.3676	119.4530	119.4530	0.072	0.0000	0.0000	0
2015/04/01	2025	06/08/2015	121.01	Put	Bond Future	1,642.3700	1.6424	1,557.0000	1.5570	(5.198)	0	0	0
2015/04/01	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2025	06/08/2015	121.00	Put	Bond Future	1,632.3700	1.6324	1,547.0000	1.5470	(5.230)	0	0	0
2015/04/01	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2030	07/05/2015			Bond Future	8.1932	100.5773	8.1015	101.3488	(1.119)	0.0000	0.0000	7,046
2015/04/01	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2030	07/05/2015	8.74	Call	Bond Future	4,429.8900	4.4299	5,201.3300	5.2013	17.414	0	0	0
2015/04/01	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2030	07/05/2015	8.75	Call	Bond Future	4,508.2600	4.5083	5,279.7000	5.2797	17.112	0	0	0
2015/04/01	2030	07/05/2015	8.76	Call	Bond Future	4,586.5300	4.5865	5,357.9700	5.3580	16.820	0	0	0
2015/04/01	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2030	06/08/2015			Bond Future	8.2482	98.1816	8.1536	98.9652	(1.147)	0.0000	0.0000	0
2015/04/01	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2030	06/08/2015	7.74	Put	Bond Future	4,314.1300	4.3141	3,530.5100	3.5305	(18.164)	0	0	0
2015/04/01	2030	06/08/2015	7.76	Put	Bond Future	4,139.3900	4.1394	3,355.7700	3.3558	(18.931)	0	0	0
2015/04/01	2030	06/08/2015	7.75	Put	Bond Future	4,226.7100	4.2267	3,443.0900	3.4431	(18.540)	0	0	0
2015/04/01	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2032	07/05/2015			Bond Future	8.3069	100.4206	8.2153	101.2463	(1.103)	0.0000	0.0000	126
2015/04/01	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2032	07/05/2015	8.50	Call	Bond Future	1,708.9600	1.7090	2,534.6100	2.5346	48.313	0	0	0
2015/04/01	2032	07/05/2015	8.51	Call	Bond Future	1,796.2700	1.7963	2,621.9200	2.6219	45.965	0	0	0
2015/04/01	2032	07/05/2015	8.49	Call	Bond Future	1,621.5300	1.6215	2,447.1800	2.4472	50.918	0	0	0
2015/04/01	2032	06/08/2015	8.50	Call	Bond Future	1,231.7500	1.2317	2,070.4800	2.0705	68.093	0	0	0
2015/04/01	2032	06/08/2015			Bond Future	8.3594	102.0307	8.2650	102.8694	(1.128)	0.0000	0.0000	0
2015/04/01	2032	06/08/2015	8.51	Call	Bond Future	1,318.4800	1.3185	2,157.2100	2.1572	63.613	0	0	0

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2015/04/01	2032	06/08/2015	8.49	Call	Bond Future	1,144.9100	1.1449	1,983.6400	1.9836	73.257	0	0	0
2015/04/01	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2032	05/11/2015			Bond Future	8.4030	99.5615	8.3059	100.4136	(1.155)	0.0000	0.0000	0
2015/04/01	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2032	05/11/2015	7.99	Put	Bond Future	3,701.5600	3.7016	2,849.4200	2.8494	(23.021)	0	0	0
2015/04/01	2032	05/11/2015	8.01	Put	Bond Future	3,517.7200	3.5177	2,665.5800	2.6656	(24.224)	0	0	0
2015/04/01	2032	05/11/2015	8.00	Put	Bond Future	3,609.5800	3.6096	2,757.4400	2.7574	(23.608)	0	0	0
2015/04/01	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2037	07/05/2015			Bond Future	8.4121	103.2206	8.3205	104.1401	(1.088)	0.0000	0.0000	32,365
2015/04/01	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2037	07/05/2015	9.01	Call	Bond Future	5,697.8800	5.6979	6,617.4000	6.6174	16.138	0	0	0
2015/04/01	2037	07/05/2015	8.99	Call	Bond Future	5,515.5500	5.5155	6,435.0700	6.4351	16.671	0	0	0
2015/04/01	2037	07/05/2015	9.00	Call	Bond Future	5,606.7800	5.6068	6,526.3000	6.5263	16.400	0	0	0
2015/04/01	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2037	06/08/2015			Bond Future	8.4649	100.6167	8.3707	101.5508	(1.112)	0.0000	0.0000	1,954
2015/04/01	2037	06/08/2015	8.75	Call	Bond Future	2,747.7600	2.7478	3,681.8300	3.6818	33.994	0	0	0
2015/04/01	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2037	06/08/2015	8.76	Call	Bond Future	2,841.9900	2.8420	3,776.0600	3.7761	32.867	0	0	0
2015/04/01	2037	06/08/2015	8.74	Call	Bond Future	2,653.3900	2.6534	3,587.4600	3.5875	35.203	0	0	0
2015/04/01	2037	05/11/2015	7.99	Put	Bond Future	5,227.0500	5.2271	4,277.8300	4.2778	(18.160)	0	0	0
2015/04/01	2037	05/11/2015	8.01	Put	Bond Future	5,016.4600	5.0165	4,067.2400	4.0672	(18.922)	0	0	0
2015/04/01	2037	05/11/2015			Bond Future	8.5054	102.2810	8.4088	103.2302	(1.136)	0.0000	0.0000	0
2015/04/01	2037	05/11/2015	8.00	Put	Bond Future	5,121.6700	5.1217	4,172.4500	4.1725	(18.533)	0	0	0
2015/04/01	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2038	07/05/2015			Bond Future	127.7207	127.7207	127.6976	127.6976	(0.018)	0.0000	0.0000	2,657
2015/04/01	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2038	07/05/2015	126.99	Call	Bond Future	730.6800	0.7307	707.6100	0.7076	(3.157)	0	0	0
2015/04/01	2038	07/05/2015	127.00	Call	Bond Future	720.6800	0.7207	697.6100	0.6976	(3.201)	0	0	0
2015/04/01	2038	07/05/2015	127.01	Call	Bond Future	710.6800	0.7107	687.6100	0.6876	(3.246)	0	0	0
2015/04/01	2038	06/08/2015	128.01	Call	Bond Future	458.0600	0.4581	434.8000	0.4348	(5.078)	0	0	0
2015/04/01	2038	06/08/2015			Bond Future	128.4681	128.4681	128.4448	128.4448	(0.018)	0.0000	0.0000	0
2015/04/01	2038	06/08/2015	127.99	Call	Bond Future	478.0600	0.4781	454.8000	0.4548	(4.865)	0	0	0
2015/04/01	2038	06/08/2015	128.00	Call	Bond Future	468.0600	0.4681	444.8000	0.4448	(4.969)	0	0	0
2015/04/01	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	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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2015/04/01	2044	07/05/2015			Bond Future	8.4558	105.5753	8.3643	106.5916	(1.082)	0.0000	0.0000	9,496
2015/04/01	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2044	07/05/2015	9.01	Call	Bond Future	5,813.9000	5.8139	6,830.1900	6.8302	17.480	0	0	0
2015/04/01	2044	07/05/2015	8.99	Call	Bond Future	5,613.8200	5.6138	6,630.1100	6.6301	18.103	0	0	0
2015/04/01	2044	07/05/2015	9.00	Call	Bond Future	5,713.9400	5.7139	6,730.2300	6.7302	17.786	0	0	0
2015/04/01	2044	06/08/2015	8.76	Call	Bond Future	2,708.5200	2.7085	3,740.9700	3.7410	38.119	0	0	0
2015/04/01	2044	06/08/2015			Bond Future	8.5057	102.8840	8.4117	103.9164	(1.105)	0.0000	0.0000	0
2015/04/01	2044	06/08/2015	8.74	Call	Bond Future	2,499.9000	2.4999	3,532.3500	3.5324	41.300	0	0	0
2015/04/01	2044	06/08/2015	8.75	Call	Bond Future	2,604.3000	2.6043	3,636.7500	3.6368	39.644	0	0	0
2015/04/01	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2044	05/11/2015			Bond Future	8.5440	104.5858	8.4477	105.6349	(1.128)	0.0000	0.0000	0
2015/04/01	2044	05/11/2015	8.24	Put	Bond Future	3,373.2200	3.3732	2,324.1000	2.3241	(31.101)	0	0	0
2015/04/01	2044	05/11/2015	8.26	Put	Bond Future	3,145.6600	3.1457	2,096.5400	2.0965	(33.351)	0	0	0
2015/04/01	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2044	05/11/2015	8.25	Put	Bond Future	3,259.3300	3.2593	2,210.2100	2.2102	(32.188)	0	0	0
2015/04/01	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2046	07/05/2015			Bond Future	126.5833	126.5833	126.5608	126.5608	(0.018)	0.0000	0.0000	5,889
2015/04/01	2046	07/05/2015	126.99	Put	Bond Future	406.6600	0.4067	429.1600	0.4292	5.533	0	0	0
2015/04/01	2046	07/05/2015	127.01	Put	Bond Future	426.6600	0.4267	449.1600	0.4492	5.274	0	0	0
2015/04/01	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2046	07/05/2015	127.00	Put	Bond Future	416.6600	0.4167	439.1600	0.4392	5.400	0	0	0
2015/04/01	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2046	06/08/2015	129.01	Put	Bond Future	386.4900	0.3865	409.8700	0.4099	6.049	0	0	0
2015/04/01	2046	06/08/2015			Bond Future	128.6235	128.6235	128.6001	128.6001	(0.018)	0.0000	0.0000	0
2015/04/01	2046	06/08/2015	129.00	Put	Bond Future	376.4900	0.3765	399.8700	0.3999	6.210	0	0	0
2015/04/01	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2046	06/08/2015	128.99	Put	Bond Future	366.4900	0.3665	389.8700	0.3899	6.379	0	0	0
2015/04/01	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2050	07/05/2015			Bond Future	135.4737	135.4737	135.4497	135.4497	(0.018)	0.0000	0.0000	2,753
2015/04/01	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2050	07/05/2015	135.01	Call	Bond Future	463.7000	0.4637	439.6600	0.4397	(5.184)	0	0	0
2015/04/01	2050	07/05/2015	134.99	Call	Bond Future	483.7000	0.4837	459.6600	0.4597	(4.970)	0	0	0
2015/04/01	2050	07/05/2015	135.00	Call	Bond Future	473.7000	0.4737	449.6600	0.4497	(5.075)	0	0	0
2015/04/01	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2050	06/08/2015			Bond Future	136.1978	136.1978	136.1739	136.1739	(0.018)	0.0000	0.0000	0
2015/04/01	2050	06/08/2015	136.99	Put	Bond Future	792.2200	0.7922	816.1400	0.8161	3.019	0	0	0
2015/04/01	2050	06/08/2015	137.01	Put	Bond Future	812.2200	0.8122	836.1400	0.8361	2.945	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
2015/04/01	2050	06/08/2015	137.00	Put	Bond Future	802.2200	0.8022	826.1400	0.8261	2.982	0	0	0
2015/04/01	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	AL12	07/05/2015			Index Future	558.2340	558.2340	563.2240	563.2240	0.894	0.0000	0.0000	0
2015/04/01	AL37	07/05/2015			Index Future	457.4650	457.4650	459.2260	459.2260	0.385	0.0000	0.0000	122
2015/04/01	AL37	06/08/2015			Index Future	464.7240	464.7240	466.5120	466.5120	0.385	0.0000	0.0000	0
2015/04/01	AL7T	07/05/2015			Index Future	545.0240	545.0240	548.4030	548.4030	0.620	0.0000	0.0000	3
2015/04/01	AL7T	06/08/2015			Index Future	553.6730	553.6730	557.1050	557.1050	0.620	0.0000	0.0000	0
2015/04/01	ALBI	07/05/2015			Index Future	498.4250	498.4250	501.4990	501.4990	0.617	0.0000	0.0000	573
2015/04/01	ALBI	06/08/2015			Index Future	506.3350	506.3350	509.4560	509.4560	0.616	0.0000	0.0000	10
2015/04/01	ALBI	05/11/2015			Index Future	514.7920	514.7920	517.9640	517.9640	0.616	0.0000	0.0000	0
2015/04/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	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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2015/04/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	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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2015/04/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/01	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	EL28	07/05/2015			Bond Future	122.1480	122.1480	122.1272	122.1272	(0.017)	0.0000	0.0000	0
2015/04/01	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	EL28	07/05/2015	124.99	Put	Bond Future	2,841.9600	2.8420	2,862.8400	2.8628	0.735	0	0	0
2015/04/01	EL28	07/05/2015	125.01	Put	Bond Future	2,861.9600	2.8620	2,882.8400	2.8828	0.730	0	0	0
2015/04/01	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	EL28	07/05/2015	125.00	Put	Bond Future	2,851.9600	2.8520	2,872.8400	2.8728	0.732	0	0	0
2015/04/01	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	EL28	06/08/2015			Bond Future	124.1168	124.1168	124.0954	124.0954	(0.017)	0.0000	0.0000	0
2015/04/01	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	EL28	06/08/2015	124.99	Put	Bond Future	873.1600	0.8732	894.6300	0.8946	2.459	0	0	0
2015/04/01	EL28	06/08/2015	125.01	Put	Bond Future	893.1600	0.8932	914.6300	0.9146	2.404	0	0	0
2015/04/01	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	EL28	06/08/2015	125.00	Put	Bond Future	883.1600	0.8832	904.6300	0.9046	2.431	0	0	0
2015/04/01	ES33	07/05/2015			Bond Future	9.3265	85.2588	9.2397	85.9270	(0.931)	0.0000	0.0000	6,576
2015/04/01	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	ES33	07/05/2015	9.76	Call	Bond Future	3,219.4300	3.2194	3,887.6600	3.8877	20.756	0	0	0
2015/04/01	ES33	07/05/2015	9.74	Call	Bond Future	3,075.0400	3.0750	3,743.2700	3.7433	21.731	0	0	0
2015/04/01	ES33	07/05/2015	9.75	Call	Bond Future	3,147.2800	3.1473	3,815.5100	3.8155	21.232	0	0	0
2015/04/01	ES33	06/08/2015			Bond Future	9.4055	86.6258	9.3160	87.3046	(0.952)	0.0000	0.0000	0
2015/04/01	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	ES33	06/08/2015	9.61	Call	Bond Future	1,520.0500	1.5200	2,198.8500	2.1988	44.656	0	0	0
2015/04/01	ES33	06/08/2015	9.59	Call	Bond Future	1,373.2500	1.3732	2,052.0500	2.0521	49.430	0	0	0
2015/04/01	ES33	06/08/2015	9.60	Call	Bond Future	1,446.7000	1.4467	2,125.5000	2.1255	46.921	0	0	0
2015/04/01	ES33	05/11/2015	9.00	Put	Bond Future	3,663.7200	3.6637	2,973.9300	2.9739	(18.828)	0	0	0
2015/04/01	ES33	05/11/2015			Bond Future	9.4772	84.2697	9.3850	84.9594	(0.973)	0.0000	0.0000	0
2015/04/01	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	ES33	05/11/2015	8.99	Put	Bond Future	3,743.0500	3.7431	3,053.2600	3.0533	(18.429)	0	0	0
2015/04/01	ES33	05/11/2015	9.01	Put	Bond Future	3,584.4900	3.5845	2,894.7000	2.8947	(19.244)	0	0	0
2015/04/01	GOVI	07/05/2015	449.99	Call	GOVI	444,310.0000	44.4310	474,040.0000	47.4040	6.691	0	0	0
2015/04/01	GOVI	07/05/2015			GOVI	494.4210	494.4210	497.3940	497.3940	0.601	0.0000	0.0000	488
2015/04/01	GOVI	07/05/2015	450.00	Call	GOVI	444,210.0000	44.4210	473,940.0000	47.3940	6.693	0	0	0
2015/04/01	GOVI	07/05/2015	450.01	Call	GOVI	444,110.0000	44.4110	473,840.0000	47.3840	6.694	0	0	0
2015/04/01	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	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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2015/04/01	GOVI	06/08/2015			GOVI	502.2670	502.2670	505.2860	505.2860	0.601	0.0000	0.0000	29
2015/04/01	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	GOVI	06/08/2015	499.99	Call	GOVI	22,770.0000	2.2770	52,960.0000	5.2960	132.587	0	0	0
2015/04/01	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	GOVI	06/08/2015	500.00	Call	GOVI	22,670.0000	2.2670	52,860.0000	5.2860	133.172	0	0	0
2015/04/01	GOVI	06/08/2015	500.01	Call	GOVI	22,570.0000	2.2570	52,760.0000	5.2760	133.762	0	0	0
2015/04/01	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	GOVI	05/11/2015			GOVI	510.6560	510.6560	513.7250	513.7250	0.601	0.0000	0.0000	0
2015/04/01	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	GOVI	05/11/2015	529.99	Put	GOVI	193,340.0000	19.3340	162,650.0000	16.2650	(15.874)	0	0	0
2015/04/01	GOVI	05/11/2015	530.01	Put	GOVI	193,540.0000	19.3540	162,850.0000	16.2850	(15.857)	0	0	0
2015/04/01	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	GOVI	05/11/2015	530.00	Put	GOVI	193,440.0000	19.3440	162,750.0000	16.2750	(15.865)	0	0	0
2015/04/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/01	IGOV	07/05/2015			Index Future	225.2030	225.2030	225.1420	225.1420	(0.027)	0.0000	0.0000	1,013
2015/04/01	IGOV	06/08/2015			Index Future	228.7950	228.7950	228.7330	228.7330	(0.027)	0.0000	0.0000	98
2015/04/01	IGOV	05/11/2015			Index Future	232.6340	232.6340	232.5700	232.5700	(0.028)	0.0000	0.0000	0
2015/04/01	ILBI	07/05/2015			Index Future	609.8300	609.8300	609.4580	609.4580	(0.061)	0.0000	0.0000	0
2015/04/01	ILBI	06/08/2015			Index Future	619.7370	619.7370	619.3570	619.3570	(0.061)	0.0000	0.0000	159
2015/04/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/01	JBAF	15/04/2015			Jibar Tradeable Future	6.1200	93.8800	6.1100	93.8900	(0.163)	0.0000	0.0000	1,000
2015/04/01	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1400	93.8600	(0.163)	0.0000	0.0000	0
2015/04/01	JBAF	17/06/2015			Jibar Tradeable Future	6.3000	93.7000	6.2400	93.7600	(0.952)	0.0000	0.0000	5,000
2015/04/01	JBAF	15/07/2015			Jibar Tradeable Future	6.3400	93.6600	6.2800	93.7200	(0.946)	0.0000	0.0000	0
2015/04/01	JBAF	19/08/2015			Jibar Tradeable Future	6.4800	93.5200	6.3800	93.6200	(1.543)	0.0000	0.0000	0
2015/04/01	JBAF	16/09/2015			Jibar Tradeable Future	6.5200	93.4800	6.4100	93.5900	(1.687)	0.0000	0.0000	0
2015/04/01	JBAF	15/12/2015			Jibar Tradeable Future	6.7800	93.2200	6.6600	93.3400	(1.770)	0.0000	0.0000	0
2015/04/01	JBAF	16/03/2016			Jibar Tradeable Future	6.9800	93.0200	6.8500	93.1500	(1.862)	0.0000	0.0000	0
2015/04/01	JBAF	15/06/2016			Jibar Tradeable Future	7.1100	92.8900	6.9700	93.0300	(1.969)	0.0000	0.0000	0
2015/04/01	JBAF	21/09/2016			Jibar Tradeable Future	7.2500	92.7500	7.1100	92.8900	(1.931)	0.0000	0.0000	0
2015/04/01	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.2400	92.7600	(1.764)	0.0000	0.0000	0
2015/04/01	JBAF	15/03/2017			Jibar Tradeable Future	7.5000	92.5000	7.3700	92.6300	(1.733)	0.0000	0.0000	0



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2015/04/01	R023	07/05/2015	8.14	Call	Bond Future	3,083.6800		3.0837	3,637.0200	3.6370	17.944	0	0	0
2015/04/01	R023	07/05/2015	8.15	Put	Bond Future	88.3800		0.0884	45.5000	0.0455	(48.518)	0	0	0
2015/04/01	R023	07/05/2015			Bond Future	7.6174		102.2893	7.5152	102.8875	(1.342)	0.0000	0.0000	15,264
2015/04/01	R023	07/05/2015	8.15	Call	Bond Future	3,135.0100		3.1350	3,690.3900	3.6904	17.715	0	0	0
2015/04/01	R023	07/05/2015	8.16	Call	Bond Future	3,186.5200		3.1865	3,743.8800	3.7439	17.491	0	0	0
2015/04/01	R023	07/05/2015	8.14	Put	Bond Future	93.1700		0.0932	48.2500	0.0483	(48.213)	0	0	0
2015/04/01	R023	07/05/2015	8.16	Put	Bond Future	83.8000		0.0838	42.9000	0.0429	(48.807)	0	0	0
2015/04/01	R023	06/08/2015	9.07	Put	Bond Future	53.9800		0.0540	36.5600	0.0366	(32.271)	0	0	911
2015/04/01	R023	06/08/2015	8.24	Call	Bond Future	3,691.6000		3.6916	4,177.7900	4.1778	13.170	0	0	0
2015/04/01	R023	06/08/2015			Bond Future	7.6684		103.9292	7.5616	104.5369	(1.392)	0.0000	0.0000	0
2015/04/01	R023	06/08/2015	9.07	Call	Bond Future	7,621.6300		7.6216	8,211.9000	8.2119	7.745	0	0	0
2015/04/01	R023	06/08/2015	8.26	Put	Bond Future	492.4700		0.4925	375.3400	0.3753	(23.784)	0	0	0
2015/04/01	R023	06/08/2015	8.25	Put	Bond Future	503.7000		0.5037	384.4000	0.3844	(23.685)	0	0	0
2015/04/01	R023	06/08/2015	8.24	Put	Bond Future	515.1500		0.5152	393.6500	0.3937	(23.585)	0	0	0
2015/04/01	R023	06/08/2015	8.25	Call	Bond Future	3,734.6000		3.7346	4,222.9900	4.2230	13.077	0	0	0
2015/04/01	R023	06/08/2015	8.26	Call	Bond Future	3,777.7700		3.7778	4,268.3300	4.2683	12.985	0	0	0
2015/04/01	R186	07/05/2015	7.40	Call	Bond Future	227.1600		0.2272	345.8700	0.3459	52.258	0	0	0
2015/04/01	R186	07/05/2015	8.10	Put	Bond Future	484.4900		0.4845	310.7600	0.3108	(35.858)	0	0	4,229
2015/04/01	R186	07/05/2015			Bond Future	7.8225		124.2637	7.7306	125.0527	(1.174)	7.7823	7.7823	38,190
2015/04/01	R186	07/05/2015	7.50	Put	Bond Future	3,176.2800		3.1763	2,561.9400	2.5619	(19.341)	0	0	4,229
2015/04/01	R186	07/05/2015	8.25	Call	Bond Future	3,833.6400		3.8336	4,521.4600	4.5215	17.942	0	0	0
2015/04/01	R186	07/05/2015	7.30	Call	Bond Future	129.8600		0.1299	205.6600	0.2057	58.371	0	0	0
2015/04/01	R186	07/05/2015	7.80	Put	Bond Future	1,434.2800		1.4343	1,044.9500	1.0450	(27.145)	0	0	300
2015/04/01	R186	07/05/2015	7.45	Put	Bond Future	3,537.5200		3.5375	2,893.6000	2.8936	(18.203)	0	0	4,229
2015/04/01	R186	07/05/2015	8.00	Put	Bond Future	717.9900		0.7180	481.2800	0.4813	(32.968)	0	0	4,229
2015/04/01	R186	07/05/2015	8.24	Put	Bond Future	263.8700		0.2639	158.6600	0.1587	(39.872)	0	0	0
2015/04/01	R186	07/05/2015	8.05	Put	Bond Future	592.3000		0.5923	388.4600	0.3885	(34.415)	0	0	4,229
2015/04/01	R186	07/05/2015	8.26	Put	Bond Future	240.6200		0.2406	143.3200	0.1433	(40.437)	0	0	0
2015/04/01	R186	07/05/2015	7.40	Put	Bond Future	3,915.2600		3.9153	3,244.9500	3.2450	(17.120)	0	0	4,229
2015/04/01	R186	07/05/2015	7.50	Call	Bond Future	374.9800		0.3750	549.6600	0.5497	46.584	0	0	0
2015/04/01	R186	07/05/2015	8.25	Put	Bond Future	252.0200		0.2520	150.8200	0.1508	(40.156)	0	0	0
2015/04/01	R186	07/05/2015	8.10	Call	Bond Future	2,826.4100		2.8264	3,441.7000	3.4417	21.769	0	0	0
2015/04/01	R186	07/05/2015	8.26	Call	Bond Future	3,904.2500		3.9043	4,595.9700	4.5960	17.717	0	0	0
2015/04/01	R186	07/05/2015	7.30	Put	Bond Future	4,713.4700		4.7135	4,000.2500	4.0002	(15.132)	0	0	0
2015/04/01	R186	07/05/2015	7.45	Call	Bond Future	293.9000		0.2939	439.0000	0.4390	49.371	0	0	0
2015/04/01	R186	07/05/2015	7.80	Call	Bond Future	1,242.0800		1.2421	1,641.7700	1.6418	32.179	0	0	0
2015/04/01	R186	07/05/2015	8.00	Call	Bond Future	2,223.3800		2.2234	2,775.6900	2.7757	24.841	0	0	0
2015/04/01	R186	07/05/2015	8.24	Call	Bond Future	3,763.4000		3.7634	4,447.2100	4.4472	18.170	0	0	0
2015/04/01	R186	07/05/2015	8.05	Call	Bond Future	2,516.9700		2.5170	3,102.1500	3.1021	23.249	0	0	0
2015/04/01	R186	06/08/2015	8.90	Put	Bond Future	282.8000		0.2828	213.6400	0.2136	(24.455)	0	0	5,350
2015/04/01	R186	06/08/2015	8.00	Put	Bond Future	1,970.2600		1.9703	1,642.9000	1.6429	(16.615)	0	0	0
2015/04/01	R186	06/08/2015			Bond Future	7.8728		120.9588	7.7776	121.7603	(1.210)	0.0000	0.0000	340
2015/04/01	R186	06/08/2015	8.00	Call	Bond Future	3,029.1600		3.0292	3,503.3300	3.5033	15.654	0	0	0
2015/04/01	R186	06/08/2015	8.01	Call	Bond Future	3,076.6700		3.0767	3,554.9900	3.5550	15.547	0	0	0
2015/04/01	R186	06/08/2015	7.99	Call	Bond Future	2,982.0600		2.9821	3,452.0500	3.4520	15.761	0	0	0
2015/04/01	R186	06/08/2015	7.75	Call	Bond Future	1,976.1100		1.9761	2,342.5200	2.3425	18.542	0	0	1,000
2015/04/01	R186	06/08/2015	8.90	Call	Bond Future	8,482.0700		8.4821	9,214.4400	9.2144	8.634	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
2015/04/01	R186	06/08/2015	7.99	Put	Bond Future	2,005.9700	2.0060	1,674.4300	1.6744	(16.528)	0	0	0
2015/04/01	R186	06/08/2015	7.75	Put	Bond Future	3,011.4800	3.0115	2,576.3600	2.5764	(14.449)	0	0	0
2015/04/01	R186	06/08/2015	8.01	Put	Bond Future	1,935.0300	1.9350	1,611.8200	1.6118	(16.703)	0	0	0
2015/04/01	R186	05/11/2015	8.24	Call	Bond Future	4,702.8400	4.7028	5,234.1600	5.2342	11.298	0	0	0
2015/04/01	R186	05/11/2015	8.25	Put	Bond Future	2,016.3100	2.0163	1,736.2300	1.7362	(13.891)	0	0	0
2015/04/01	R186	05/11/2015			Bond Future	7.9115	122.9589	7.8129	123.7733	(1.247)	0.0000	0.0000	0
2015/04/01	R186	05/11/2015	9.00	Put	Bond Future	624.7500	0.6248	514.8000	0.5148	(17.599)	0	0	2,600
2015/04/01	R186	05/11/2015	8.24	Put	Bond Future	2,044.8700	2.0449	1,761.8400	1.7618	(13.841)	0	0	0
2015/04/01	R186	05/11/2015	8.26	Put	Bond Future	1,988.0700	1.9881	1,710.9200	1.7109	(13.941)	0	0	0
2015/04/01	R186	05/11/2015	9.00	Call	Bond Future	9,129.6300	9.1296	9,834.0300	9.8340	7.716	0	0	0
2015/04/01	R186	05/11/2015	8.25	Call	Bond Future	4,753.9300	4.7539	5,288.2000	5.2882	11.238	0	0	0
2015/04/01	R186	05/11/2015	8.26	Call	Bond Future	4,805.2700	4.8053	5,342.4700	5.3425	11.179	0	0	0
2015/04/01	R186	04/02/2016	7.50	Call	Bond Future	2,180.8200	2.1808	2,489.3900	2.4894	14.149	0	0	0
2015/04/01	R186	04/02/2016			Bond Future	7.9389	119.8272	7.8369	120.6539	(1.285)	0.0000	0.0000	5,592
2015/04/01	R186	04/02/2016	7.51	Call	Bond Future	2,210.3100	2.2103	2,521.7100	2.5217	14.089	0	0	0
2015/04/01	R186	04/02/2016	7.50	Put	Bond Future	5,793.0000	5.7930	5,274.8700	5.2749	(8.944)	0	0	0
2015/04/01	R186	04/02/2016	7.49	Call	Bond Future	2,151.1700	2.1512	2,456.9000	2.4569	14.212	0	0	0
2015/04/01	R186	04/02/2016	7.49	Put	Bond Future	5,847.3700	5.8474	5,326.4000	5.3264	(8.909)	0	0	0
2015/04/01	R186	04/02/2016	7.51	Put	Bond Future	5,738.5500	5.7386	5,223.2500	5.2233	(8.980)	0	0	0
2015/04/01	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R197	07/05/2015			Bond Future	286.8533	286.8533	286.8014	286.8014	(0.018)	0.0000	0.0000	1,046
2015/04/01	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R197	07/05/2015	293.99	Put	Bond Future	7,136.7300	7.1367	7,188.5700	7.1886	0.726	0	0	0
2015/04/01	R197	07/05/2015	294.01	Put	Bond Future	7,156.7300	7.1567	7,208.5700	7.2086	0.724	0	0	0
2015/04/01	R197	07/05/2015	294.00	Put	Bond Future	7,146.7300	7.1467	7,198.5700	7.1986	0.725	0	0	0
2015/04/01	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R197	06/08/2015			Bond Future	285.4250	285.4250	285.3746	285.3746	(0.018)	0.0000	0.0000	0
2015/04/01	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R197	06/08/2015	287.99	Put	Bond Future	2,564.9700	2.5650	2,615.4100	2.6154	1.966	0	0	0
2015/04/01	R197	06/08/2015	288.01	Put	Bond Future	2,584.9700	2.5850	2,635.4100	2.6354	1.951	0	0	0
2015/04/01	R197	06/08/2015	288.00	Put	Bond Future	2,574.9700	2.5750	2,625.4100	2.6254	1.959	0	0	0
2015/04/01	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R202	07/05/2015			Bond Future	236.6755	236.6755	236.6326	236.6326	(0.018)	0.0000	0.0000	52,706
2015/04/01	R202	07/05/2015	238.49	Put	Bond Future	1,814.5000	1.8145	1,857.3600	1.8574	2.362	0	0	0
2015/04/01	R202	07/05/2015	238.50	Put	Bond Future	1,824.5000	1.8245	1,867.3600	1.8674	2.349	0	0	0
2015/04/01	R202	07/05/2015	238.51	Put	Bond Future	1,834.5000	1.8345	1,877.3600	1.8774	2.336	0	0	0
2015/04/01	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R202	06/08/2015			Bond Future	237.2758	237.2758	237.2329	237.2329	(0.018)	0.0000	0.0000	0
2015/04/01	R202	06/08/2015	239.99	Put	Bond Future	2,714.2100	2.7142	2,757.0500	2.7570	1.578	0	0	0
2015/04/01	R202	06/08/2015	240.00	Put	Bond Future	2,724.2100	2.7242	2,767.0500	2.7670	1.573	0	0	0
2015/04/01	R202	06/08/2015	240.01	Put	Bond Future	2,734.2100	2.7342	2,777.0500	2.7770	1.567	0	0	0
2015/04/01	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R202	06/08/2015	239.99	Call	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
2015/04/01	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R203	07/05/2015			Bond Future	6.8837	104.1950	6.7995	104.3780	(1.223)	0.0000	0.0000	7,710
2015/04/01	R203	07/05/2015	7.24	Put	Bond Future	57.0000	0.0570	32.9200	0.0329	(42.246)	0	0	0
2015/04/01	R203	07/05/2015	7.26	Put	Bond Future	51.1300	0.0511	29.1800	0.0292	(42.930)	0	0	0
2015/04/01	R203	07/05/2015	7.25	Put	Bond Future	54.0000	0.0540	31.0000	0.0310	(42.593)	0	0	0
2015/04/01	R203	07/05/2015	7.25	Call	Bond Future	845.2900	0.8453	1,005.2900	1.0053	18.928	0	0	0
2015/04/01	R203	07/05/2015	7.24	Call	Bond Future	826.7900	0.8268	985.7100	0.9857	19.221	0	0	0
2015/04/01	R203	07/05/2015	7.26	Call	Bond Future	863.9100	0.8639	1,024.9600	1.0250	18.642	0	0	0
2015/04/01	R203	06/08/2015	6.74	Call	Bond Future	335.2200	0.3352	409.4700	0.4095	22.150	0	0	0
2015/04/01	R203	06/08/2015	6.75	Put	Bond Future	711.7500	0.7117	601.3700	0.6014	(15.508)	0	0	0
2015/04/01	R203	06/08/2015			Bond Future	6.9388	105.8656	6.8436	106.0513	(1.372)	0.0000	0.0000	0
2015/04/01	R203	06/08/2015	6.75	Call	Bond Future	342.9100	0.3429	418.2800	0.4183	21.980	0	0	0
2015/04/01	R203	06/08/2015	6.76	Call	Bond Future	350.7200	0.3507	427.2100	0.4272	21.809	0	0	0
2015/04/01	R203	06/08/2015	6.74	Put	Bond Future	723.6500	0.7236	612.1500	0.6122	(15.408)	0	0	0
2015/04/01	R203	06/08/2015	6.76	Put	Bond Future	699.9800	0.7000	590.7200	0.5907	(15.609)	0	0	0
2015/04/01	R203	05/11/2015	5.99	Call	Bond Future	83.3600	0.0834	107.7500	0.1078	29.259	0	0	0
2015/04/01	R203	05/11/2015	6.00	Put	Bond Future	1,770.4100	1.7704	1,606.8100	1.6068	(9.241)	0	0	0
2015/04/01	R203	05/11/2015			Bond Future	6.9628	103.4486	6.8541	103.6371	(1.562)	0.0000	0.0000	0
2015/04/01	R203	05/11/2015	6.00	Call	Bond Future	85.4500	0.0854	110.3300	0.1103	29.116	0	0	0
2015/04/01	R203	05/11/2015	6.01	Call	Bond Future	87.7400	0.0877	113.1500	0.1131	28.961	0	0	0
2015/04/01	R203	05/11/2015	5.99	Put	Bond Future	1,786.0100	1.7860	1,621.9200	1.6219	(9.188)	0	0	0
2015/04/01	R203	05/11/2015	6.01	Put	Bond Future	1,755.0100	1.7550	1,591.9400	1.5919	(9.292)	0	0	0
2015/04/01	R204	07/05/2015	7.51	Put	Bond Future	87.8700	0.0879	50.6400	0.0506	(42.369)	0	0	0
2015/04/01	R204	07/05/2015			Bond Future	7.1401	105.8033	7.0517	106.0854	(1.238)	0.0000	0.0000	12,556
2015/04/01	R204	07/05/2015	7.50	Put	Bond Future	92.4900	0.0925	53.6000	0.0536	(42.048)	0	0	0
2015/04/01	R204	07/05/2015	7.49	Call	Bond Future	1,205.0800	1.2051	1,446.5600	1.4466	20.039	0	0	0
2015/04/01	R204	07/05/2015	7.50	Call	Bond Future	1,231.6100	1.2316	1,474.8300	1.4748	19.748	0	0	0
2015/04/01	R204	07/05/2015	7.51	Call	Bond Future	1,258.4100	1.2584	1,503.2900	1.5033	19.459	0	0	0
2015/04/01	R204	07/05/2015	7.49	Put	Bond Future	97.4000	0.0974	56.7700	0.0568	(41.715)	0	0	0
2015/04/01	R204	06/08/2015	7.74	Call	Bond Future	1,850.9300	1.8509	2,078.0700	2.0781	12.272	0	0	0
2015/04/01	R204	06/08/2015	7.75	Put	Bond Future	258.3500	0.2584	200.1800	0.2002	(22.516)	0	0	0
2015/04/01	R204	06/08/2015			Bond Future	7.2026	103.4637	7.1066	103.7502	(1.332)	0.0000	0.0000	100
2015/04/01	R204	06/08/2015	8.41	Call	Bond Future	3,564.5200	3.5645	3,838.4800	3.8385	7.686	0	0	0
2015/04/01	R204	06/08/2015	7.74	Put	Bond Future	264.5000	0.2645	205.2200	0.2052	(22.412)	0	0	0
2015/04/01	R204	06/08/2015	7.76	Put	Bond Future	252.3100	0.2523	195.2500	0.1952	(22.615)	0	0	0
2015/04/01	R204	06/08/2015	8.41	Put	Bond Future	42.5500	0.0425	30.0900	0.0301	(29.283)	0	0	699
2015/04/01	R204	06/08/2015	7.75	Call	Bond Future	1,874.0100	1.8740	2,102.2600	2.1023	12.180	0	0	0
2015/04/01	R204	06/08/2015	7.76	Call	Bond Future	1,897.1900	1.8972	2,126.5500	2.1266	12.089	0	0	0
2015/04/01	R204	05/11/2015			Bond Future	7.2404	105.1744	7.1360	105.4652	(1.443)	0.0000	0.0000	0
2015/04/01	R204	05/11/2015	6.25	Call	Bond Future	156.5200	0.1565	196.8400	0.1968	25.760	0	0	0
2015/04/01	R204	05/11/2015	6.24	Put	Bond Future	2,980.7700	2.9808	2,729.5500	2.7295	(8.428)	0	0	0
2015/04/01	R204	05/11/2015	6.26	Put	Bond Future	2,930.4900	2.9305	2,680.7500	2.6807	(8.522)	0	0	0
2015/04/01	R204	05/11/2015	6.25	Put	Bond Future	2,955.5900	2.9556	2,705.1100	2.7051	(8.475)	0	0	0
2015/04/01	R204	05/11/2015	6.26	Call	Bond Future	160.1600	0.1602	201.2200	0.2012	25.637	0	0	0
2015/04/01	R204	05/11/2015	6.24	Call	Bond Future	152.9600	0.1530	192.5400	0.1925	25.876	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
2015/04/01	R207	07/05/2015			Bond Future	7.3140	102.0787	7.2108	102.4819	(1.411)	0.0000	0.0000	34,939
2015/04/01	R207	07/05/2015	8.25	Call	Bond Future	3,572.0500	3.5720	3,972.9300	3.9729	11.223	0	0	0
2015/04/01	R207	07/05/2015	7.73	Call	Bond Future	1,699.1900	1.6992	2,058.0500	2.0581	21.119	0	0	66
2015/04/01	R207	07/05/2015	8.24	Put	Bond Future	3.9300	0.0039	1.4800	0.0015	(62.341)	0	0	0
2015/04/01	R207	07/05/2015	7.73	Put	Bond Future	93.6600	0.0937	49.3600	0.0494	(47.299)	0	0	0
2015/04/01	R207	07/05/2015	8.26	Put	Bond Future	3.3900	0.0034	1.2600	0.0013	(62.832)	0	0	0
2015/04/01	R207	07/05/2015	8.25	Put	Bond Future	3.6500	0.0037	1.3700	0.0014	(62.466)	0	0	0
2015/04/01	R207	07/05/2015	8.26	Call	Bond Future	3,609.0700	3.6091	4,010.1000	4.0101	11.112	0	0	0
2015/04/01	R207	07/05/2015	8.24	Call	Bond Future	3,535.0400	3.5350	3,935.7500	3.9357	11.335	0	0	0
2015/04/01	R207	06/08/2015	7.76	Call	Bond Future	1,891.6100	1.8916	2,189.8800	2.1899	15.768	0	0	0
2015/04/01	R207	06/08/2015			Bond Future	7.3765	100.0728	7.2664	100.4823	(1.493)	0.0000	0.0000	100
2015/04/01	R207	06/08/2015	7.74	Call	Bond Future	1,839.5900	1.8396	2,134.1100	2.1341	16.010	0	0	0
2015/04/01	R207	06/08/2015	7.75	Call	Bond Future	1,865.5300	1.8655	2,161.9300	2.1619	15.888	0	0	0
2015/04/01	R207	06/08/2015	7.46	Call	Bond Future	1,186.7400	1.1867	1,422.0100	1.4220	19.825	0	0	70
2015/04/01	R207	06/08/2015	7.74	Put	Bond Future	503.1000	0.5031	388.1900	0.3882	(22.840)	0	0	0
2015/04/01	R207	06/08/2015	7.76	Put	Bond Future	482.2100	0.4822	371.0500	0.3710	(23.052)	0	0	0
2015/04/01	R207	06/08/2015	7.46	Put	Bond Future	877.9000	0.8779	703.7400	0.7037	(19.838)	0	0	0
2015/04/01	R207	06/08/2015	7.75	Put	Bond Future	492.5700	0.4926	379.5400	0.3795	(22.947)	0	0	0
2015/04/01	R207	05/11/2015	7.76	Call	Bond Future	2,017.4400	2.0174	2,293.7500	2.2938	13.696	0	0	0
2015/04/01	R207	05/11/2015			Bond Future	7.4144	101.7277	7.2968	102.1436	(1.586)	0.0000	0.0000	0
2015/04/01	R207	05/11/2015	7.74	Call	Bond Future	1,972.0100	1.9720	2,245.2000	2.2452	13.853	0	0	0
2015/04/01	R207	05/11/2015	7.75	Call	Bond Future	1,994.8100	1.9948	2,269.5600	2.2696	13.773	0	0	0
2015/04/01	R207	05/11/2015	7.43	Call	Bond Future	1,333.6900	1.3337	1,554.5900	1.5546	16.563	0	0	53
2015/04/01	R207	05/11/2015	7.74	Put	Bond Future	831.5600	0.8316	688.8800	0.6889	(17.158)	0	0	0
2015/04/01	R207	05/11/2015	7.76	Put	Bond Future	807.4500	0.8075	667.8900	0.6679	(17.284)	0	0	0
2015/04/01	R207	05/11/2015	7.43	Put	Bond Future	1,278.8200	1.2788	1,083.8500	1.0839	(15.246)	0	0	0
2015/04/01	R207	05/11/2015	7.75	Put	Bond Future	819.5800	0.8196	678.4600	0.6785	(17.219)	0	0	0
2015/04/01	R207	04/02/2016	7.27	Put	Bond Future	1,762.6200	1.7626	1,537.4000	1.5374	(12.778)	0	0	0
2015/04/01	R207	04/02/2016	7.49	Put	Bond Future	1,394.0400	1.3940	1,202.1100	1.2021	(13.768)	0	0	0
2015/04/01	R207	04/02/2016			Bond Future	7.4322	99.8788	7.3064	100.3005	(1.692)	0.0000	0.0000	0
2015/04/01	R207	04/02/2016	7.51	Put	Bond Future	1,363.2700	1.3633	1,174.3100	1.1743	(13.861)	0	0	0
2015/04/01	R207	04/02/2016	7.27	Call	Bond Future	1,218.4800	1.2185	1,414.8800	1.4149	16.118	0	0	43
2015/04/01	R207	04/02/2016	7.50	Call	Bond Future	1,605.1100	1.6051	1,836.2900	1.8363	14.403	0	0	0
2015/04/01	R207	04/02/2016	7.51	Call	Bond Future	1,623.1300	1.6231	1,855.7900	1.8558	14.334	0	0	0
2015/04/01	R207	04/02/2016	7.50	Put	Bond Future	1,378.5900	1.3786	1,188.1500	1.1881	(13.814)	0	0	0
2015/04/01	R207	04/02/2016	7.49	Call	Bond Future	1,587.2000	1.5872	1,816.8900	1.8169	14.471	0	0	0
2015/04/01	R208	07/05/2015	8.01	Call	Bond Future	2,770.7300	2.7707	3,245.1800	3.2452	17.124	0	0	0
2015/04/01	R208	07/05/2015			Bond Future	7.4088	97.6669	7.3011	98.1651	(1.453)	0.0000	0.0000	58,893
2015/04/01	R208	07/05/2015	7.99	Call	Bond Future	2,686.9300	2.6869	3,158.8300	3.1588	17.563	0	0	0
2015/04/01	R208	07/05/2015	8.00	Call	Bond Future	2,728.7800	2.7288	3,201.9800	3.2020	17.341	0	0	0
2015/04/01	R208	07/05/2015	7.99	Put	Bond Future	50.1400	0.0501	23.7800	0.0238	(52.573)	0	0	0
2015/04/01	R208	07/05/2015	8.00	Put	Bond Future	47.3900	0.0474	22.3300	0.0223	(52.880)	0	0	0
2015/04/01	R208	07/05/2015	8.01	Put	Bond Future	44.7700	0.0448	20.9600	0.0210	(53.183)	0	0	0
2015/04/01	R208	06/08/2015			Bond Future	7.4619	99.2328	7.3484	99.7389	(1.521)	0.0000	0.0000	0
2015/04/01	R208	06/08/2015	8.00	Call	Bond Future	2,767.8800	2.7679	3,169.8900	3.1699	14.524	0	0	0
2015/04/01	R208	06/08/2015	8.85	Call	Bond Future	5,978.1200	5.9781	6,470.0700	6.4701	8.229	0	0	0
2015/04/01	R208	06/08/2015	8.01	Call	Bond Future	2,801.6200	2.8016	3,205.5600	3.2056	14.418	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
2015/04/01	R208	06/08/2015	7.99	Call	Bond Future	2,734.2800	2.7343	3,134.3400	3.1343	14.631	0	0	0
2015/04/01	R208	06/08/2015	8.01	Put	Bond Future	402.6300	0.4026	300.5200	0.3005	(25.361)	0	0	0
2015/04/01	R208	06/08/2015	8.00	Put	Bond Future	412.0000	0.4120	307.9600	0.3080	(25.252)	0	0	0
2015/04/01	R208	06/08/2015	8.85	Put	Bond Future	41.1200	0.0411	27.0200	0.0270	(34.290)	0	0	198
2015/04/01	R208	06/08/2015	7.99	Put	Bond Future	421.5500	0.4216	315.5600	0.3156	(25.143)	0	0	0
2015/04/01	R208	05/11/2015			Bond Future	7.4995	97.4728	7.3798	97.9870	(1.597)	0.0000	0.0000	0
2015/04/01	R208	05/11/2015	8.48	Call	Bond Future	4,426.0500	4.4261	4,866.8500	4.8669	9.959	0	0	0
2015/04/01	R208	05/11/2015	7.74	Put	Bond Future	1,124.8700	1.1249	933.2600	0.9333	(17.034)	0	0	0
2015/04/01	R208	05/11/2015	7.75	Call	Bond Future	2,173.7300	2.1737	2,498.3100	2.4983	14.932	0	0	0
2015/04/01	R208	05/11/2015	7.76	Call	Bond Future	2,199.9200	2.1999	2,526.5400	2.5265	14.847	0	0	0
2015/04/01	R208	05/11/2015	8.48	Put	Bond Future	337.3200	0.3373	263.9700	0.2640	(21.745)	0	0	2,200
2015/04/01	R208	05/11/2015	7.74	Call	Bond Future	2,147.7000	2.1477	2,470.2400	2.4702	15.018	0	0	0
2015/04/01	R208	05/11/2015	7.76	Put	Bond Future	1,092.6300	1.0926	905.1000	0.9051	(17.163)	0	0	0
2015/04/01	R208	05/11/2015	7.75	Put	Bond Future	1,108.6600	1.1087	919.0900	0.9191	(17.099)	0	0	0
2015/04/01	R209	07/05/2015			Bond Future	8.3544	80.0757	8.2680	80.7929	(1.034)	0.0000	0.0000	22,169
2015/04/01	R209	07/05/2015	8.99	Put	Bond Future	115.2900	0.1153	68.1300	0.0681	(40.906)	0	0	0
2015/04/01	R209	07/05/2015	7.30	Call	Bond Future	3.8100	0.0038	6.7100	0.0067	76.115	0	0	0
2015/04/01	R209	07/05/2015	8.30	Put	Bond Future	1,608.3500	1.6084	1,229.5100	1.2295	(23.555)	0	0	700
2015/04/01	R209	07/05/2015	9.01	Put	Bond Future	104.7500	0.1047	61.3900	0.0614	(41.394)	0	0	0
2015/04/01	R209	07/05/2015	8.99	Call	Bond Future	5,107.2300	5.1072	5,777.3300	5.7773	13.121	0	0	0
2015/04/01	R209	07/05/2015	9.00	Put	Bond Future	109.9100	0.1099	64.6800	0.0647	(41.152)	0	0	0
2015/04/01	R209	07/05/2015	9.00	Call	Bond Future	5,176.5200	5.1765	5,848.5500	5.8486	12.982	0	0	0
2015/04/01	R209	07/05/2015	7.30	Put	Bond Future	9,469.4900	9.4695	8,755.1300	8.7551	(7.544)	0	0	0
2015/04/01	R209	07/05/2015	8.30	Call	Bond Future	1,157.8400	1.1578	1,496.2600	1.4963	29.229	0	0	0
2015/04/01	R209	07/05/2015	9.01	Call	Bond Future	5,245.9200	5.2459	5,919.8200	5.9198	12.846	0	0	0
2015/04/01	R209	06/08/2015	8.99	Put	Bond Future	881.3500	0.8814	723.1100	0.7231	(17.954)	0	0	0
2015/04/01	R209	06/08/2015			Bond Future	8.4008	81.3595	8.3122	82.0882	(1.055)	0.0000	0.0000	0
2015/04/01	R209	06/08/2015	9.01	Put	Bond Future	846.9200	0.8469	693.6100	0.6936	(18.102)	0	0	0
2015/04/01	R209	06/08/2015	9.90	Call	Bond Future	11,037.9600	11.0380	11,740.6000	11.7406	6.366	0	0	0
2015/04/01	R209	06/08/2015	9.00	Call	Bond Future	5,536.1200	5.5361	6,108.9800	6.1090	10.348	0	0	0
2015/04/01	R209	06/08/2015	9.01	Call	Bond Future	5,593.4300	5.5934	6,168.7400	6.1687	10.285	0	0	0
2015/04/01	R209	06/08/2015	9.00	Put	Bond Future	863.9900	0.8640	708.2300	0.7082	(18.028)	0	0	0
2015/04/01	R209	06/08/2015	8.99	Call	Bond Future	5,478.9900	5.4790	6,049.3700	6.0494	10.410	0	0	0
2015/04/01	R209	06/08/2015	9.90	Put	Bond Future	103.7600	0.1038	77.7800	0.0778	(25.039)	0	0	2,914
2015/04/01	R209	05/11/2015	7.99	Put	Bond Future	5,564.7600	5.5648	5,085.7000	5.0857	(8.609)	0	0	0
2015/04/01	R209	05/11/2015			Bond Future	8.4394	79.5561	8.3485	80.2965	(1.077)	0.0000	0.0000	0
2015/04/01	R209	05/11/2015	8.01	Put	Bond Future	5,447.9300	5.4479	4,974.5300	4.9745	(8.690)	0	0	0
2015/04/01	R209	05/11/2015	7.99	Call	Bond Future	1,799.9200	1.7999	2,061.2200	2.0612	14.517	0	0	0
2015/04/01	R209	05/11/2015	8.00	Put	Bond Future	5,506.1400	5.5061	5,029.9100	5.0299	(8.649)	0	0	0
2015/04/01	R209	05/11/2015	8.00	Call	Bond Future	1,827.9700	1.8280	2,092.1000	2.0921	14.449	0	0	0
2015/04/01	R209	05/11/2015	8.01	Call	Bond Future	1,856.2900	1.8563	2,123.2500	2.1232	14.381	0	0	0
2015/04/01	R210	07/05/2015			Bond Future	174.5344	174.5344	174.5028	174.5028	(0.018)	0.0000	0.0000	833
2015/04/01	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R210	07/05/2015	176.99	Put	Bond Future	2,455.6100	2.4556	2,487.1700	2.4872	1.285	0	0	0
2015/04/01	R210	07/05/2015	177.01	Put	Bond Future	2,475.6100	2.4756	2,507.1700	2.5072	1.275	0	0	0
2015/04/01	R210	07/05/2015	177.00	Put	Bond Future	2,465.6100	2.4656	2,497.1700	2.4972	1.280	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
2015/04/01	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R210	06/08/2015			Bond Future	177.3475	177.3475	177.3149	177.3149	(0.018)	0.0000	0.0000	0
2015/04/01	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R210	06/08/2015	178.99	Put	Bond Future	1,642.5400	1.6425	1,675.0900	1.6751	1.982	0	0	0
2015/04/01	R210	06/08/2015	179.01	Put	Bond Future	1,662.5400	1.6625	1,695.0900	1.6951	1.958	0	0	0
2015/04/01	R210	06/08/2015	179.00	Put	Bond Future	1,652.5400	1.6525	1,685.0900	1.6851	1.970	0	0	0
2015/04/01	R211	07/05/2015	134.99	Put	Bond Future	4,054.5500	4.0545	4,079.0400	4.0790	0.604	0	0	0
2015/04/01	R211	07/05/2015			Bond Future	130.9355	130.9355	130.9110	130.9110	(0.019)	0.0000	0.0000	1,120
2015/04/01	R211	07/05/2015	135.01	Put	Bond Future	4,074.5500	4.0745	4,099.0400	4.0990	0.601	0	0	0
2015/04/01	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R211	07/05/2015	135.00	Put	Bond Future	4,064.5500	4.0645	4,089.0400	4.0890	0.603	0	0	0
2015/04/01	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R211	06/08/2015			Bond Future	131.4277	131.4277	131.4033	131.4033	(0.019)	0.0000	0.0000	0
2015/04/01	R211	06/08/2015	134.99	Put	Bond Future	3,562.2700	3.5623	3,586.7200	3.5867	0.686	0	0	0
2015/04/01	R211	06/08/2015	135.01	Put	Bond Future	3,582.2700	3.5823	3,606.7200	3.6067	0.683	0	0	0
2015/04/01	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R211	06/08/2015	135.00	Put	Bond Future	3,572.2700	3.5723	3,596.7200	3.5967	0.684	0	0	0
2015/04/01	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R212	07/05/2015			Bond Future	137.5590	137.5590	137.3208	137.3208	(0.173)	0.0000	0.0000	1,145
2015/04/01	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R212	07/05/2015	140.99	Put	Bond Future	3,430.9600	3.4310	3,669.2000	3.6692	6.944	0	0	0
2015/04/01	R212	07/05/2015	141.01	Put	Bond Future	3,450.9600	3.4510	3,689.2000	3.6892	6.904	0	0	0
2015/04/01	R212	07/05/2015	141.00	Put	Bond Future	3,440.9600	3.4410	3,679.2000	3.6792	6.924	0	0	0
2015/04/01	R212	06/08/2015	141.01	Put	Bond Future	3,009.8200	3.0098	3,251.5100	3.2515	8.030	0	0	0
2015/04/01	R212	06/08/2015			Bond Future	138.0002	138.0002	137.7585	137.7585	(0.175)	0.0000	0.0000	0
2015/04/01	R212	06/08/2015	141.00	Put	Bond Future	2,999.8200	2.9998	3,241.5100	3.2415	8.057	0	0	0
2015/04/01	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R212	06/08/2015	140.99	Put	Bond Future	2,989.8200	2.9898	3,231.5100	3.2315	8.084	0	0	0
2015/04/01	R213	07/05/2015	8.74	Call	Bond Future	4,027.4300	4.0274	4,687.8500	4.6879	16.398	0	0	0
2015/04/01	R213	07/05/2015	8.75	Put	Bond Future	195.9800	0.1960	117.3800	0.1174	(40.106)	0	0	0
2015/04/01	R213	07/05/2015			Bond Future	8.2509	90.4367	8.1593	91.1788	(1.109)	0.0000	0.0000	16,829
2015/04/01	R213	07/05/2015	8.75	Call	Bond Future	4,094.0300	4.0940	4,757.5600	4.7576	16.207	0	0	0
2015/04/01	R213	07/05/2015	8.76	Call	Bond Future	4,160.8900	4.1609	4,827.4300	4.8274	16.019	0	0	0
2015/04/01	R213	07/05/2015	8.74	Put	Bond Future	205.0800	0.2051	123.3700	0.1234	(39.843)	0	0	0
2015/04/01	R213	07/05/2015	8.76	Put	Bond Future	187.2400	0.1872	111.6500	0.1116	(40.371)	0	0	0
2015/04/01	R213	06/08/2015			Bond Future	8.3006	91.8867	8.2063	92.6406	(1.135)	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
2015/04/01	R213	06/08/2015	8.49	Put	Bond Future	1,767.9000	1.7679	1,481.6500	1.4816	(16.192)	0	0	0
2015/04/01	R213	06/08/2015	8.51	Put	Bond Future	1,706.0800	1.7061	1,427.0700	1.4271	(16.354)	0	0	0
2015/04/01	R213	06/08/2015	8.49	Call	Bond Future	3,256.6900	3.2567	3,724.3100	3.7243	14.359	0	0	0
2015/04/01	R213	06/08/2015	8.50	Put	Bond Future	1,736.5700	1.7366	1,453.9600	1.4540	(16.274)	0	0	0
2015/04/01	R213	06/08/2015	8.50	Call	Bond Future	3,302.9700	3.3030	3,774.2300	3.7742	14.268	0	0	0
2015/04/01	R213	06/08/2015	8.51	Call	Bond Future	3,349.9900	3.3500	3,824.8500	3.8249	14.175	0	0	0
2015/04/01	R213	05/11/2015	7.76	Call	Bond Future	1,366.2000	1.3662	1,595.8500	1.5959	16.809	0	0	0
2015/04/01	R213	05/11/2015			Bond Future	8.3437	89.8606	8.2468	90.6267	(1.162)	0.0000	0.0000	0
2015/04/01	R213	05/11/2015	7.74	Call	Bond Future	1,320.2800	1.3203	1,544.3600	1.5444	16.972	0	0	0
2015/04/01	R213	05/11/2015	7.75	Call	Bond Future	1,343.2200	1.3432	1,570.0900	1.5701	16.890	0	0	0
2015/04/01	R213	05/11/2015	7.74	Put	Bond Future	6,246.6900	6.2467	5,704.7400	5.7047	(8.676)	0	0	0
2015/04/01	R213	05/11/2015	7.76	Put	Bond Future	6,123.3800	6.1234	5,587.0000	5.5870	(8.760)	0	0	0
2015/04/01	R213	05/11/2015	7.75	Put	Bond Future	6,184.9600	6.1850	5,645.8000	5.6458	(8.717)	0	0	0
2015/04/01	R214	07/05/2015			Bond Future	8.3934	81.4188	8.3021	82.2286	(1.088)	0.0000	0.0000	15,271
2015/04/01	R214	07/05/2015	9.15	Call	Bond Future	6,302.1100	6.3021	7,079.2000	7.0792	12.331	0	0	0
2015/04/01	R214	07/05/2015	9.16	Call	Bond Future	6,375.5900	6.3756	7,154.0900	7.1541	12.211	0	0	0
2015/04/01	R214	07/05/2015	9.14	Put	Bond Future	76.5100	0.0765	42.3600	0.0424	(44.635)	0	0	0
2015/04/01	R214	07/05/2015	9.16	Put	Bond Future	69.3500	0.0693	38.0800	0.0381	(45.090)	0	0	0
2015/04/01	R214	07/05/2015	9.15	Put	Bond Future	72.8500	0.0729	40.1700	0.0402	(44.859)	0	0	0
2015/04/01	R214	07/05/2015	9.14	Call	Bond Future	6,228.6600	6.2287	7,004.2800	7.0043	12.452	0	0	0
2015/04/01	R214	06/08/2015	8.76	Put	Bond Future	1,586.1800	1.5862	1,322.4900	1.3225	(16.624)	0	0	0
2015/04/01	R214	06/08/2015			Bond Future	8.4375	82.7242	8.3438	83.5469	(1.111)	0.0000	0.0000	0
2015/04/01	R214	06/08/2015	8.75	Put	Bond Future	1,614.8700	1.6149	1,347.6300	1.3476	(16.549)	0	0	0
2015/04/01	R214	06/08/2015	8.74	Call	Bond Future	4,209.1200	4.2091	4,760.9400	4.7609	13.110	0	0	0
2015/04/01	R214	06/08/2015	8.75	Call	Bond Future	4,262.5300	4.2625	4,817.9300	4.8179	13.030	0	0	0
2015/04/01	R214	06/08/2015	8.76	Call	Bond Future	4,316.2200	4.3162	4,875.1700	4.8752	12.950	0	0	0
2015/04/01	R214	06/08/2015	8.74	Put	Bond Future	1,643.9700	1.6440	1,373.1500	1.3731	(16.474)	0	0	0
2015/04/01	R214	05/11/2015			Bond Future	8.4759	80.7999	8.3799	81.6359	(1.133)	0.0000	0.0000	0
2015/04/01	R214	05/11/2015	7.99	Put	Bond Future	6,189.3600	6.1894	5,638.2500	5.6383	(8.904)	0	0	0
2015/04/01	R214	05/11/2015	8.00	Put	Bond Future	6,124.3200	6.1243	5,576.3900	5.5764	(8.947)	0	0	0
2015/04/01	R214	05/11/2015	8.01	Put	Bond Future	6,059.9600	6.0600	5,515.2400	5.5152	(8.989)	0	0	0
2015/04/01	R214	05/11/2015	7.99	Call	Bond Future	1,809.4100	1.8094	2,094.2400	2.0942	15.742	0	0	0
2015/04/01	R214	05/11/2015	8.00	Call	Bond Future	1,838.3500	1.8384	2,126.3600	2.1264	15.667	0	0	0
2015/04/01	R214	05/11/2015	8.01	Call	Bond Future	1,867.8000	1.8678	2,159.0200	2.1590	15.592	0	0	0
2015/04/01	R214	04/02/2016			Bond Future	8.5084	82.2246	8.4101	83.0740	(1.155)	0.0000	0.0000	4,320
2015/04/01	R214	04/02/2016	7.99	Put	Bond Future	6,964.8500	6.9649	6,422.8900	6.4229	(7.781)	0	0	0
2015/04/01	R214	04/02/2016	8.00	Call	Bond Future	2,345.8800	2.3459	2,656.0500	2.6561	13.222	0	0	0
2015/04/01	R214	04/02/2016	8.01	Call	Bond Future	2,376.6000	2.3766	2,689.5700	2.6896	13.169	0	0	0
2015/04/01	R214	04/02/2016	7.99	Call	Bond Future	2,315.4000	2.3154	2,622.7900	2.6228	13.276	0	0	0
2015/04/01	R214	04/02/2016	8.01	Put	Bond Future	6,838.7200	6.8387	6,302.3400	6.3023	(7.843)	0	0	0
2015/04/01	R214	04/02/2016	8.00	Put	Bond Future	6,901.5800	6.9016	6,362.4000	6.3624	(7.812)	0	0	0
2015/04/01	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R248	07/05/2015			Bond Future	8.4438	105.1000	8.3524	106.1496	(1.082)	0.0000	0.0000	36,892
2015/04/01	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R248	07/05/2015	9.26	Call	Bond Future	8,612.6700	8.6127	9,662.3000	9.6623	12.187	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
2015/04/01	R248	07/05/2015	9.24	Call	Bond Future	8,416.8700	8.4169	9,466.5000	9.4665	12.471	0	0	0
2015/04/01	R248	07/05/2015	9.25	Call	Bond Future	8,514.8600	8.5149	9,564.4900	9.5645	12.327	0	0	0
2015/04/01	R248	06/08/2015	8.76	Call	Bond Future	2,977.6600	2.9777	4,044.0100	4.0440	35.812	0	0	0
2015/04/01	R248	06/08/2015			Bond Future	8.4889	106.7850	8.3951	107.8514	(1.105)	0.0000	0.0000	745
2015/04/01	R248	06/08/2015	8.74	Call	Bond Future	2,763.1400	2.7631	3,829.4900	3.8295	38.592	0	0	0
2015/04/01	R248	06/08/2015	8.75	Call	Bond Future	2,870.5000	2.8705	3,936.8500	3.9369	37.149	0	0	0
2015/04/01	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R248	05/11/2015	8.01	Put	Bond Future	6,084.4000	6.0844	5,000.8200	5.0008	(17.809)	0	0	0
2015/04/01	R248	05/11/2015			Bond Future	8.5283	104.1190	8.4322	105.2026	(1.127)	0.0000	0.0000	0
2015/04/01	R248	05/11/2015	8.00	Put	Bond Future	6,207.8600	6.2079	5,124.2800	5.1243	(17.455)	0	0	0
2015/04/01	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/01	R248	05/11/2015	7.99	Put	Bond Future	6,331.5700	6.3316	5,247.9900	5.2480	(17.114)	0	0	0

**Total**

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