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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/04/2015 TO 07/04/2015

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
2015/04/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	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
2015/04/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2025	07/05/2015			Bond Future	118.7889	118.7889	118.9779	118.9779	0.159	0.0000	0.0000	16
2015/04/07	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2025	07/05/2015	120.99	Put	Bond Future	2,201.0800	2.2011	2,012.0800	2.0121	(8.587)	0	0	0
2015/04/07	2025	07/05/2015	121.01	Put	Bond Future	2,221.0800	2.2211	2,032.0800	2.0321	(8.509)	0	0	0
2015/04/07	2025	07/05/2015	121.00	Put	Bond Future	2,211.0800	2.2111	2,022.0800	2.0221	(8.548)	0	0	0
2015/04/07	2025	06/08/2015	120.99	Put	Bond Future	1,453.5000	1.4535	1,265.5800	1.2656	(12.929)	0	0	0
2015/04/07	2025	06/08/2015			Bond Future	119.5365	119.5365	119.7244	119.7244	0.157	0.0000	0.0000	0
2015/04/07	2025	06/08/2015	121.01	Put	Bond Future	1,473.5000	1.4735	1,285.5800	1.2856	(12.753)	0	0	0
2015/04/07	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2025	06/08/2015	121.00	Put	Bond Future	1,463.5000	1.4635	1,275.5800	1.2756	(12.840)	0	0	0
2015/04/07	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2030	07/05/2015			Bond Future	8.0908	101.4396	8.0649	101.6592	(0.320)	0.0000	0.0000	7,046
2015/04/07	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2030	07/05/2015	8.74	Call	Bond Future	5,292.1700	5.2922	5,511.7300	5.5117	4.149	0	0	0
2015/04/07	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2030	07/05/2015	8.75	Call	Bond Future	5,370.5400	5.3705	5,590.1000	5.5901	4.088	0	0	0
2015/04/07	2030	07/05/2015	8.76	Call	Bond Future	5,448.8100	5.4488	5,668.3700	5.6684	4.030	0	0	0
2015/04/07	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2030	06/08/2015			Bond Future	8.1427	99.0561	8.1164	99.2756	(0.323)	0.0000	0.0000	0
2015/04/07	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2030	06/08/2015	7.74	Put	Bond Future	3,439.6500	3.4396	3,220.1200	3.2201	(6.382)	0	0	0
2015/04/07	2030	06/08/2015	7.76	Put	Bond Future	3,264.9100	3.2649	3,045.3800	3.0454	(6.724)	0	0	0
2015/04/07	2030	06/08/2015	7.75	Put	Bond Future	3,352.2300	3.3522	3,132.7000	3.1327	(6.549)	0	0	0
2015/04/07	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2032	07/05/2015			Bond Future	8.1995	101.3892	8.1687	101.6703	(0.376)	0.0000	0.0000	126
2015/04/07	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2032	07/05/2015	8.50	Call	Bond Future	2,677.5000	2.6775	2,958.6100	2.9586	10.499	0	0	0
2015/04/07	2032	07/05/2015	8.51	Call	Bond Future	2,764.8100	2.7648	3,045.9200	3.0459	10.167	0	0	0
2015/04/07	2032	07/05/2015	8.49	Call	Bond Future	2,590.0700	2.5901	2,871.1800	2.8712	10.853	0	0	0
2015/04/07	2032	06/08/2015	8.50	Call	Bond Future	2,214.2200	2.2142	2,496.3100	2.4963	12.740	0	0	0
2015/04/07	2032	06/08/2015			Bond Future	8.2490	103.0132	8.2176	103.2952	(0.381)	0.0000	0.0000	0
2015/04/07	2032	06/08/2015	8.51	Call	Bond Future	2,300.9500	2.3009	2,583.0400	2.5830	12.260	0	0	0

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2015/04/07	2032	06/08/2015	8.49	Call	Bond Future	2,127.3800	2.1274	2,409.4700	2.4095	13.260	0	0	0
2015/04/07	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2032	05/11/2015			Bond Future	8.2895	100.5595	8.2573	100.8447	(0.388)	0.0000	0.0000	0
2015/04/07	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2032	05/11/2015	7.99	Put	Bond Future	2,703.5400	2.7035	2,418.3300	2.4183	(10.550)	0	0	0
2015/04/07	2032	05/11/2015	8.01	Put	Bond Future	2,519.7000	2.5197	2,234.4900	2.2345	(11.319)	0	0	0
2015/04/07	2032	05/11/2015	8.00	Put	Bond Future	2,611.5600	2.6116	2,326.3500	2.3263	(10.921)	0	0	0
2015/04/07	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2037	07/05/2015			Bond Future	8.2997	104.3508	8.2739	104.6133	(0.311)	0.0000	0.0000	32,365
2015/04/07	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2037	07/05/2015	9.01	Call	Bond Future	6,828.1100	6.8281	7,090.6100	7.0906	3.844	0	0	0
2015/04/07	2037	07/05/2015	8.99	Call	Bond Future	6,645.7800	6.6458	6,908.2800	6.9083	3.950	0	0	0
2015/04/07	2037	07/05/2015	9.00	Call	Bond Future	6,737.0100	6.7370	6,999.5100	6.9995	3.896	0	0	0
2015/04/07	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2037	06/08/2015			Bond Future	8.3495	101.7634	8.3233	102.0265	(0.314)	0.0000	0.0000	1,954
2015/04/07	2037	06/08/2015	8.75	Call	Bond Future	3,894.3800	3.8944	4,157.5100	4.1575	6.757	0	0	0
2015/04/07	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2037	06/08/2015	8.76	Call	Bond Future	3,988.6100	3.9886	4,251.7400	4.2517	6.597	0	0	0
2015/04/07	2037	06/08/2015	8.74	Call	Bond Future	3,800.0100	3.8000	4,063.1400	4.0631	6.924	0	0	0
2015/04/07	2037	05/11/2015	7.99	Put	Bond Future	4,062.0100	4.0620	3,796.1700	3.7962	(6.545)	0	0	0
2015/04/07	2037	05/11/2015	8.01	Put	Bond Future	3,851.4200	3.8514	3,585.5800	3.5856	(6.902)	0	0	0
2015/04/07	2037	05/11/2015			Bond Future	8.3870	103.4460	8.3603	103.7118	(0.319)	0.0000	0.0000	0
2015/04/07	2037	05/11/2015	8.00	Put	Bond Future	3,956.6300	3.9566	3,690.7900	3.6908	(6.719)	0	0	0
2015/04/07	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2038	07/05/2015			Bond Future	128.1357	128.1357	129.0401	129.0401	0.706	0.0000	0.0000	2,657
2015/04/07	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2038	07/05/2015	126.99	Call	Bond Future	1,145.6800	1.1457	2,050.1300	2.0501	78.944	0	0	0
2015/04/07	2038	07/05/2015	127.00	Call	Bond Future	1,135.6800	1.1357	2,040.1300	2.0401	79.640	0	0	0
2015/04/07	2038	07/05/2015	127.01	Call	Bond Future	1,125.6800	1.1257	2,030.1300	2.0301	80.347	0	0	0
2015/04/07	2038	06/08/2015	128.01	Call	Bond Future	878.0700	0.8781	1,792.7900	1.7928	104.174	0	0	0
2015/04/07	2038	06/08/2015			Bond Future	128.8881	128.8881	129.8028	129.8028	0.710	0.0000	0.0000	0
2015/04/07	2038	06/08/2015	127.99	Call	Bond Future	898.0700	0.8981	1,812.7900	1.8128	101.854	0	0	0
2015/04/07	2038	06/08/2015	128.00	Call	Bond Future	888.0700	0.8881	1,802.7900	1.8028	103.001	0	0	0
2015/04/07	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	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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2015/04/07	2044	07/05/2015			Bond Future	8.3486	106.7678	8.3279	107.0011	(0.248)	0.0000	0.0000	9,496
2015/04/07	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2044	07/05/2015	9.01	Call	Bond Future	7,006.3900	7.0064	7,239.6600	7.2397	3.329	0	0	0
2015/04/07	2044	07/05/2015	8.99	Call	Bond Future	6,806.3100	6.8063	7,039.5800	7.0396	3.427	0	0	0
2015/04/07	2044	07/05/2015	9.00	Call	Bond Future	6,906.4300	6.9064	7,139.7000	7.1397	3.378	0	0	0
2015/04/07	2044	06/08/2015	8.76	Call	Bond Future	3,918.4600	3.9185	4,151.7400	4.1517	5.953	0	0	0
2015/04/07	2044	06/08/2015			Bond Future	8.3957	104.0939	8.3747	104.3272	(0.250)	0.0000	0.0000	0
2015/04/07	2044	06/08/2015	8.74	Call	Bond Future	3,709.8400	3.7098	3,943.1200	3.9431	6.288	0	0	0
2015/04/07	2044	06/08/2015	8.75	Call	Bond Future	3,814.2400	3.8142	4,047.5200	4.0475	6.116	0	0	0
2015/04/07	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2044	05/11/2015			Bond Future	8.4313	105.8150	8.4100	106.0506	(0.253)	0.0000	0.0000	0
2015/04/07	2044	05/11/2015	8.24	Put	Bond Future	2,144.0500	2.1441	1,908.4200	1.9084	(10.990)	0	0	0
2015/04/07	2044	05/11/2015	8.26	Put	Bond Future	1,916.4900	1.9165	1,680.8600	1.6809	(12.295)	0	0	0
2015/04/07	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2044	05/11/2015	8.25	Put	Bond Future	2,030.1600	2.0302	1,794.5300	1.7945	(11.606)	0	0	0
2015/04/07	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2046	07/05/2015			Bond Future	126.5381	126.5381	128.0787	128.0787	1.218	0.0000	0.0000	5,889
2015/04/07	2046	07/05/2015	126.99	Put	Bond Future	451.9400	0.4519	0.0000	0.0000	(100.000)	0	0	0
2015/04/07	2046	07/05/2015	127.01	Put	Bond Future	471.9400	0.4719	0.0000	0.0000	(100.000)	0	0	0
2015/04/07	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	1,088.7300	1.0887	100.000	0	0	0
2015/04/07	2046	07/05/2015	127.00	Put	Bond Future	461.9400	0.4619	0.0000	0.0000	(100.000)	0	0	0
2015/04/07	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	1,078.7300	1.0787	100.000	0	0	0
2015/04/07	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	1,068.7300	1.0687	100.000	0	0	0
2015/04/07	2046	06/08/2015	129.01	Put	Bond Future	434.4300	0.4344	0.0000	0.0000	(100.000)	0	0	0
2015/04/07	2046	06/08/2015			Bond Future	128.5756	128.5756	130.1363	130.1363	1.214	0.0000	0.0000	0
2015/04/07	2046	06/08/2015	129.00	Put	Bond Future	424.4300	0.4244	0.0000	0.0000	(100.000)	0	0	0
2015/04/07	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	1,126.3300	1.1263	100.000	0	0	0
2015/04/07	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	1,146.3300	1.1463	100.000	0	0	0
2015/04/07	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	1,136.3300	1.1363	100.000	0	0	0
2015/04/07	2046	06/08/2015	128.99	Put	Bond Future	414.4300	0.4144	0.0000	0.0000	(100.000)	0	0	0
2015/04/07	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2050	07/05/2015			Bond Future	137.0951	137.0951	138.4245	138.4245	0.970	0.0000	0.0000	2,753
2015/04/07	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2050	07/05/2015	135.01	Call	Bond Future	2,085.0800	2.0851	3,414.4800	3.4145	63.758	0	0	0
2015/04/07	2050	07/05/2015	134.99	Call	Bond Future	2,105.0800	2.1051	3,434.4800	3.4345	63.152	0	0	0
2015/04/07	2050	07/05/2015	135.00	Call	Bond Future	2,095.0800	2.0951	3,424.4800	3.4245	63.453	0	0	0
2015/04/07	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2050	06/08/2015			Bond Future	137.8437	137.8437	139.1898	139.1898	0.977	0.0000	0.0000	0
2015/04/07	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/04/07	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	2050	06/08/2015	137.01	Call	Bond Future	833.7200	0.8337	2,179.8400	2.1798	161.459	0	0	0
2015/04/07	2050	06/08/2015	136.99	Call	Bond Future	853.7200	0.8537	2,199.8400	2.1998	157.677	0	0	0
2015/04/07	2050	06/08/2015	137.00	Call	Bond Future	843.7200	0.8437	2,189.8400	2.1898	159.546	0	0	0
2015/04/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	AL12	07/05/2015			Index Future	564.2580	564.2580	565.7790	565.7790	0.270	0.0000	0.0000	0
2015/04/07	AL37	07/05/2015			Index Future	459.3930	459.3930	459.9030	459.9030	0.111	0.0000	0.0000	122
2015/04/07	AL37	06/08/2015			Index Future	466.6750	466.6750	467.1710	467.1710	0.106	0.0000	0.0000	0
2015/04/07	AL7T	07/05/2015			Index Future	548.7450	548.7450	549.7730	549.7730	0.187	0.0000	0.0000	3
2015/04/07	AL7T	06/08/2015			Index Future	557.4440	557.4440	558.4620	558.4620	0.183	0.0000	0.0000	0
2015/04/07	ALBI	07/05/2015			Index Future	501.9870	501.9870	502.9140	502.9140	0.185	0.0000	0.0000	573
2015/04/07	ALBI	06/08/2015			Index Future	509.9450	509.9450	510.8620	510.8620	0.180	0.0000	0.0000	10
2015/04/07	ALBI	05/11/2015			Index Future	518.4600	518.4600	519.3780	519.3780	0.177	0.0000	0.0000	0
2015/04/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	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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2015/04/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	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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2015/04/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/07	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	EL28	07/05/2015			Bond Future	122.8570	122.8570	122.8355	122.8355	(0.017)	0.0000	0.0000	0
2015/04/07	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	EL28	07/05/2015	124.99	Put	Bond Future	2,132.9900	2.1330	2,154.4600	2.1545	1.007	0	0	0
2015/04/07	EL28	07/05/2015	125.01	Put	Bond Future	2,152.9900	2.1530	2,174.4600	2.1745	0.997	0	0	0
2015/04/07	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	EL28	07/05/2015	125.00	Put	Bond Future	2,142.9900	2.1430	2,164.4600	2.1645	1.002	0	0	0
2015/04/07	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	EL28	06/08/2015			Bond Future	124.8352	124.8352	124.8093	124.8093	(0.021)	0.0000	0.0000	0
2015/04/07	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	EL28	06/08/2015	124.99	Put	Bond Future	154.8300	0.1548	180.7300	0.1807	16.728	0	0	0
2015/04/07	EL28	06/08/2015	125.01	Put	Bond Future	174.8300	0.1748	200.7300	0.2007	14.814	0	0	0
2015/04/07	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	EL28	06/08/2015	125.00	Put	Bond Future	164.8300	0.1648	190.7300	0.1907	15.713	0	0	0
2015/04/07	ES33	07/05/2015			Bond Future	9.2186	86.0905	9.1925	86.2935	(0.283)	0.0000	0.0000	6,576
2015/04/07	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	ES33	07/05/2015	9.76	Call	Bond Future	4,051.0800	4.0511	4,254.0700	4.2541	5.011	0	0	0
2015/04/07	ES33	07/05/2015	9.74	Call	Bond Future	3,906.6900	3.9067	4,109.6800	4.1097	5.196	0	0	0
2015/04/07	ES33	07/05/2015	9.75	Call	Bond Future	3,978.9300	3.9789	4,181.9200	4.1819	5.102	0	0	0
2015/04/07	ES33	06/08/2015			Bond Future	9.2944	87.4694	9.2678	87.6727	(0.285)	0.0000	0.0000	0
2015/04/07	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	ES33	06/08/2015	9.61	Call	Bond Future	2,363.6300	2.3636	2,566.9700	2.5670	8.603	0	0	0
2015/04/07	ES33	06/08/2015	9.59	Call	Bond Future	2,216.8300	2.2168	2,420.1700	2.4202	9.173	0	0	0
2015/04/07	ES33	06/08/2015	9.60	Call	Bond Future	2,290.2800	2.2903	2,493.6200	2.4936	8.878	0	0	0
2015/04/07	ES33	05/11/2015	9.00	Put	Bond Future	2,806.6800	2.8067	2,601.3500	2.6013	(7.316)	0	0	0
2015/04/07	ES33	05/11/2015			Bond Future	9.3628	85.1267	9.3356	85.3320	(0.290)	0.0000	0.0000	0
2015/04/07	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	ES33	05/11/2015	8.99	Put	Bond Future	2,886.0100	2.8860	2,680.6800	2.6807	(7.115)	0	0	0
2015/04/07	ES33	05/11/2015	9.01	Put	Bond Future	2,727.4500	2.7275	2,522.1200	2.5221	(7.528)	0	0	0
2015/04/07	GOVI	07/05/2015	449.99	Call	GOVI	478,700.0000	47.8700	487,530.0000	48.7530	1.845	0	0	0
2015/04/07	GOVI	07/05/2015			GOVI	497.8600	497.8600	498.7430	498.7430	0.177	0.0000	0.0000	491
2015/04/07	GOVI	07/05/2015	450.00	Call	GOVI	478,600.0000	47.8600	487,430.0000	48.7430	1.845	0	0	0
2015/04/07	GOVI	07/05/2015	450.01	Call	GOVI	478,500.0000	47.8500	487,330.0000	48.7330	1.845	0	0	0
2015/04/07	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	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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2015/04/07	GOVI	06/08/2015			GOVI	505.7530	505.7530	506.6250	506.6250	0.172	0.0000	0.0000	29
2015/04/07	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	GOVI	06/08/2015	499.99	Call	GOVI	57,630.0000	5.7630	66,350.0000	6.6350	15.131	0	0	0
2015/04/07	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	GOVI	06/08/2015	500.00	Call	GOVI	57,530.0000	5.7530	66,250.0000	6.6250	15.157	0	0	0
2015/04/07	GOVI	06/08/2015	500.01	Call	GOVI	57,430.0000	5.7430	66,150.0000	6.6150	15.184	0	0	0
2015/04/07	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	GOVI	05/11/2015			GOVI	514.1980	514.1980	515.0690	515.0690	0.169	0.0000	0.0000	0
2015/04/07	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	GOVI	05/11/2015	529.99	Put	GOVI	157,920.0000	15.7920	149,210.0000	14.9210	(5.515)	0	0	0
2015/04/07	GOVI	05/11/2015	530.01	Put	GOVI	158,120.0000	15.8120	149,410.0000	14.9410	(5.508)	0	0	0
2015/04/07	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	GOVI	05/11/2015	530.00	Put	GOVI	158,020.0000	15.8020	149,310.0000	14.9310	(5.512)	0	0	0
2015/04/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/07	IGOV	07/05/2015			Index Future	226.2560	226.2560	226.8480	226.8480	0.262	0.0000	0.0000	1,013
2015/04/07	IGOV	06/08/2015			Index Future	229.8620	229.8620	230.4520	230.4520	0.257	0.0000	0.0000	98
2015/04/07	IGOV	05/11/2015			Index Future	233.7180	233.7180	234.3110	234.3110	0.254	0.0000	0.0000	0
2015/04/07	ILBI	07/05/2015			Index Future	612.4710	612.4710	614.2970	614.2970	0.298	0.0000	0.0000	0
2015/04/07	ILBI	06/08/2015			Index Future	622.4160	622.4160	624.2600	624.2600	0.296	0.0000	0.0000	159
2015/04/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/07	JBAF	15/04/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	1,000
2015/04/07	JBAF	20/05/2015			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2015/04/07	JBAF	17/06/2015			Jibar Tradeable Future	6.2300	93.7700	6.2300	93.7700	0.000	0.0000	0.0000	5,000
2015/04/07	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	0
2015/04/07	JBAF	19/08/2015			Jibar Tradeable Future	6.3500	93.6500	6.3500	93.6500	0.000	0.0000	0.0000	0
2015/04/07	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/04/07	JBAF	15/12/2015			Jibar Tradeable Future	6.6200	93.3800	6.6200	93.3800	0.000	0.0000	0.0000	0
2015/04/07	JBAF	16/03/2016			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2015/04/07	JBAF	15/06/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2015/04/07	JBAF	21/09/2016			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2015/04/07	JBAF	21/12/2016			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2015/04/07	JBAF	15/03/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0

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2015/04/07	R023	07/05/2015	8.14	Call	Bond Future	3,665.4100		3.6654	3,798.4600	3.7985	3.630	0	0	0
2015/04/07	R023	07/05/2015	8.15	Put	Bond Future	40.9000		0.0409	22.3900	0.0224	(45.257)	0	0	0
2015/04/07	R023	07/05/2015			Bond Future	7.5096		102.9207	7.4836	103.0732	(0.345)	0.0000	0.0000	15,264
2015/04/07	R023	07/05/2015	8.15	Call	Bond Future	3,718.9900		3.7190	3,852.9700	3.8530	3.603	0	0	0
2015/04/07	R023	07/05/2015	8.16	Call	Bond Future	3,772.6800		3.7727	3,907.5500	3.9075	3.575	0	0	0
2015/04/07	R023	07/05/2015	8.14	Put	Bond Future	43.4400		0.0434	24.0000	0.0240	(44.751)	0	0	0
2015/04/07	R023	07/05/2015	8.16	Put	Bond Future	38.5000		0.0385	20.8800	0.0209	(45.766)	0	0	0
2015/04/07	R023	06/08/2015	9.07	Put	Bond Future	34.9500		0.0350	27.8200	0.0278	(20.401)	0	0	911
2015/04/07	R023	06/08/2015	8.24	Call	Bond Future	4,200.3700		4.2004	4,306.6200	4.3066	2.530	0	0	0
2015/04/07	R023	06/08/2015			Bond Future	7.5560		104.5692	7.5295	104.7207	(0.350)	0.0000	0.0000	0
2015/04/07	R023	06/08/2015	9.07	Call	Bond Future	8,242.5800		8.2426	8,386.8800	8.3869	1.751	0	0	0
2015/04/07	R023	06/08/2015	8.26	Put	Bond Future	365.9400		0.3659	322.2300	0.3222	(11.945)	0	0	0
2015/04/07	R023	06/08/2015	8.25	Put	Bond Future	374.8500		0.3748	330.4100	0.3304	(11.855)	0	0	0
2015/04/07	R023	06/08/2015	8.24	Put	Bond Future	383.9400		0.3839	338.7600	0.3388	(11.767)	0	0	0
2015/04/07	R023	06/08/2015	8.25	Call	Bond Future	4,245.7300		4.2457	4,352.7200	4.3527	2.520	0	0	0
2015/04/07	R023	06/08/2015	8.26	Call	Bond Future	4,291.2200		4.2912	4,398.9400	4.3989	2.510	0	0	0
2015/04/07	R186	07/05/2015	7.40	Call	Bond Future	351.3600		0.3514	329.1200	0.3291	(6.330)	0	0	0
2015/04/07	R186	07/05/2015	8.10	Put	Bond Future	283.7600		0.2838	195.9400	0.1959	(30.949)	0	0	4,229
2015/04/07	R186	07/05/2015			Bond Future	7.7199		125.1453	7.6940	125.3692	(0.335)	7.6848	7.6848	37,790
2015/04/07	R186	07/05/2015	7.50	Put	Bond Future	2,479.8000		2.4798	2,238.2900	2.2383	(9.739)	0	0	4,229
2015/04/07	R186	07/05/2015	8.25	Call	Bond Future	4,597.9500		4.5980	4,770.6100	4.7706	3.755	0	0	0
2015/04/07	R186	07/05/2015	7.30	Call	Bond Future	208.0300		0.2080	186.7500	0.1868	(10.229)	0	0	0
2015/04/07	R186	07/05/2015	7.80	Put	Bond Future	988.1800		0.9882	806.2100	0.8062	(18.415)	0	0	300
2015/04/07	R186	07/05/2015	7.45	Put	Bond Future	2,808.7600		2.8088	2,564.0800	2.5641	(8.711)	0	0	4,229
2015/04/07	R186	07/05/2015	8.00	Put	Bond Future	445.1600		0.4452	327.3100	0.3273	(26.474)	0	0	4,229
2015/04/07	R186	07/05/2015	8.24	Put	Bond Future	141.9900		0.1420	88.6700	0.0887	(37.552)	0	0	0
2015/04/07	R186	07/05/2015	8.05	Put	Bond Future	357.0600		0.3571	254.6600	0.2547	(28.679)	0	0	4,229
2015/04/07	R186	07/05/2015	8.26	Put	Bond Future	127.8600		0.1279	78.6200	0.0786	(38.511)	0	0	0
2015/04/07	R186	07/05/2015	7.40	Put	Bond Future	3,157.9000		3.1579	2,911.7400	2.9117	(7.795)	0	0	4,229
2015/04/07	R186	07/05/2015	7.50	Call	Bond Future	560.0600		0.5601	542.4700	0.5425	(3.141)	0	0	0
2015/04/07	R186	07/05/2015	8.25	Put	Bond Future	134.7700		0.1348	83.5100	0.0835	(38.035)	0	0	0
2015/04/07	R186	07/05/2015	8.10	Call	Bond Future	3,507.2400		3.5072	3,643.3400	3.6433	3.881	0	0	0
2015/04/07	R186	07/05/2015	8.26	Call	Bond Future	4,673.0500		4.6731	4,847.7300	4.8477	3.738	0	0	0
2015/04/07	R186	07/05/2015	7.30	Put	Bond Future	3,910.0800		3.9101	3,664.8800	3.6649	(6.271)	0	0	0
2015/04/07	R186	07/05/2015	7.45	Call	Bond Future	446.7000		0.4467	425.9400	0.4259	(4.647)	0	0	0
2015/04/07	R186	07/05/2015	7.80	Call	Bond Future	1,677.5400		1.6775	1,719.4900	1.7195	2.501	0	0	0
2015/04/07	R186	07/05/2015	8.00	Call	Bond Future	2,832.1100		2.8321	2,938.1800	2.9382	3.745	0	0	0
2015/04/07	R186	07/05/2015	8.24	Call	Bond Future	4,523.0800		4.5231	4,693.6800	4.6937	3.772	0	0	0
2015/04/07	R186	07/05/2015	8.05	Call	Bond Future	3,163.2900		3.1633	3,284.8100	3.2848	3.842	0	0	0
2015/04/07	R186	06/08/2015	8.90	Put	Bond Future	203.6300		0.2036	172.4500	0.1725	(15.312)	0	0	5,350
2015/04/07	R186	06/08/2015	8.00	Put	Bond Future	1,599.6000		1.5996	1,473.2800	1.4733	(7.897)	0	0	0
2015/04/07	R186	06/08/2015			Bond Future	7.7667		121.8526	7.7404	122.0758	(0.339)	0.0000	0.0000	340
2015/04/07	R186	06/08/2015	8.00	Call	Bond Future	3,552.3200		3.5523	3,649.2200	3.6492	2.728	0	0	0
2015/04/07	R186	06/08/2015	8.01	Call	Bond Future	3,604.4800		3.6045	3,702.7200	3.7027	2.725	0	0	0
2015/04/07	R186	06/08/2015	7.99	Call	Bond Future	3,500.5400		3.5005	3,596.1000	3.5961	2.730	0	0	0
2015/04/07	R186	06/08/2015	7.75	Call	Bond Future	2,378.7800		2.3788	2,443.0900	2.4431	2.703	0	0	1,000
2015/04/07	R186	06/08/2015	8.90	Call	Bond Future	9,296.7200		9.2967	9,488.7600	9.4888	2.066	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
2015/04/07	R186	06/08/2015	7.99	Put	Bond Future	1,630.6300	1.6306	1,502.9700	1.5030	(7.829)	0	0	0
2015/04/07	R186	06/08/2015	7.75	Put	Bond Future	2,520.3300	2.5203	2,361.4200	2.3614	(6.305)	0	0	0
2015/04/07	R186	06/08/2015	8.01	Put	Bond Future	1,569.0200	1.5690	1,444.0400	1.4440	(7.965)	0	0	0
2015/04/07	R186	05/11/2015	8.24	Call	Bond Future	5,291.1500	5.2912	5,412.9800	5.4130	2.303	0	0	0
2015/04/07	R186	05/11/2015	8.25	Put	Bond Future	1,700.1300	1.7001	1,597.8500	1.5978	(6.016)	0	0	0
2015/04/07	R186	05/11/2015			Bond Future	7.8016	123.8667	7.7746	124.0917	(0.347)	0.0000	0.0000	0
2015/04/07	R186	05/11/2015	9.00	Put	Bond Future	499.8700	0.4999	455.5400	0.4555	(8.868)	0	0	2,600
2015/04/07	R186	05/11/2015	8.24	Put	Bond Future	1,725.3800	1.7254	1,622.1700	1.6222	(5.982)	0	0	0
2015/04/07	R186	05/11/2015	8.26	Put	Bond Future	1,675.1800	1.6752	1,573.8200	1.5738	(6.051)	0	0	0
2015/04/07	R186	05/11/2015	9.00	Call	Bond Future	9,912.5500	9.9125	10,093.2600	10.0933	1.823	0	0	0
2015/04/07	R186	05/11/2015	8.25	Call	Bond Future	5,345.5500	5.3455	5,468.3100	5.4683	2.296	0	0	0
2015/04/07	R186	05/11/2015	8.26	Call	Bond Future	5,400.1800	5.4002	5,523.8600	5.5239	2.290	0	0	0
2015/04/07	R186	04/02/2016	7.50	Call	Bond Future	2,520.0200	2.5200	2,583.1900	2.5832	2.507	0	0	0
2015/04/07	R186	04/02/2016			Bond Future	7.8257	120.7452	7.7977	120.9730	(0.357)	0.0000	0.0000	5,512
2015/04/07	R186	04/02/2016	7.51	Call	Bond Future	2,552.6400	2.5526	2,616.5500	2.6165	2.504	0	0	0
2015/04/07	R186	04/02/2016	7.50	Put	Bond Future	5,214.2800	5.2143	5,049.6300	5.0496	(3.158)	0	0	0
2015/04/07	R186	04/02/2016	7.49	Call	Bond Future	2,487.2300	2.4872	2,549.6800	2.5497	2.511	0	0	0
2015/04/07	R186	04/02/2016	7.49	Put	Bond Future	5,265.5100	5.2655	5,100.1400	5.1001	(3.141)	0	0	0
2015/04/07	R186	04/02/2016	7.51	Put	Bond Future	5,162.9600	5.1630	4,999.0500	4.9990	(3.175)	0	0	0
2015/04/07	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R197	07/05/2015			Bond Future	287.7673	287.7673	287.7146	287.7146	(0.018)	0.0000	0.0000	1,046
2015/04/07	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R197	07/05/2015	293.99	Put	Bond Future	6,222.6700	6.2227	6,275.4500	6.2754	0.848	0	0	0
2015/04/07	R197	07/05/2015	294.01	Put	Bond Future	6,242.6700	6.2427	6,295.4500	6.2954	0.845	0	0	0
2015/04/07	R197	07/05/2015	294.00	Put	Bond Future	6,232.6700	6.2327	6,285.4500	6.2854	0.847	0	0	0
2015/04/07	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R197	06/08/2015			Bond Future	286.3518	286.3518	286.2884	286.2884	(0.022)	0.0000	0.0000	0
2015/04/07	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R197	06/08/2015	287.99	Put	Bond Future	1,638.2400	1.6382	1,701.6000	1.7016	3.868	0	0	0
2015/04/07	R197	06/08/2015	288.01	Put	Bond Future	1,658.2400	1.6582	1,721.6000	1.7216	3.821	0	0	0
2015/04/07	R197	06/08/2015	288.00	Put	Bond Future	1,648.2400	1.6482	1,711.6000	1.7116	3.844	0	0	0
2015/04/07	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R202	07/05/2015			Bond Future	239.1411	239.1411	240.8157	240.8157	0.700	0.0000	0.0000	53,310
2015/04/07	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R202	07/05/2015	238.51	Call	Bond Future	631.0600	0.6311	2,305.6800	2.3057	265.366	0	0	0
2015/04/07	R202	07/05/2015	238.49	Call	Bond Future	651.0600	0.6511	2,325.6800	2.3257	257.214	0	0	0
2015/04/07	R202	07/05/2015	238.50	Call	Bond Future	641.0600	0.6411	2,315.6800	2.3157	261.227	0	0	0
2015/04/07	R202	06/08/2015			Bond Future	239.7786	239.7786	241.4718	241.4718	0.706	0.0000	0.0000	0
2015/04/07	R202	06/08/2015	239.99	Put	Bond Future	211.4400	0.2114	0.0000	0.0000	(100.000)	0	0	0
2015/04/07	R202	06/08/2015	240.00	Put	Bond Future	221.4400	0.2214	0.0000	0.0000	(100.000)	0	0	0
2015/04/07	R202	06/08/2015	240.01	Put	Bond Future	231.4400	0.2314	0.0000	0.0000	(100.000)	0	0	0
2015/04/07	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	1,461.8400	1.4618	100.000	0	0	0
2015/04/07	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	1,481.8400	1.4818	100.000	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
2015/04/07	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	1,471.8400	1.4718	100.000	0	0	0
2015/04/07	R203	07/05/2015			Bond Future	6.7936	104.3908	6.7723	104.4374	(0.315)	0.0000	0.0000	7,710
2015/04/07	R203	07/05/2015	7.24	Put	Bond Future	30.0300	0.0300	18.7600	0.0188	(37.529)	0	0	0
2015/04/07	R203	07/05/2015	7.26	Put	Bond Future	26.5400	0.0265	16.2800	0.0163	(38.659)	0	0	0
2015/04/07	R203	07/05/2015	7.25	Put	Bond Future	28.2400	0.0282	17.4800	0.0175	(38.102)	0	0	0
2015/04/07	R203	07/05/2015	7.25	Call	Bond Future	1,015.3500	1.0153	1,051.1500	1.0511	3.526	0	0	0
2015/04/07	R203	07/05/2015	7.24	Call	Bond Future	995.6400	0.9956	1,030.9300	1.0309	3.544	0	0	0
2015/04/07	R203	07/05/2015	7.26	Call	Bond Future	1,035.1400	1.0351	1,071.4400	1.0714	3.507	0	0	0
2015/04/07	R203	06/08/2015	6.74	Call	Bond Future	412.5900	0.4126	422.2200	0.4222	2.334	0	0	0
2015/04/07	R203	06/08/2015	6.75	Put	Bond Future	593.0200	0.5930	559.1600	0.5592	(5.710)	0	0	0
2015/04/07	R203	06/08/2015			Bond Future	6.8377	106.0628	6.8153	106.1066	(0.327)	0.0000	0.0000	0
2015/04/07	R203	06/08/2015	6.75	Call	Bond Future	421.4600	0.4215	431.3500	0.4313	2.347	0	0	0
2015/04/07	R203	06/08/2015	6.76	Call	Bond Future	430.4500	0.4305	440.5900	0.4406	2.356	0	0	0
2015/04/07	R203	06/08/2015	6.74	Put	Bond Future	603.7400	0.6037	569.6200	0.5696	(5.651)	0	0	0
2015/04/07	R203	06/08/2015	6.76	Put	Bond Future	582.4300	0.5824	548.8200	0.5488	(5.771)	0	0	0
2015/04/07	R203	05/11/2015	5.99	Call	Bond Future	108.6900	0.1087	111.3000	0.1113	2.401	0	0	0
2015/04/07	R203	05/11/2015	6.00	Put	Bond Future	1,596.3400	1.5963	1,556.1400	1.5561	(2.518)	0	0	0
2015/04/07	R203	05/11/2015			Bond Future	6.8475	103.6485	6.8228	103.6914	(0.361)	0.0000	0.0000	0
2015/04/07	R203	05/11/2015	6.00	Call	Bond Future	111.2900	0.1113	113.9800	0.1140	2.417	0	0	0
2015/04/07	R203	05/11/2015	6.01	Call	Bond Future	114.1300	0.1141	116.8900	0.1169	2.418	0	0	0
2015/04/07	R203	05/11/2015	5.99	Put	Bond Future	1,611.4300	1.6114	1,571.1500	1.5712	(2.500)	0	0	0
2015/04/07	R203	05/11/2015	6.01	Put	Bond Future	1,581.4900	1.5815	1,541.3600	1.5414	(2.537)	0	0	0
2015/04/07	R204	07/05/2015	7.51	Put	Bond Future	46.2800	0.0463	28.1100	0.0281	(39.261)	0	0	0
2015/04/07	R204	07/05/2015			Bond Future	7.0458	106.1043	7.0194	106.1888	(0.375)	0.0000	0.0000	12,556
2015/04/07	R204	07/05/2015	7.50	Put	Bond Future	49.0700	0.0491	30.0700	0.0301	(38.720)	0	0	0
2015/04/07	R204	07/05/2015	7.49	Call	Bond Future	1,460.7000	1.4607	1,525.3400	1.5253	4.425	0	0	0
2015/04/07	R204	07/05/2015	7.50	Call	Bond Future	1,489.1600	1.4892	1,554.6700	1.5547	4.399	0	0	0
2015/04/07	R204	07/05/2015	7.51	Call	Bond Future	1,517.7900	1.5178	1,584.1300	1.5841	4.371	0	0	0
2015/04/07	R204	07/05/2015	7.49	Put	Bond Future	52.0500	0.0521	32.1800	0.0322	(38.175)	0	0	0
2015/04/07	R204	06/08/2015	7.74	Call	Bond Future	2,090.4600	2.0905	2,148.3000	2.1483	2.767	0	0	0
2015/04/07	R204	06/08/2015	7.75	Put	Bond Future	194.9800	0.1950	170.9700	0.1710	(12.314)	0	0	0
2015/04/07	R204	06/08/2015			Bond Future	7.1007	103.7678	7.0732	103.8501	(0.387)	0.0000	0.0000	100
2015/04/07	R204	06/08/2015	8.41	Call	Bond Future	3,854.9100	3.8549	3,931.6000	3.9316	1.989	0	0	0
2015/04/07	R204	06/08/2015	7.74	Put	Bond Future	199.9300	0.1999	175.5000	0.1755	(12.219)	0	0	0
2015/04/07	R204	06/08/2015	7.76	Put	Bond Future	190.1300	0.1901	166.5400	0.1665	(12.407)	0	0	0
2015/04/07	R204	06/08/2015	8.41	Put	Bond Future	28.8400	0.0288	23.2600	0.0233	(19.348)	0	0	699
2015/04/07	R204	06/08/2015	7.75	Call	Bond Future	2,114.7400	2.1147	2,173.0000	2.1730	2.755	0	0	0
2015/04/07	R204	06/08/2015	7.76	Call	Bond Future	2,139.1100	2.1391	2,197.7900	2.1978	2.743	0	0	0
2015/04/07	R204	05/11/2015			Bond Future	7.1296	105.4830	7.1002	105.5650	(0.412)	0.0000	0.0000	0
2015/04/07	R204	05/11/2015	6.25	Call	Bond Future	198.2800	0.1983	204.5900	0.2046	3.182	0	0	0
2015/04/07	R204	05/11/2015	6.24	Put	Bond Future	2,713.2500	2.7132	2,637.4000	2.6374	(2.796)	0	0	0
2015/04/07	R204	05/11/2015	6.26	Put	Bond Future	2,664.5200	2.6645	2,588.9700	2.5890	(2.835)	0	0	0
2015/04/07	R204	05/11/2015	6.25	Put	Bond Future	2,688.8400	2.6888	2,613.1500	2.6131	(2.815)	0	0	0
2015/04/07	R204	05/11/2015	6.26	Call	Bond Future	202.7000	0.2027	209.1500	0.2091	3.182	0	0	0
2015/04/07	R204	05/11/2015	6.24	Call	Bond Future	193.9500	0.1939	200.1000	0.2001	3.171	0	0	0

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2015/04/07	R207	07/05/2015			Bond Future	7.1998	102.5249	7.1736	102.6278	(0.365)	0.0000	0.0000	34,939
2015/04/07	R207	07/05/2015	8.25	Call	Bond Future	4,015.6000	4.0156	4,117.8100	4.1178	2.545	0	0	0
2015/04/07	R207	07/05/2015	7.73	Call	Bond Future	2,095.1100	2.0951	2,180.0000	2.1800	4.052	0	0	66
2015/04/07	R207	07/05/2015	8.24	Put	Bond Future	1.1700	0.0012	0.3800	0.0004	(67.521)	0	0	0
2015/04/07	R207	07/05/2015	7.73	Put	Bond Future	43.4500	0.0434	25.4100	0.0254	(41.519)	0	0	0
2015/04/07	R207	07/05/2015	8.26	Put	Bond Future	0.9900	0.0010	0.3200	0.0003	(67.677)	0	0	0
2015/04/07	R207	07/05/2015	8.25	Put	Bond Future	1.0700	0.0011	0.3500	0.0004	(67.290)	0	0	0
2015/04/07	R207	07/05/2015	8.26	Call	Bond Future	4,052.8000	4.0528	4,155.0600	4.1551	2.523	0	0	0
2015/04/07	R207	07/05/2015	8.24	Call	Bond Future	3,978.4100	3.9784	4,080.5500	4.0806	2.567	0	0	0
2015/04/07	R207	06/08/2015	7.76	Call	Bond Future	2,218.9800	2.2190	2,281.7600	2.2818	2.829	0	0	0
2015/04/07	R207	06/08/2015			Bond Future	7.2551	100.5245	7.2280	100.6256	(0.374)	0.0000	0.0000	100
2015/04/07	R207	06/08/2015	7.74	Call	Bond Future	2,162.7900	2.1628	2,224.4200	2.2244	2.850	0	0	0
2015/04/07	R207	06/08/2015	7.75	Call	Bond Future	2,190.8200	2.1908	2,253.0200	2.2530	2.839	0	0	0
2015/04/07	R207	06/08/2015	7.46	Call	Bond Future	1,444.2300	1.4442	1,488.5700	1.4886	3.070	0	0	70
2015/04/07	R207	06/08/2015	7.74	Put	Bond Future	374.6800	0.3747	335.2200	0.3352	(10.532)	0	0	0
2015/04/07	R207	06/08/2015	7.76	Put	Bond Future	357.9600	0.3580	319.6500	0.3196	(10.702)	0	0	0
2015/04/07	R207	06/08/2015	7.46	Put	Bond Future	683.7700	0.6838	627.0200	0.6270	(8.300)	0	0	0
2015/04/07	R207	06/08/2015	7.75	Put	Bond Future	366.2400	0.3662	327.3500	0.3273	(10.619)	0	0	0
2015/04/07	R207	05/11/2015	7.76	Call	Bond Future	2,320.7300	2.3207	2,378.6600	2.3787	2.496	0	0	0
2015/04/07	R207	05/11/2015			Bond Future	7.2848	102.1862	7.2563	102.2874	(0.391)	0.0000	0.0000	0
2015/04/07	R207	05/11/2015	7.74	Call	Bond Future	2,271.8400	2.2718	2,328.9100	2.3289	2.512	0	0	0
2015/04/07	R207	05/11/2015	7.75	Call	Bond Future	2,296.3700	2.2964	2,353.8700	2.3539	2.504	0	0	0
2015/04/07	R207	05/11/2015	7.43	Call	Bond Future	1,575.7600	1.5758	1,619.0900	1.6191	2.750	0	0	53
2015/04/07	R207	05/11/2015	7.74	Put	Bond Future	672.8900	0.6729	628.7600	0.6288	(6.558)	0	0	0
2015/04/07	R207	05/11/2015	7.76	Put	Bond Future	652.2400	0.6522	608.9700	0.6090	(6.634)	0	0	0
2015/04/07	R207	05/11/2015	7.43	Put	Bond Future	1,062.3900	1.0624	1,004.5200	1.0045	(5.447)	0	0	0
2015/04/07	R207	05/11/2015	7.75	Put	Bond Future	662.6400	0.6626	618.9400	0.6189	(6.595)	0	0	0
2015/04/07	R207	04/02/2016	7.27	Put	Bond Future	1,514.8300	1.5148	1,452.2000	1.4522	(4.134)	0	0	0
2015/04/07	R207	04/02/2016	7.49	Put	Bond Future	1,182.6900	1.1827	1,128.2000	1.1282	(4.607)	0	0	0
2015/04/07	R207	04/02/2016			Bond Future	7.2945	100.3405	7.2642	100.4426	(0.416)	0.0000	0.0000	0
2015/04/07	R207	04/02/2016	7.51	Put	Bond Future	1,155.1800	1.1552	1,101.4300	1.1014	(4.653)	0	0	0
2015/04/07	R207	04/02/2016	7.27	Call	Bond Future	1,432.3900	1.4324	1,471.8000	1.4718	2.751	0	0	43
2015/04/07	R207	04/02/2016	7.50	Call	Bond Future	1,857.1000	1.8571	1,905.0100	1.9050	2.580	0	0	0
2015/04/07	R207	04/02/2016	7.51	Call	Bond Future	1,876.7400	1.8767	1,925.0300	1.9250	2.573	0	0	0
2015/04/07	R207	04/02/2016	7.50	Put	Bond Future	1,168.8800	1.1689	1,114.7500	1.1147	(4.631)	0	0	0
2015/04/07	R207	04/02/2016	7.49	Call	Bond Future	1,837.5500	1.8375	1,885.1000	1.8851	2.588	0	0	0
2015/04/07	R208	07/05/2015	8.01	Call	Bond Future	3,292.2300	3.2922	3,404.1500	3.4042	3.400	0	0	0
2015/04/07	R208	07/05/2015			Bond Future	7.2903	98.2152	7.2643	98.3361	(0.357)	0.0000	0.0000	58,893
2015/04/07	R208	07/05/2015	7.99	Call	Bond Future	3,205.5500	3.2056	3,316.4300	3.3164	3.459	0	0	0
2015/04/07	R208	07/05/2015	8.00	Call	Bond Future	3,248.8700	3.2489	3,360.2800	3.3603	3.429	0	0	0
2015/04/07	R208	07/05/2015	7.99	Put	Bond Future	20.4000	0.0204	10.3800	0.0104	(49.118)	0	0	0
2015/04/07	R208	07/05/2015	8.00	Put	Bond Future	19.1200	0.0191	9.6300	0.0096	(49.634)	0	0	0
2015/04/07	R208	07/05/2015	8.01	Put	Bond Future	17.9100	0.0179	8.9300	0.0089	(50.140)	0	0	0
2015/04/07	R208	06/08/2015			Bond Future	7.3373	99.7884	7.3107	99.9078	(0.364)	0.0000	0.0000	0
2015/04/07	R208	06/08/2015	8.00	Call	Bond Future	3,207.5300	3.2075	3,291.5800	3.2916	2.620	0	0	0
2015/04/07	R208	06/08/2015	8.85	Call	Bond Future	6,517.8400	6.5178	6,632.0500	6.6321	1.752	0	0	0
2015/04/07	R208	06/08/2015	8.01	Call	Bond Future	3,243.4000	3.2434	3,328.0500	3.3281	2.610	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
2015/04/07	R208	06/08/2015	7.99	Call	Bond Future	3,171.7700	3.1718	3,255.2100	3.2552	2.631	0	0	0
2015/04/07	R208	06/08/2015	8.01	Put	Bond Future	288.8800	0.2889	254.0500	0.2541	(12.057)	0	0	0
2015/04/07	R208	06/08/2015	8.00	Put	Bond Future	296.1200	0.2961	260.6900	0.2607	(11.965)	0	0	0
2015/04/07	R208	06/08/2015	8.85	Put	Bond Future	25.3100	0.0253	20.0400	0.0200	(20.822)	0	0	198
2015/04/07	R208	06/08/2015	7.99	Put	Bond Future	303.5100	0.3035	267.4700	0.2675	(11.874)	0	0	0
2015/04/07	R208	05/11/2015			Bond Future	7.3682	98.0370	7.3404	98.1569	(0.377)	0.0000	0.0000	0
2015/04/07	R208	05/11/2015	8.48	Call	Bond Future	4,908.7500	4.9088	5,004.9900	5.0050	1.961	0	0	0
2015/04/07	R208	05/11/2015	7.74	Put	Bond Future	912.9100	0.9129	856.4600	0.8565	(6.184)	0	0	0
2015/04/07	R208	05/11/2015	7.75	Call	Bond Future	2,528.2000	2.5282	2,592.2000	2.5922	2.531	0	0	0
2015/04/07	R208	05/11/2015	7.76	Call	Bond Future	2,556.6300	2.5566	2,621.1500	2.6212	2.524	0	0	0
2015/04/07	R208	05/11/2015	8.48	Put	Bond Future	255.8400	0.2558	232.1600	0.2322	(9.256)	0	0	2,200
2015/04/07	R208	05/11/2015	7.74	Call	Bond Future	2,499.9200	2.4999	2,563.3900	2.5634	2.539	0	0	0
2015/04/07	R208	05/11/2015	7.76	Put	Bond Future	885.1600	0.8852	829.7600	0.8298	(6.259)	0	0	0
2015/04/07	R208	05/11/2015	7.75	Put	Bond Future	898.9500	0.8989	843.0300	0.8430	(6.221)	0	0	0
2015/04/07	R209	07/05/2015			Bond Future	8.2473	80.9664	8.2216	81.1826	(0.312)	0.0000	0.0000	21,991
2015/04/07	R209	07/05/2015	8.99	Put	Bond Future	56.2700	0.0563	30.8700	0.0309	(45.140)	0	0	0
2015/04/07	R209	07/05/2015	7.30	Call	Bond Future	6.9900	0.0070	4.3200	0.0043	(38.197)	0	0	0
2015/04/07	R209	07/05/2015	8.30	Put	Bond Future	1,132.5400	1.1325	942.6100	0.9426	(16.770)	0	0	700
2015/04/07	R209	07/05/2015	9.01	Put	Bond Future	50.5200	0.0505	27.2600	0.0273	(46.041)	0	0	0
2015/04/07	R209	07/05/2015	8.99	Call	Bond Future	5,938.9200	5.9389	6,129.7300	6.1297	3.213	0	0	0
2015/04/07	R209	07/05/2015	9.00	Put	Bond Future	53.3200	0.0533	29.0200	0.0290	(45.574)	0	0	0
2015/04/07	R209	07/05/2015	9.00	Call	Bond Future	6,010.6400	6.0106	6,202.5500	6.2025	3.193	0	0	0
2015/04/07	R209	07/05/2015	7.30	Put	Bond Future	8,581.9600	8.5820	8,363.0800	8.3631	(2.550)	0	0	0
2015/04/07	R209	07/05/2015	8.30	Call	Bond Future	1,572.7400	1.5727	1,599.0200	1.5990	1.671	0	0	0
2015/04/07	R209	07/05/2015	9.01	Call	Bond Future	6,082.4000	6.0824	6,275.3500	6.2753	3.172	0	0	0
2015/04/07	R209	06/08/2015	8.99	Put	Bond Future	683.3500	0.6833	610.7400	0.6107	(10.626)	0	0	0
2015/04/07	R209	06/08/2015			Bond Future	8.2911	82.2632	8.2650	82.4801	(0.314)	0.0000	0.0000	0
2015/04/07	R209	06/08/2015	9.01	Put	Bond Future	655.0700	0.6551	584.4900	0.5845	(10.774)	0	0	0
2015/04/07	R209	06/08/2015	9.90	Call	Bond Future	11,909.0400	11.9090	12,112.7600	12.1128	1.711	0	0	0
2015/04/07	R209	06/08/2015	9.00	Call	Bond Future	6,244.8600	6.2449	6,390.2200	6.3902	2.328	0	0	0
2015/04/07	R209	06/08/2015	9.01	Call	Bond Future	6,305.2300	6.3052	6,451.6000	6.4516	2.321	0	0	0
2015/04/07	R209	06/08/2015	9.00	Put	Bond Future	669.0800	0.6691	597.4900	0.5975	(10.700)	0	0	0
2015/04/07	R209	06/08/2015	8.99	Call	Bond Future	6,184.6400	6.1846	6,328.9800	6.3290	2.334	0	0	0
2015/04/07	R209	06/08/2015	9.90	Put	Bond Future	71.1900	0.0712	57.9600	0.0580	(18.584)	0	0	2,914
2015/04/07	R209	05/11/2015	7.99	Put	Bond Future	4,968.7900	4.9688	4,798.4800	4.7985	(3.428)	0	0	0
2015/04/07	R209	05/11/2015			Bond Future	8.3269	80.4742	8.3003	80.6935	(0.319)	0.0000	0.0000	0
2015/04/07	R209	05/11/2015	8.01	Put	Bond Future	4,858.9600	4.8590	4,690.1700	4.6902	(3.474)	0	0	0
2015/04/07	R209	05/11/2015	7.99	Call	Bond Future	2,122.0800	2.1221	2,171.0300	2.1710	2.307	0	0	0
2015/04/07	R209	05/11/2015	8.00	Put	Bond Future	4,913.6600	4.9137	4,744.1100	4.7441	(3.451)	0	0	0
2015/04/07	R209	05/11/2015	8.00	Call	Bond Future	2,153.6200	2.1536	2,203.3300	2.2033	2.308	0	0	0
2015/04/07	R209	05/11/2015	8.01	Call	Bond Future	2,185.4500	2.1854	2,235.9200	2.2359	2.309	0	0	0
2015/04/07	R210	07/05/2015			Bond Future	175.5403	175.5403	175.5080	175.5080	(0.018)	0.0000	0.0000	833
2015/04/07	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R210	07/05/2015	176.99	Put	Bond Future	1,449.6600	1.4497	1,481.9800	1.4820	2.229	0	0	0
2015/04/07	R210	07/05/2015	177.01	Put	Bond Future	1,469.6600	1.4697	1,501.9800	1.5020	2.199	0	0	0
2015/04/07	R210	07/05/2015	177.00	Put	Bond Future	1,459.6600	1.4597	1,491.9800	1.4920	2.214	0	0	0

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2015/04/07	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R210	06/08/2015			Bond Future	178.3667	178.3667	178.3279	178.3279	(0.022)	0.0000	0.0000	0
2015/04/07	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R210	06/08/2015	178.99	Put	Bond Future	623.2800	0.6233	662.1000	0.6621	6.228	0	0	0
2015/04/07	R210	06/08/2015	179.01	Put	Bond Future	643.2800	0.6433	682.1000	0.6821	6.035	0	0	0
2015/04/07	R210	06/08/2015	179.00	Put	Bond Future	633.2800	0.6333	672.1000	0.6721	6.130	0	0	0
2015/04/07	R211	07/05/2015	134.99	Put	Bond Future	4,103.4900	4.1035	4,128.1800	4.1282	0.602	0	0	0
2015/04/07	R211	07/05/2015			Bond Future	130.8865	130.8865	130.8618	130.8618	(0.019)	0.0000	0.0000	1,120
2015/04/07	R211	07/05/2015	135.01	Put	Bond Future	4,123.4900	4.1235	4,148.1800	4.1482	0.599	0	0	0
2015/04/07	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R211	07/05/2015	135.00	Put	Bond Future	4,113.4900	4.1135	4,138.1800	4.1382	0.600	0	0	0
2015/04/07	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R211	06/08/2015			Bond Future	131.3766	131.3766	131.3470	131.3470	(0.023)	0.0000	0.0000	0
2015/04/07	R211	06/08/2015	134.99	Put	Bond Future	3,613.4400	3.6134	3,643.0000	3.6430	0.818	0	0	0
2015/04/07	R211	06/08/2015	135.01	Put	Bond Future	3,633.4400	3.6334	3,663.0000	3.6630	0.814	0	0	0
2015/04/07	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R211	06/08/2015	135.00	Put	Bond Future	3,623.4400	3.6234	3,653.0000	3.6530	0.816	0	0	0
2015/04/07	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R212	07/05/2015			Bond Future	137.2958	137.2958	137.2705	137.2705	(0.018)	0.0000	0.0000	1,145
2015/04/07	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R212	07/05/2015	140.99	Put	Bond Future	3,694.2100	3.6942	3,719.4700	3.7195	0.684	0	0	0
2015/04/07	R212	07/05/2015	141.01	Put	Bond Future	3,714.2100	3.7142	3,739.4700	3.7395	0.680	0	0	0
2015/04/07	R212	07/05/2015	141.00	Put	Bond Future	3,704.2100	3.7042	3,729.4700	3.7295	0.682	0	0	0
2015/04/07	R212	06/08/2015	141.01	Put	Bond Future	3,278.9000	3.2789	3,309.2200	3.3092	0.925	0	0	0
2015/04/07	R212	06/08/2015			Bond Future	137.7311	137.7311	137.7008	137.7008	(0.022)	0.0000	0.0000	0
2015/04/07	R212	06/08/2015	141.00	Put	Bond Future	3,268.9000	3.2689	3,299.2200	3.2992	0.928	0	0	0
2015/04/07	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R212	06/08/2015	140.99	Put	Bond Future	3,258.9000	3.2589	3,289.2200	3.2892	0.930	0	0	0
2015/04/07	R213	07/05/2015	8.74	Call	Bond Future	4,799.7800	4.7998	4,968.5600	4.9686	3.516	0	0	0
2015/04/07	R213	07/05/2015	8.75	Put	Bond Future	101.6100	0.1016	61.0500	0.0611	(39.917)	0	0	0
2015/04/07	R213	07/05/2015			Bond Future	8.1436	91.3072	8.1178	91.5182	(0.317)	0.0000	0.0000	16,829
2015/04/07	R213	07/05/2015	8.75	Call	Bond Future	4,870.1100	4.8701	5,040.5500	5.0406	3.500	0	0	0
2015/04/07	R213	07/05/2015	8.76	Call	Bond Future	4,940.5900	4.9406	5,112.6300	5.1126	3.482	0	0	0
2015/04/07	R213	07/05/2015	8.74	Put	Bond Future	106.9800	0.1070	64.7600	0.0648	(39.465)	0	0	0
2015/04/07	R213	07/05/2015	8.76	Put	Bond Future	96.4900	0.0965	57.5300	0.0575	(40.377)	0	0	0
2015/04/07	R213	06/08/2015			Bond Future	8.1903	92.7696	8.1642	92.9809	(0.319)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/07	R213	06/08/2015	8.49	Put	Bond Future	1,428.7400		1.4287	1,314.4400	1.3144	(8.000)	0	0	0
2015/04/07	R213	06/08/2015	8.51	Put	Bond Future	1,375.4400		1.3754	1,263.5800	1.2636	(8.133)	0	0	0
2015/04/07	R213	06/08/2015	8.49	Call	Bond Future	3,800.4600		3.8005	3,897.3900	3.8974	2.550	0	0	0
2015/04/07	R213	06/08/2015	8.50	Put	Bond Future	1,401.6900		1.4017	1,288.6200	1.2886	(8.067)	0	0	0
2015/04/07	R213	06/08/2015	8.50	Call	Bond Future	3,851.0200		3.8510	3,949.1800	3.9492	2.549	0	0	0
2015/04/07	R213	06/08/2015	8.51	Call	Bond Future	3,902.2800		3.9023	4,001.6500	4.0017	2.546	0	0	0
2015/04/07	R213	05/11/2015	7.76	Call	Bond Future	1,632.2600		1.6323	1,670.4800	1.6705	2.342	0	0	0
2015/04/07	R213	05/11/2015			Bond Future	8.2304		90.7576	8.2036	90.9710	(0.325)	0.0000	0.0000	0
2015/04/07	R213	05/11/2015	7.74	Call	Bond Future	1,579.8400		1.5798	1,616.7600	1.6168	2.337	0	0	0
2015/04/07	R213	05/11/2015	7.75	Call	Bond Future	1,606.0400		1.6060	1,643.6000	1.6436	2.339	0	0	0
2015/04/07	R213	05/11/2015	7.74	Put	Bond Future	5,609.2800		5.6093	5,432.7800	5.4328	(3.147)	0	0	0
2015/04/07	R213	05/11/2015	7.76	Put	Bond Future	5,492.4700		5.4925	5,317.2700	5.3173	(3.190)	0	0	0
2015/04/07	R213	05/11/2015	7.75	Put	Bond Future	5,550.8100		5.5508	5,374.9500	5.3750	(3.168)	0	0	0
2015/04/07	R214	07/05/2015			Bond Future	8.2814		82.4137	8.2557	82.6446	(0.310)	0.0000	0.0000	15,271
2015/04/07	R214	07/05/2015	9.15	Call	Bond Future	7,256.6400		7.2566	7,471.3200	7.4713	2.958	0	0	0
2015/04/07	R214	07/05/2015	9.16	Call	Bond Future	7,331.8700		7.3319	7,547.3000	7.5473	2.938	0	0	0
2015/04/07	R214	07/05/2015	9.14	Put	Bond Future	34.3300		0.0343	17.3100	0.0173	(49.578)	0	0	0
2015/04/07	R214	07/05/2015	9.16	Put	Bond Future	30.7400		0.0307	15.2400	0.0152	(50.423)	0	0	0
2015/04/07	R214	07/05/2015	9.15	Put	Bond Future	32.4900		0.0325	16.2400	0.0162	(50.015)	0	0	0
2015/04/07	R214	07/05/2015	9.14	Call	Bond Future	7,181.3700		7.1814	7,395.2800	7.3953	2.979	0	0	0
2015/04/07	R214	06/08/2015	8.76	Put	Bond Future	1,260.1800		1.2602	1,150.7300	1.1507	(8.685)	0	0	0
2015/04/07	R214	06/08/2015			Bond Future	8.3228		83.7337	8.2967	83.9656	(0.313)	0.0000	0.0000	0
2015/04/07	R214	06/08/2015	8.75	Put	Bond Future	1,284.4900		1.2845	1,173.7900	1.1738	(8.618)	0	0	0
2015/04/07	R214	06/08/2015	8.74	Call	Bond Future	4,883.8500		4.8838	5,003.7000	5.0037	2.454	0	0	0
2015/04/07	R214	06/08/2015	8.75	Call	Bond Future	4,941.6600		4.9417	5,062.7700	5.0628	2.451	0	0	0
2015/04/07	R214	06/08/2015	8.76	Call	Bond Future	4,999.7300		4.9997	5,122.0900	5.1221	2.447	0	0	0
2015/04/07	R214	06/08/2015	8.74	Put	Bond Future	1,309.1900		1.3092	1,197.2300	1.1972	(8.552)	0	0	0
2015/04/07	R214	05/11/2015			Bond Future	8.3583		81.8256	8.3318	82.0600	(0.317)	0.0000	0.0000	0
2015/04/07	R214	05/11/2015	7.99	Put	Bond Future	5,511.2300		5.5112	5,326.7500	5.3267	(3.347)	0	0	0
2015/04/07	R214	05/11/2015	8.00	Put	Bond Future	5,450.0800		5.4501	5,266.4100	5.2664	(3.370)	0	0	0
2015/04/07	R214	05/11/2015	8.01	Put	Bond Future	5,389.6600		5.3897	5,206.7800	5.2068	(3.393)	0	0	0
2015/04/07	R214	05/11/2015	7.99	Call	Bond Future	2,156.9900		2.1570	2,206.8900	2.2069	2.313	0	0	0
2015/04/07	R214	05/11/2015	8.00	Call	Bond Future	2,189.8200		2.1898	2,240.5300	2.2405	2.316	0	0	0
2015/04/07	R214	05/11/2015	8.01	Call	Bond Future	2,223.2100		2.2232	2,274.7100	2.2747	2.316	0	0	0
2015/04/07	R214	04/02/2016			Bond Future	8.3883		83.2645	8.3612	83.5022	(0.323)	0.0000	0.0000	4,320
2015/04/07	R214	04/02/2016	7.99	Put	Bond Future	6,299.8400		6.2998	6,123.2500	6.1233	(2.803)	0	0	0
2015/04/07	R214	04/02/2016	8.00	Call	Bond Future	2,724.1100		2.7241	2,785.9300	2.7859	2.269	0	0	0
2015/04/07	R214	04/02/2016	8.01	Call	Bond Future	2,758.2400		2.7582	2,820.7800	2.8208	2.267	0	0	0
2015/04/07	R214	04/02/2016	7.99	Call	Bond Future	2,690.2200		2.6902	2,751.3200	2.7513	2.271	0	0	0
2015/04/07	R214	04/02/2016	8.01	Put	Bond Future	6,180.5300		6.1805	6,005.3800	6.0054	(2.834)	0	0	0
2015/04/07	R214	04/02/2016	8.00	Put	Bond Future	6,239.9800		6.2400	6,064.1100	6.0641	(2.818)	0	0	0
2015/04/07	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R248	07/05/2015			Bond Future	8.3317		106.3898	8.3111	106.6306	(0.248)	0.0000	0.0000	34,121
2015/04/07	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R248	07/05/2015	9.26	Call	Bond Future	9,902.5000		9.9025	10,143.3000	10.1433	2.432	0	0	0

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2015/04/07	R248	07/05/2015	9.24	Call	Bond Future	9,706.7000	9.7067	9,947.5000	9.9475	2.481	0	0	0
2015/04/07	R248	07/05/2015	9.25	Call	Bond Future	9,804.6900	9.8047	10,045.4900	10.0455	2.456	0	0	0
2015/04/07	R248	06/08/2015	8.76	Call	Bond Future	4,286.5500	4.2865	4,527.5200	4.5275	5.622	0	0	0
2015/04/07	R248	06/08/2015			Bond Future	8.3740	108.0939	8.3531	108.3349	(0.249)	0.0000	0.0000	745
2015/04/07	R248	06/08/2015	8.74	Call	Bond Future	4,072.0300	4.0720	4,313.0000	4.3130	5.918	0	0	0
2015/04/07	R248	06/08/2015	8.75	Call	Bond Future	4,179.3900	4.1794	4,420.3600	4.4204	5.766	0	0	0
2015/04/07	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R248	05/11/2015	8.01	Put	Bond Future	4,754.5200	4.7545	4,511.1100	4.5111	(5.120)	0	0	0
2015/04/07	R248	05/11/2015			Bond Future	8.4105	105.4489	8.3893	105.6923	(0.253)	0.0000	0.0000	0
2015/04/07	R248	05/11/2015	8.00	Put	Bond Future	4,877.9800	4.8780	4,634.5700	4.6346	(4.990)	0	0	0
2015/04/07	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/07	R248	05/11/2015	7.99	Put	Bond Future	5,001.6900	5.0017	4,758.2800	4.7583	(4.867)	0	0	0

Total

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