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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/04/2015 TO 09/04/2015

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
2015/04/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	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
2015/04/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2025	07/05/2015			Bond Future	119.5471	119.5471	119.6312	119.6312	0.070	0.0000	0.0000	16
2015/04/09	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2025	07/05/2015	120.99	Put	Bond Future	1,442.8600	1.4429	1,358.8100	1.3588	(5.825)	0	0	0
2015/04/09	2025	07/05/2015	121.01	Put	Bond Future	1,462.8600	1.4629	1,378.8100	1.3788	(5.746)	0	0	0
2015/04/09	2025	07/05/2015	121.00	Put	Bond Future	1,452.8600	1.4529	1,368.8100	1.3688	(5.785)	0	0	0
2015/04/09	2025	06/08/2015	120.99	Put	Bond Future	689.6900	0.6897	604.5900	0.6046	(12.339)	0	0	0
2015/04/09	2025	06/08/2015			Bond Future	120.3003	120.3003	120.3854	120.3854	0.071	0.0000	0.0000	0
2015/04/09	2025	06/08/2015	121.01	Put	Bond Future	709.6900	0.7097	624.5900	0.6246	(11.991)	0	0	0
2015/04/09	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2025	06/08/2015	121.00	Put	Bond Future	699.6900	0.6997	614.5900	0.6146	(12.163)	0	0	0
2015/04/09	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2030	07/05/2015			Bond Future	7.9923	102.2783	8.0119	102.1105	0.245	0.0000	0.0000	7,046
2015/04/09	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2030	07/05/2015	8.74	Call	Bond Future	6,130.8600	6.1309	5,963.0600	5.9631	(2.737)	0	0	0
2015/04/09	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2030	07/05/2015	8.75	Call	Bond Future	6,209.2300	6.2092	6,041.4300	6.0414	(2.702)	0	0	0
2015/04/09	2030	07/05/2015	8.76	Call	Bond Future	6,287.5000	6.2875	6,119.7000	6.1197	(2.669)	0	0	0
2015/04/09	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2030	06/08/2015			Bond Future	8.0418	99.9028	8.0620	99.7320	0.252	0.0000	0.0000	0
2015/04/09	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2030	06/08/2015	7.74	Put	Bond Future	2,592.9800	2.5930	2,763.7000	2.7637	6.584	0	0	0
2015/04/09	2030	06/08/2015	7.76	Put	Bond Future	2,418.2400	2.4182	2,588.9600	2.5890	7.060	0	0	0
2015/04/09	2030	06/08/2015	7.75	Put	Bond Future	2,505.5600	2.5056	2,676.2800	2.6763	6.814	0	0	0
2015/04/09	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2032	07/05/2015			Bond Future	8.0963	102.3340	8.1159	102.1535	0.242	0.0000	0.0000	126
2015/04/09	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2032	07/05/2015	8.50	Call	Bond Future	3,622.2900	3.6223	3,441.7900	3.4418	(4.983)	0	0	0
2015/04/09	2032	07/05/2015	8.51	Call	Bond Future	3,709.6000	3.7096	3,529.1000	3.5291	(4.866)	0	0	0
2015/04/09	2032	07/05/2015	8.49	Call	Bond Future	3,534.8600	3.5349	3,354.3600	3.3544	(5.106)	0	0	0
2015/04/09	2032	06/08/2015	8.50	Call	Bond Future	3,168.6800	3.1687	2,985.0400	2.9850	(5.795)	0	0	0
2015/04/09	2032	06/08/2015			Bond Future	8.1433	103.9676	8.1635	103.7840	0.248	0.0000	0.0000	0
2015/04/09	2032	06/08/2015	8.51	Call	Bond Future	3,255.4100	3.2554	3,071.7700	3.0718	(5.641)	0	0	0

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2015/04/09	2032	06/08/2015	8.49	Call	Bond Future	3,081.8400	3.0818	2,898.2000	2.8982	(5.959)	0	0	0
2015/04/09	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2032	05/11/2015			Bond Future	8.1808	101.5281	8.2019	101.3391	0.258	0.0000	0.0000	0
2015/04/09	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2032	05/11/2015	7.99	Put	Bond Future	1,734.9000	1.7349	1,923.9400	1.9239	10.896	0	0	0
2015/04/09	2032	05/11/2015	8.01	Put	Bond Future	1,551.0600	1.5511	1,740.1000	1.7401	12.188	0	0	0
2015/04/09	2032	05/11/2015	8.00	Put	Bond Future	1,642.9200	1.6429	1,831.9600	1.8320	11.506	0	0	0
2015/04/09	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2037	07/05/2015			Bond Future	8.2015	105.3549	8.2110	105.2568	0.116	0.0000	0.0000	32,365
2015/04/09	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2037	07/05/2015	9.01	Call	Bond Future	7,832.1900	7.8322	7,734.0900	7.7341	(1.253)	0	0	0
2015/04/09	2037	07/05/2015	8.99	Call	Bond Future	7,649.8600	7.6499	7,551.7600	7.5518	(1.282)	0	0	0
2015/04/09	2037	07/05/2015	9.00	Call	Bond Future	7,741.0900	7.7411	7,642.9900	7.6430	(1.267)	0	0	0
2015/04/09	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2037	06/08/2015			Bond Future	8.2490	102.7779	8.2588	102.6781	0.119	0.0000	0.0000	1,954
2015/04/09	2037	06/08/2015	8.75	Call	Bond Future	4,908.8900	4.9089	4,809.1100	4.8091	(2.033)	0	0	0
2015/04/09	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2037	06/08/2015	8.76	Call	Bond Future	5,003.1200	5.0031	4,903.3400	4.9033	(1.994)	0	0	0
2015/04/09	2037	06/08/2015	8.74	Call	Bond Future	4,814.5200	4.8145	4,714.7400	4.7147	(2.072)	0	0	0
2015/04/09	2037	05/11/2015	7.99	Put	Bond Future	3,032.2900	3.0323	3,136.2500	3.1363	3.428	0	0	0
2015/04/09	2037	05/11/2015	8.01	Put	Bond Future	2,821.7000	2.8217	2,925.6600	2.9257	3.684	0	0	0
2015/04/09	2037	05/11/2015			Bond Future	8.2841	104.4757	8.2944	104.3718	0.125	0.0000	0.0000	0
2015/04/09	2037	05/11/2015	8.00	Put	Bond Future	2,926.9100	2.9269	3,030.8700	3.0309	3.552	0	0	0
2015/04/09	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2038	07/05/2015			Bond Future	128.9699	128.9699	128.9462	128.9462	(0.018)	0.0000	0.0000	2,657
2015/04/09	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2038	07/05/2015	126.99	Call	Bond Future	1,979.8600	1.9799	1,956.2200	1.9562	(1.194)	0	0	0
2015/04/09	2038	07/05/2015	127.00	Call	Bond Future	1,969.8600	1.9699	1,946.2200	1.9462	(1.200)	0	0	0
2015/04/09	2038	07/05/2015	127.01	Call	Bond Future	1,959.8600	1.9599	1,936.2200	1.9362	(1.206)	0	0	0
2015/04/09	2038	06/08/2015	128.01	Call	Bond Future	1,718.4700	1.7185	1,694.3300	1.6943	(1.405)	0	0	0
2015/04/09	2038	06/08/2015			Bond Future	129.7285	129.7285	129.7043	129.7043	(0.019)	0.0000	0.0000	0
2015/04/09	2038	06/08/2015	127.99	Call	Bond Future	1,738.4700	1.7385	1,714.3300	1.7143	(1.389)	0	0	0
2015/04/09	2038	06/08/2015	128.00	Call	Bond Future	1,728.4700	1.7285	1,704.3300	1.7043	(1.397)	0	0	0
2015/04/09	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	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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2015/04/09	2044	07/05/2015			Bond Future	8.2556	107.8212	8.2652	107.7122	0.116	0.0000	0.0000	9,496
2015/04/09	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2044	07/05/2015	9.01	Call	Bond Future	8,059.7500	8.0598	7,950.7600	7.9508	(1.352)	0	0	0
2015/04/09	2044	07/05/2015	8.99	Call	Bond Future	7,859.6700	7.8597	7,750.6800	7.7507	(1.387)	0	0	0
2015/04/09	2044	07/05/2015	9.00	Call	Bond Future	7,959.7900	7.9598	7,850.8000	7.8508	(1.369)	0	0	0
2015/04/09	2044	06/08/2015	8.76	Call	Bond Future	4,982.9600	4.9830	4,871.9800	4.8720	(2.227)	0	0	0
2015/04/09	2044	06/08/2015			Bond Future	8.3007	105.1584	8.3105	105.0474	0.118	0.0000	0.0000	0
2015/04/09	2044	06/08/2015	8.74	Call	Bond Future	4,774.3400	4.7743	4,663.3600	4.6634	(2.325)	0	0	0
2015/04/09	2044	06/08/2015	8.75	Call	Bond Future	4,878.7400	4.8787	4,767.7600	4.7678	(2.275)	0	0	0
2015/04/09	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2044	05/11/2015			Bond Future	8.3341	106.8955	8.3444	106.7802	0.124	0.0000	0.0000	0
2015/04/09	2044	05/11/2015	8.24	Put	Bond Future	1,063.4800	1.0635	1,178.8200	1.1788	10.846	0	0	0
2015/04/09	2044	05/11/2015	8.26	Put	Bond Future	835.9200	0.8359	951.2600	0.9513	13.798	0	0	0
2015/04/09	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2044	05/11/2015	8.25	Put	Bond Future	949.5900	0.9496	1,064.9300	1.0649	12.146	0	0	0
2015/04/09	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2046	07/05/2015			Bond Future	129.1607	129.1607	129.1373	129.1373	(0.018)	0.0000	0.0000	5,889
2015/04/09	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2046	07/05/2015	126.99	Call	Bond Future	2,170.6800	2.1707	2,147.3100	2.1473	(1.077)	0	0	0
2015/04/09	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2046	07/05/2015	127.00	Call	Bond Future	2,160.6800	2.1607	2,137.3100	2.1373	(1.082)	0	0	0
2015/04/09	2046	07/05/2015	127.01	Call	Bond Future	2,150.6800	2.1507	2,127.3100	2.1273	(1.087)	0	0	0
2015/04/09	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2046	06/08/2015			Bond Future	131.2333	131.2333	131.2092	131.2092	(0.018)	0.0000	0.0000	0
2015/04/09	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2046	06/08/2015	129.01	Call	Bond Future	2,223.2800	2.2233	2,199.2500	2.1993	(1.081)	0	0	0
2015/04/09	2046	06/08/2015	128.99	Call	Bond Future	2,243.2800	2.2433	2,219.2500	2.2193	(1.071)	0	0	0
2015/04/09	2046	06/08/2015	129.00	Call	Bond Future	2,233.2800	2.2333	2,209.2500	2.2093	(1.076)	0	0	0
2015/04/09	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2050	07/05/2015			Bond Future	139.7201	139.7201	138.8369	138.8369	(0.632)	0.0000	0.0000	2,753
2015/04/09	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2050	07/05/2015	135.01	Call	Bond Future	4,710.1200	4.7101	3,826.9300	3.8269	(18.751)	0	0	0
2015/04/09	2050	07/05/2015	134.99	Call	Bond Future	4,730.1200	4.7301	3,846.9300	3.8469	(18.672)	0	0	0
2015/04/09	2050	07/05/2015	135.00	Call	Bond Future	4,720.1200	4.7201	3,836.9300	3.8369	(18.711)	0	0	0
2015/04/09	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2050	06/08/2015			Bond Future	140.5032	140.5032	139.6057	139.6057	(0.639)	0.0000	0.0000	0
2015/04/09	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/09	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	2050	06/08/2015	137.01	Call	Bond Future	3,493.2200	3.4932	2,595.6900	2.5957	(25.693)	0	0	0
2015/04/09	2050	06/08/2015	136.99	Call	Bond Future	3,513.2200	3.5132	2,615.6900	2.6157	(25.547)	0	0	0
2015/04/09	2050	06/08/2015	137.00	Call	Bond Future	3,503.2200	3.5032	2,605.6900	2.6057	(25.620)	0	0	0
2015/04/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	AL12	07/05/2015			Index Future	569.8930	569.8930	569.2280	569.2280	(0.117)	0.0000	0.0000	0
2015/04/09	AL37	07/05/2015			Index Future	460.6560	460.6560	459.9000	459.9000	(0.164)	0.0000	0.0000	122
2015/04/09	AL37	06/08/2015			Index Future	467.9310	467.9310	467.1620	467.1620	(0.164)	0.0000	0.0000	0
2015/04/09	AL7T	07/05/2015			Index Future	552.1660	552.1660	551.2280	551.2280	(0.170)	0.0000	0.0000	3
2015/04/09	AL7T	06/08/2015			Index Future	560.8860	560.8860	559.9320	559.9320	(0.170)	0.0000	0.0000	0
2015/04/09	ALBI	07/05/2015			Index Future	505.1330	505.1330	504.4480	504.4480	(0.136)	0.0000	0.0000	573
2015/04/09	ALBI	06/08/2015			Index Future	513.1110	513.1110	512.4140	512.4140	(0.136)	0.0000	0.0000	10
2015/04/09	ALBI	05/11/2015			Index Future	521.6670	521.6670	520.9460	520.9460	(0.138)	0.0000	0.0000	0
2015/04/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	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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2015/04/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	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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2015/04/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/09	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	EL28	07/05/2015			Bond Future	123.1835	123.1835	123.1623	123.1623	(0.017)	0.0000	0.0000	0
2015/04/09	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	EL28	07/05/2015	124.99	Put	Bond Future	1,806.4800	1.8065	1,827.7500	1.8278	1.177	0	0	0
2015/04/09	EL28	07/05/2015	125.01	Put	Bond Future	1,826.4800	1.8265	1,847.7500	1.8478	1.165	0	0	0
2015/04/09	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	EL28	07/05/2015	125.00	Put	Bond Future	1,816.4800	1.8165	1,837.7500	1.8378	1.171	0	0	0
2015/04/09	EL28	06/08/2015	125.00	Call	Bond Future	160.2800	0.1603	138.3600	0.1384	(13.676)	0	0	0
2015/04/09	EL28	06/08/2015			Bond Future	125.1603	125.1603	125.1384	125.1384	(0.018)	0.0000	0.0000	0
2015/04/09	EL28	06/08/2015	125.01	Call	Bond Future	150.2800	0.1503	128.3600	0.1284	(14.586)	0	0	0
2015/04/09	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	EL28	06/08/2015	124.99	Call	Bond Future	170.2800	0.1703	148.3600	0.1484	(12.873)	0	0	0
2015/04/09	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	07/05/2015			Bond Future	9.1142	86.9067	9.1235	86.8339	0.102	0.0000	0.0000	6,576
2015/04/09	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	07/05/2015	9.76	Call	Bond Future	4,867.3600	4.8674	4,794.4700	4.7945	(1.498)	0	0	0
2015/04/09	ES33	07/05/2015	9.74	Call	Bond Future	4,722.9700	4.7230	4,650.0800	4.6501	(1.543)	0	0	0
2015/04/09	ES33	07/05/2015	9.75	Call	Bond Future	4,795.2100	4.7952	4,722.3200	4.7223	(1.520)	0	0	0
2015/04/09	ES33	06/08/2015			Bond Future	9.1874	88.2941	9.1969	88.2198	0.104	0.0000	0.0000	0
2015/04/09	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	06/08/2015	9.61	Call	Bond Future	3,188.3900	3.1884	3,114.0700	3.1141	(2.331)	0	0	0
2015/04/09	ES33	06/08/2015	9.59	Call	Bond Future	3,041.5900	3.0416	2,967.2700	2.9673	(2.443)	0	0	0
2015/04/09	ES33	06/08/2015	9.60	Call	Bond Future	3,115.0400	3.1150	3,040.7200	3.0407	(2.386)	0	0	0
2015/04/09	ES33	05/11/2015	9.00	Put	Bond Future	1,969.6600	1.9697	2,047.1500	2.0472	3.934	0	0	0
2015/04/09	ES33	05/11/2015			Bond Future	9.2527	85.9637	9.2628	85.8862	0.109	0.0000	0.0000	0
2015/04/09	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	ES33	05/11/2015	8.99	Put	Bond Future	2,048.9900	2.0490	2,126.4800	2.1265	3.782	0	0	0
2015/04/09	ES33	05/11/2015	9.01	Put	Bond Future	1,890.4300	1.8904	1,967.9200	1.9679	4.099	0	0	0
2015/04/09	GOVI	07/05/2015	449.99	Call	GOVI	508,640.0000	50.8640	501,720.0000	50.1720	(1.360)	0	0	0
2015/04/09	GOVI	07/05/2015			GOVI	500.8540	500.8540	500.1620	500.1620	(0.138)	0.0000	0.0000	491
2015/04/09	GOVI	07/05/2015	450.00	Call	GOVI	508,540.0000	50.8540	501,620.0000	50.1620	(1.361)	0	0	0
2015/04/09	GOVI	07/05/2015	450.01	Call	GOVI	508,440.0000	50.8440	501,520.0000	50.1520	(1.361)	0	0	0
2015/04/09	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	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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2015/04/09	GOVI	06/08/2015			GOVI	508.7630	508.7630	508.0590	508.0590	(0.138)	0.0000	0.0000	29
2015/04/09	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	GOVI	06/08/2015	499.99	Call	GOVI	87,730.0000	8.7730	80,690.0000	8.0690	(8.025)	0	0	0
2015/04/09	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	GOVI	06/08/2015	500.00	Call	GOVI	87,630.0000	8.7630	80,590.0000	8.0590	(8.034)	0	0	0
2015/04/09	GOVI	06/08/2015	500.01	Call	GOVI	87,530.0000	8.7530	80,490.0000	8.0490	(8.043)	0	0	0
2015/04/09	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	GOVI	05/11/2015			GOVI	517.2470	517.2470	516.5190	516.5190	(0.141)	0.0000	0.0000	0
2015/04/09	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	GOVI	05/11/2015	529.99	Put	GOVI	127,430.0000	12.7430	134,710.0000	13.4710	5.713	0	0	0
2015/04/09	GOVI	05/11/2015	530.01	Put	GOVI	127,630.0000	12.7630	134,910.0000	13.4910	5.704	0	0	0
2015/04/09	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	GOVI	05/11/2015	530.00	Put	GOVI	127,530.0000	12.7530	134,810.0000	13.4810	5.708	0	0	0
2015/04/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/09	IGOV	07/05/2015			Index Future	227.4530	227.4530	227.8010	227.8010	0.153	0.0000	0.0000	1,013
2015/04/09	IGOV	06/08/2015			Index Future	231.0630	231.0630	231.4160	231.4160	0.153	0.0000	0.0000	98
2015/04/09	IGOV	05/11/2015			Index Future	234.9340	234.9340	235.2890	235.2890	0.151	0.0000	0.0000	0
2015/04/09	ILBI	07/05/2015			Index Future	615.6970	615.6970	616.6430	616.6430	0.154	0.0000	0.0000	0
2015/04/09	ILBI	06/08/2015			Index Future	625.6800	625.6800	626.6380	626.6380	0.153	0.0000	0.0000	159
2015/04/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/09	JBAF	15/04/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	1,000
2015/04/09	JBAF	20/05/2015			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2015/04/09	JBAF	17/06/2015			Jibar Tradeable Future	6.2000	93.8000	6.2000	93.8000	0.000	0.0000	0.0000	5,000
2015/04/09	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/04/09	JBAF	19/08/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/04/09	JBAF	16/09/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/04/09	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/04/09	JBAF	16/03/2016			Jibar Tradeable Future	6.7400	93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2015/04/09	JBAF	15/06/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/04/09	JBAF	21/09/2016			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2015/04/09	JBAF	21/12/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2015/04/09	JBAF	15/03/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0

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2015/04/09	R023	07/05/2015	8.14	Call	Bond Future	4,097.5900		4.0976	3,835.6300	3.8356	(6.393)	0	0	0
2015/04/09	R023	07/05/2015	8.15	Put	Bond Future	12.8000		0.0128	16.3700	0.0164	27.891	0	0	0
2015/04/09	R023	07/05/2015			Bond Future	7.4312		103.3825	7.4762	103.1167	0.606	0.0000	0.0000	15,264
2015/04/09	R023	07/05/2015	8.15	Call	Bond Future	4,152.7100		4.1527	3,890.4800	3.8905	(6.315)	0	0	0
2015/04/09	R023	07/05/2015	8.16	Call	Bond Future	4,207.8600		4.2079	3,945.3800	3.9454	(6.238)	0	0	0
2015/04/09	R023	07/05/2015	8.14	Put	Bond Future	13.8000		0.0138	17.6400	0.0176	27.826	0	0	0
2015/04/09	R023	07/05/2015	8.16	Put	Bond Future	11.8600		0.0119	15.1800	0.0152	27.993	0	0	0
2015/04/09	R023	06/08/2015	9.07	Put	Bond Future	18.0400		0.0180	21.1100	0.0211	17.018	0	0	911
2015/04/09	R023	06/08/2015	8.24	Call	Bond Future	4,556.1000		4.5561	4,320.1200	4.3201	(5.179)	0	0	0
2015/04/09	R023	06/08/2015			Bond Future	7.4751		105.0329	7.5222	104.7626	0.630	0.0000	0.0000	0
2015/04/09	R023	06/08/2015	9.07	Call	Bond Future	8,689.3700		8.6894	8,422.0900	8.4221	(3.076)	0	0	0
2015/04/09	R023	06/08/2015	8.26	Put	Bond Future	261.8100		0.2618	294.6800	0.2947	12.555	0	0	0
2015/04/09	R023	06/08/2015	8.25	Put	Bond Future	268.8100		0.2688	302.4200	0.3024	12.503	0	0	0
2015/04/09	R023	06/08/2015	8.24	Put	Bond Future	275.9700		0.2760	310.3400	0.3103	12.454	0	0	0
2015/04/09	R023	06/08/2015	8.25	Call	Bond Future	4,603.3900		4.6034	4,366.6500	4.3667	(5.143)	0	0	0
2015/04/09	R023	06/08/2015	8.26	Call	Bond Future	4,650.7900		4.6508	4,413.3100	4.4133	(5.106)	0	0	0
2015/04/09	R186	07/05/2015	7.40	Call	Bond Future	446.2800		0.4463	388.2000	0.3882	(13.014)	0	0	0
2015/04/09	R186	07/05/2015	8.10	Put	Bond Future	118.7400		0.1187	125.2900	0.1253	5.516	0	0	4,229
2015/04/09	R186	07/05/2015			Bond Future	7.6214		126.0000	7.6411	125.8286	0.258	0.0000	0.0000	37,880
2015/04/09	R186	07/05/2015	7.50	Put	Bond Future	1,782.4000		1.7824	1,874.7800	1.8748	5.183	0	0	4,229
2015/04/09	R186	07/05/2015	8.25	Call	Bond Future	5,364.3400		5.3643	5,195.1100	5.1951	(3.155)	0	0	0
2015/04/09	R186	07/05/2015	7.30	Call	Bond Future	259.2900		0.2593	219.6800	0.2197	(15.276)	0	0	0
2015/04/09	R186	07/05/2015	7.80	Put	Bond Future	564.2300		0.5642	598.4200	0.5984	6.060	0	0	300
2015/04/09	R186	07/05/2015	7.45	Put	Bond Future	2,077.7900		2.0778	2,180.8200	2.1808	4.959	0	0	4,229
2015/04/09	R186	07/05/2015	8.00	Put	Bond Future	209.4100		0.2094	221.7200	0.2217	5.878	0	0	4,229
2015/04/09	R186	07/05/2015	8.24	Put	Bond Future	49.5900		0.0496	51.9100	0.0519	4.678	0	0	0
2015/04/09	R186	07/05/2015	8.05	Put	Bond Future	158.6200		0.1586	167.6900	0.1677	5.718	0	0	4,229
2015/04/09	R186	07/05/2015	8.26	Put	Bond Future	43.4500		0.0434	45.4200	0.0454	4.534	0	0	0
2015/04/09	R186	07/05/2015	7.40	Put	Bond Future	2,398.0900		2.3981	2,511.3800	2.5114	4.724	0	0	4,229
2015/04/09	R186	07/05/2015	7.50	Call	Bond Future	717.3900		0.7174	638.4000	0.6384	(11.011)	0	0	0
2015/04/09	R186	07/05/2015	8.25	Put	Bond Future	46.4300		0.0464	48.5700	0.0486	4.609	0	0	0
2015/04/09	R186	07/05/2015	8.10	Call	Bond Future	4,196.9500		4.1969	4,032.1300	4.0321	(3.927)	0	0	0
2015/04/09	R186	07/05/2015	8.26	Call	Bond Future	5,443.3700		5.4434	5,273.9700	5.2740	(3.112)	0	0	0
2015/04/09	R186	07/05/2015	7.30	Put	Bond Future	3,106.6100		3.1066	3,238.3700	3.2384	4.241	0	0	0
2015/04/09	R186	07/05/2015	7.45	Call	Bond Future	570.4600		0.5705	502.1200	0.5021	(11.980)	0	0	0
2015/04/09	R186	07/05/2015	7.80	Call	Bond Future	2,108.3200		2.1083	1,971.1400	1.9711	(6.507)	0	0	0
2015/04/09	R186	07/05/2015	8.00	Call	Bond Future	3,451.0900		3.4511	3,292.0300	3.2920	(4.609)	0	0	0
2015/04/09	R186	07/05/2015	8.24	Call	Bond Future	5,285.4100		5.2854	5,116.3600	5.1164	(3.198)	0	0	0
2015/04/09	R186	07/05/2015	8.05	Call	Bond Future	3,819.5800		3.8196	3,657.2800	3.6573	(4.249)	0	0	0
2015/04/09	R186	06/08/2015	8.90	Put	Bond Future	123.5900		0.1236	129.3100	0.1293	4.628	0	0	5,350
2015/04/09	R186	06/08/2015	8.00	Put	Bond Future	1,233.2500		1.2333	1,279.1900	1.2792	3.725	0	0	0
2015/04/09	R186	06/08/2015			Bond Future	7.6654		122.7143	7.6858	122.5399	0.267	0.0000	0.0000	340
2015/04/09	R186	06/08/2015	8.00	Call	Bond Future	4,047.7100		4.0477	3,919.2200	3.9192	(3.174)	0	0	0
2015/04/09	R186	06/08/2015	8.01	Call	Bond Future	4,104.8000		4.1048	3,975.5200	3.9755	(3.149)	0	0	0
2015/04/09	R186	06/08/2015	7.99	Call	Bond Future	3,990.9700		3.9910	3,863.2900	3.8633	(3.199)	0	0	0
2015/04/09	R186	06/08/2015	7.75	Call	Bond Future	2,745.0600		2.7451	2,638.9200	2.6389	(3.867)	0	0	1,000
2015/04/09	R186	06/08/2015	8.90	Call	Bond Future	10,078.4200		10.0784	9,909.7100	9.9097	(1.674)	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
2015/04/09	R186	06/08/2015	7.99	Put	Bond Future	1,259.3200	1.2593	1,306.0700	1.3061	3.712	0	0	0
2015/04/09	R186	06/08/2015	7.75	Put	Bond Future	2,024.8700	2.0249	2,093.1600	2.0932	3.373	0	0	0
2015/04/09	R186	06/08/2015	8.01	Put	Bond Future	1,207.6000	1.2076	1,252.7500	1.2528	3.739	0	0	0
2015/04/09	R186	05/11/2015	8.24	Call	Bond Future	5,841.7500	5.8417	5,705.4300	5.7054	(2.334)	0	0	0
2015/04/09	R186	05/11/2015	8.25	Put	Bond Future	1,379.6200	1.3796	1,422.9100	1.4229	3.138	0	0	0
2015/04/09	R186	05/11/2015			Bond Future	7.6969	124.7408	7.7184	124.5606	0.279	0.0000	0.0000	0
2015/04/09	R186	05/11/2015	9.00	Put	Bond Future	355.7600	0.3558	369.1400	0.3691	3.761	0	0	2,600
2015/04/09	R186	05/11/2015	8.24	Put	Bond Future	1,401.8800	1.4019	1,445.7400	1.4457	3.129	0	0	0
2015/04/09	R186	05/11/2015	8.26	Put	Bond Future	1,357.9600	1.3580	1,400.6800	1.4007	3.146	0	0	0
2015/04/09	R186	05/11/2015	9.00	Call	Bond Future	10,642.5400	10.6425	10,475.7400	10.4757	(1.567)	0	0	0
2015/04/09	R186	05/11/2015	8.25	Call	Bond Future	5,899.1400	5.8991	5,762.2500	5.7623	(2.321)	0	0	0
2015/04/09	R186	05/11/2015	8.26	Call	Bond Future	5,957.0600	5.9571	5,819.6000	5.8196	(2.308)	0	0	0
2015/04/09	R186	04/02/2016	7.50	Call	Bond Future	2,802.5200	2.8025	2,716.2600	2.7163	(3.078)	0	0	0
2015/04/09	R186	04/02/2016			Bond Future	7.7178	121.6287	7.7404	121.4425	0.293	0.0000	0.0000	5,512
2015/04/09	R186	04/02/2016	7.51	Call	Bond Future	2,838.1200	2.8381	2,751.1700	2.7512	(3.064)	0	0	0
2015/04/09	R186	04/02/2016	7.50	Put	Bond Future	4,613.2600	4.6133	4,713.1500	4.7131	2.165	0	0	0
2015/04/09	R186	04/02/2016	7.49	Call	Bond Future	2,767.1800	2.7672	2,681.6100	2.6816	(3.092)	0	0	0
2015/04/09	R186	04/02/2016	7.49	Put	Bond Future	4,661.9400	4.6619	4,762.5200	4.7625	2.157	0	0	0
2015/04/09	R186	04/02/2016	7.51	Put	Bond Future	4,564.9200	4.5649	4,664.1200	4.6641	2.173	0	0	0
2015/04/09	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R197	07/05/2015			Bond Future	288.3739	288.3739	289.1386	289.1386	0.265	0.0000	0.0000	1,046
2015/04/09	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R197	07/05/2015	293.99	Put	Bond Future	5,616.0800	5.6161	4,851.3700	4.8514	(13.616)	0	0	0
2015/04/09	R197	07/05/2015	294.01	Put	Bond Future	5,636.0800	5.6361	4,871.3700	4.8714	(13.568)	0	0	0
2015/04/09	R197	07/05/2015	294.00	Put	Bond Future	5,626.0800	5.6261	4,861.3700	4.8614	(13.592)	0	0	0
2015/04/09	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R197	06/08/2015			Bond Future	286.9524	286.9524	287.7291	287.7291	0.271	0.0000	0.0000	0
2015/04/09	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R197	06/08/2015	287.99	Put	Bond Future	1,037.5500	1.0375	260.9100	0.2609	(74.853)	0	0	0
2015/04/09	R197	06/08/2015	288.01	Put	Bond Future	1,057.5500	1.0575	280.9100	0.2809	(73.438)	0	0	0
2015/04/09	R197	06/08/2015	288.00	Put	Bond Future	1,047.5500	1.0475	270.9100	0.2709	(74.139)	0	0	0
2015/04/09	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R202	07/05/2015			Bond Future	240.6835	240.6835	242.0227	242.0227	0.556	0.0000	0.0000	53,310
2015/04/09	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R202	07/05/2015	238.51	Call	Bond Future	2,173.5300	2.1735	3,512.7400	3.5127	61.615	0	0	0
2015/04/09	R202	07/05/2015	238.49	Call	Bond Future	2,193.5300	2.1935	3,532.7400	3.5327	61.053	0	0	0
2015/04/09	R202	07/05/2015	238.50	Call	Bond Future	2,183.5300	2.1835	3,522.7400	3.5227	61.332	0	0	0
2015/04/09	R202	06/08/2015			Bond Future	241.3328	241.3328	242.6929	242.6929	0.564	0.0000	0.0000	0
2015/04/09	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R202	06/08/2015	240.01	Call	Bond Future	1,322.7800	1.3228	2,682.8700	2.6829	102.821	0	0	0
2015/04/09	R202	06/08/2015	239.99	Call	Bond Future	1,342.7800	1.3428	2,702.8700	2.7029	101.289	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
2015/04/09	R202	06/08/2015	240.00	Call	Bond Future	1,332.7800	1.3328	2,692.8700	2.6929	102.049	0	0	0
2015/04/09	R203	07/05/2015			Bond Future	6.7287	104.5323	6.7591	104.4659	0.453	0.0000	0.0000	7,710
2015/04/09	R203	07/05/2015	7.24	Put	Bond Future	11.8000	0.0118	13.8300	0.0138	17.203	0	0	0
2015/04/09	R203	07/05/2015	7.26	Put	Bond Future	10.1100	0.0101	11.8600	0.0119	17.310	0	0	0
2015/04/09	R203	07/05/2015	7.25	Put	Bond Future	10.9300	0.0109	12.8100	0.0128	17.200	0	0	0
2015/04/09	R203	07/05/2015	7.25	Call	Bond Future	1,139.5100	1.1395	1,075.0100	1.0750	(5.660)	0	0	0
2015/04/09	R203	07/05/2015	7.24	Call	Bond Future	1,118.8800	1.1189	1,054.5300	1.0545	(5.751)	0	0	0
2015/04/09	R203	07/05/2015	7.26	Call	Bond Future	1,160.1800	1.1602	1,095.5500	1.0956	(5.571)	0	0	0
2015/04/09	R203	06/08/2015	6.74	Call	Bond Future	454.8400	0.4548	420.8000	0.4208	(7.484)	0	0	0
2015/04/09	R203	06/08/2015	6.75	Put	Bond Future	497.9700	0.4980	531.1500	0.5312	6.663	0	0	0
2015/04/09	R203	06/08/2015			Bond Future	6.7671	106.2010	6.8016	106.1333	0.511	0.0000	0.0000	0
2015/04/09	R203	06/08/2015	6.75	Call	Bond Future	464.5500	0.4645	430.0700	0.4301	(7.422)	0	0	0
2015/04/09	R203	06/08/2015	6.76	Call	Bond Future	474.6300	0.4746	439.7100	0.4397	(7.357)	0	0	0
2015/04/09	R203	06/08/2015	6.74	Put	Bond Future	507.8500	0.5078	541.4700	0.5415	6.620	0	0	0
2015/04/09	R203	06/08/2015	6.76	Put	Bond Future	488.4700	0.4885	521.2100	0.5212	6.703	0	0	0
2015/04/09	R203	05/11/2015	5.99	Call	Bond Future	117.8600	0.1179	105.9200	0.1059	(10.131)	0	0	0
2015/04/09	R203	05/11/2015	6.00	Put	Bond Future	1,467.1100	1.4671	1,526.1400	1.5261	4.024	0	0	0
2015/04/09	R203	05/11/2015			Bond Future	6.7675	103.7874	6.8085	103.7162	0.605	0.0000	0.0000	0
2015/04/09	R203	05/11/2015	6.00	Call	Bond Future	120.9200	0.1209	108.7300	0.1087	(10.081)	0	0	0
2015/04/09	R203	05/11/2015	6.01	Call	Bond Future	124.0400	0.1240	111.6100	0.1116	(10.021)	0	0	0
2015/04/09	R203	05/11/2015	5.99	Put	Bond Future	1,481.7400	1.4817	1,541.0200	1.5410	4.001	0	0	0
2015/04/09	R203	05/11/2015	6.01	Put	Bond Future	1,452.5400	1.4525	1,511.3300	1.5113	4.047	0	0	0
2015/04/09	R204	07/05/2015	7.51	Put	Bond Future	17.4900	0.0175	20.2100	0.0202	15.552	0	0	0
2015/04/09	R204	07/05/2015			Bond Future	6.9710	106.3440	7.0010	106.2477	0.431	0.0000	0.0000	12,556
2015/04/09	R204	07/05/2015	7.50	Put	Bond Future	18.8400	0.0188	21.7700	0.0218	15.552	0	0	0
2015/04/09	R204	07/05/2015	7.49	Call	Bond Future	1,668.6300	1.6686	1,575.4600	1.5755	(5.584)	0	0	0
2015/04/09	R204	07/05/2015	7.50	Call	Bond Future	1,698.6500	1.6987	1,605.2600	1.6053	(5.498)	0	0	0
2015/04/09	R204	07/05/2015	7.51	Call	Bond Future	1,728.7200	1.7287	1,635.1200	1.6351	(5.414)	0	0	0
2015/04/09	R204	07/05/2015	7.49	Put	Bond Future	20.2600	0.0203	23.4100	0.0234	15.548	0	0	0
2015/04/09	R204	06/08/2015	7.74	Call	Bond Future	2,271.6500	2.2716	2,185.8100	2.1858	(3.779)	0	0	0
2015/04/09	R204	06/08/2015	7.75	Put	Bond Future	139.2700	0.1393	151.2400	0.1512	8.595	0	0	0
2015/04/09	R204	06/08/2015			Bond Future	7.0213	104.0058	7.0540	103.9077	0.466	0.0000	0.0000	100
2015/04/09	R204	06/08/2015	8.41	Call	Bond Future	4,079.5800	4.0796	3,983.1500	3.9831	(2.364)	0	0	0
2015/04/09	R204	06/08/2015	7.74	Put	Bond Future	143.1600	0.1432	155.4200	0.1554	8.564	0	0	0
2015/04/09	R204	06/08/2015	7.76	Put	Bond Future	135.4700	0.1355	147.1600	0.1472	8.629	0	0	0
2015/04/09	R204	06/08/2015	8.41	Put	Bond Future	15.5500	0.0155	17.2200	0.0172	10.740	0	0	699
2015/04/09	R204	06/08/2015	7.75	Call	Bond Future	2,296.9900	2.2970	2,210.8600	2.2109	(3.750)	0	0	0
2015/04/09	R204	06/08/2015	7.76	Call	Bond Future	2,322.4100	2.3224	2,236.0000	2.2360	(3.721)	0	0	0
2015/04/09	R204	05/11/2015			Bond Future	7.0436	105.7232	7.0802	105.6210	0.519	0.0000	0.0000	0
2015/04/09	R204	05/11/2015	6.25	Call	Bond Future	215.6500	0.2157	197.1300	0.1971	(8.588)	0	0	0
2015/04/09	R204	05/11/2015	6.24	Put	Bond Future	2,489.5000	2.4895	2,573.5000	2.5735	3.374	0	0	0
2015/04/09	R204	05/11/2015	6.26	Put	Bond Future	2,442.4900	2.4425	2,525.8000	2.5258	3.411	0	0	0
2015/04/09	R204	05/11/2015	6.25	Put	Bond Future	2,465.9500	2.4659	2,549.6000	2.5496	3.392	0	0	0
2015/04/09	R204	05/11/2015	6.26	Call	Bond Future	220.9300	0.2209	202.0700	0.2021	(8.537)	0	0	0
2015/04/09	R204	05/11/2015	6.24	Call	Bond Future	210.4600	0.2105	192.2900	0.1923	(8.633)	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
2015/04/09	R207	07/05/2015			Bond Future	7.1305	102.7968	7.1757	102.6193	0.634	0.0000	0.0000	40,913
2015/04/09	R207	07/05/2015	8.25	Call	Bond Future	4,286.6200	4.2866	4,109.1600	4.1092	(4.140)	0	0	0
2015/04/09	R207	07/05/2015	7.73	Call	Bond Future	2,339.3800	2.3394	2,166.4900	2.1665	(7.390)	0	0	66
2015/04/09	R207	07/05/2015	8.24	Put	Bond Future	0.1700	0.0002	0.2300	0.0002	35.294	0	0	0
2015/04/09	R207	07/05/2015	7.73	Put	Bond Future	15.7900	0.0158	20.4100	0.0204	29.259	0	0	0
2015/04/09	R207	07/05/2015	8.26	Put	Bond Future	0.1400	0.0001	0.1800	0.0002	28.571	0	0	0
2015/04/09	R207	07/05/2015	8.25	Put	Bond Future	0.1600	0.0002	0.2100	0.0002	31.250	0	0	0
2015/04/09	R207	07/05/2015	8.26	Call	Bond Future	4,323.8800	4.3239	4,146.4100	4.1464	(4.104)	0	0	0
2015/04/09	R207	07/05/2015	8.24	Call	Bond Future	4,249.3400	4.2493	4,071.8900	4.0719	(4.176)	0	0	0
2015/04/09	R207	06/08/2015	7.76	Call	Bond Future	2,402.3900	2.4024	2,255.3100	2.2553	(6.122)	0	0	0
2015/04/09	R207	06/08/2015			Bond Future	7.1825	100.7953	7.2309	100.6147	0.673	0.0000	0.0000	100
2015/04/09	R207	06/08/2015	7.74	Call	Bond Future	2,343.3400	2.3433	2,197.6700	2.1977	(6.216)	0	0	0
2015/04/09	R207	06/08/2015	7.75	Call	Bond Future	2,372.8100	2.3728	2,226.4300	2.2264	(6.169)	0	0	0
2015/04/09	R207	06/08/2015	7.46	Call	Bond Future	1,580.0400	1.5800	1,458.1200	1.4581	(7.716)	0	0	70
2015/04/09	R207	06/08/2015	7.74	Put	Bond Future	284.4000	0.2844	319.3300	0.3193	12.282	0	0	0
2015/04/09	R207	06/08/2015	7.76	Put	Bond Future	270.5400	0.2705	304.0600	0.3041	12.390	0	0	0
2015/04/09	R207	06/08/2015	7.46	Put	Bond Future	548.7500	0.5488	607.4300	0.6074	10.693	0	0	0
2015/04/09	R207	06/08/2015	7.75	Put	Bond Future	277.4000	0.2774	311.6200	0.3116	12.336	0	0	0
2015/04/09	R207	05/11/2015	7.76	Call	Bond Future	2,479.6600	2.4797	2,342.6100	2.3426	(5.527)	0	0	0
2015/04/09	R207	05/11/2015			Bond Future	7.2078	102.4599	7.2601	102.2740	0.726	0.0000	0.0000	0
2015/04/09	R207	05/11/2015	7.74	Call	Bond Future	2,428.4000	2.4284	2,292.6500	2.2926	(5.590)	0	0	0
2015/04/09	R207	05/11/2015	7.75	Call	Bond Future	2,454.1100	2.4541	2,317.7100	2.3177	(5.558)	0	0	0
2015/04/09	R207	05/11/2015	7.43	Call	Bond Future	1,693.3500	1.6934	1,580.1600	1.5802	(6.684)	0	0	53
2015/04/09	R207	05/11/2015	7.74	Put	Bond Future	555.7300	0.5557	605.9200	0.6059	9.031	0	0	0
2015/04/09	R207	05/11/2015	7.76	Put	Bond Future	537.4500	0.5374	586.3400	0.5863	9.097	0	0	0
2015/04/09	R207	05/11/2015	7.43	Put	Bond Future	906.2600	0.9063	979.0100	0.9790	8.027	0	0	0
2015/04/09	R207	05/11/2015	7.75	Put	Bond Future	546.6600	0.5467	596.2000	0.5962	9.062	0	0	0
2015/04/09	R207	04/02/2016	7.27	Put	Bond Future	1,334.4000	1.3344	1,424.4100	1.4244	6.745	0	0	0
2015/04/09	R207	04/02/2016	7.49	Put	Bond Future	1,025.0400	1.0250	1,099.6800	1.0997	7.282	0	0	0
2015/04/09	R207	04/02/2016			Bond Future	7.2133	100.6142	7.2701	100.4227	0.788	0.0000	0.0000	0
2015/04/09	R207	04/02/2016	7.51	Put	Bond Future	999.6200	0.9996	1,072.9100	1.0729	7.332	0	0	0
2015/04/09	R207	04/02/2016	7.27	Call	Bond Future	1,525.6400	1.5256	1,424.1100	1.4241	(6.655)	0	0	43
2015/04/09	R207	04/02/2016	7.50	Call	Bond Future	1,974.1700	1.9742	1,856.5900	1.8566	(5.956)	0	0	0
2015/04/09	R207	04/02/2016	7.51	Call	Bond Future	1,994.8600	1.9949	1,876.6100	1.8766	(5.928)	0	0	0
2015/04/09	R207	04/02/2016	7.50	Put	Bond Future	1,012.2700	1.0123	1,086.2300	1.0862	7.306	0	0	0
2015/04/09	R207	04/02/2016	7.49	Call	Bond Future	1,953.5800	1.9536	1,836.6800	1.8367	(5.984)	0	0	0
2015/04/09	R208	07/05/2015	8.01	Call	Bond Future	3,598.0100	3.5980	3,365.9400	3.3659	(6.450)	0	0	0
2015/04/09	R208	07/05/2015			Bond Future	7.2218	98.5339	7.2721	98.3001	0.695	0.0000	0.0000	57,051
2015/04/09	R208	07/05/2015	7.99	Call	Bond Future	3,509.7200	3.5097	3,277.9500	3.2780	(6.604)	0	0	0
2015/04/09	R208	07/05/2015	8.00	Call	Bond Future	3,553.8600	3.5539	3,321.9300	3.3219	(6.526)	0	0	0
2015/04/09	R208	07/05/2015	7.99	Put	Bond Future	5.9000	0.0059	7.9900	0.0080	35.424	0	0	0
2015/04/09	R208	07/05/2015	8.00	Put	Bond Future	5.4400	0.0054	7.3700	0.0074	35.478	0	0	0
2015/04/09	R208	07/05/2015	8.01	Put	Bond Future	5.0200	0.0050	6.8100	0.0068	35.657	0	0	0
2015/04/09	R208	06/08/2015			Bond Future	7.2663	100.1069	7.3193	99.8691	0.730	0.0000	0.0000	0
2015/04/09	R208	06/08/2015	8.00	Call	Bond Future	3,456.5800	3.4566	3,251.3000	3.2513	(5.939)	0	0	0
2015/04/09	R208	06/08/2015	8.85	Call	Bond Future	6,824.2100	6.8242	6,589.0100	6.5890	(3.447)	0	0	0
2015/04/09	R208	06/08/2015	8.01	Call	Bond Future	3,493.7500	3.4938	3,287.7500	3.2877	(5.896)	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
2015/04/09	R208	06/08/2015	7.99	Call	Bond Future	3,419.5100	3.4195	3,214.9600	3.2150	(5.982)	0	0	0
2015/04/09	R208	06/08/2015	8.01	Put	Bond Future	220.6900	0.2207	252.5500	0.2525	14.437	0	0	0
2015/04/09	R208	06/08/2015	8.00	Put	Bond Future	226.6300	0.2266	259.2100	0.2592	14.376	0	0	0
2015/04/09	R208	06/08/2015	8.85	Put	Bond Future	13.1400	0.0131	15.8000	0.0158	20.244	0	0	198
2015/04/09	R208	06/08/2015	7.99	Put	Bond Future	232.7100	0.2327	266.0200	0.2660	14.314	0	0	0
2015/04/09	R208	05/11/2015			Bond Future	7.2936	98.3593	7.3500	98.1152	0.774	0.0000	0.0000	0
2015/04/09	R208	05/11/2015	8.48	Call	Bond Future	5,170.9700	5.1710	4,950.8800	4.9509	(4.256)	0	0	0
2015/04/09	R208	05/11/2015	7.74	Put	Bond Future	781.5300	0.7815	855.2700	0.8553	9.435	0	0	0
2015/04/09	R208	05/11/2015	7.75	Call	Bond Future	2,720.4300	2.7204	2,549.1800	2.5492	(6.295)	0	0	0
2015/04/09	R208	05/11/2015	7.76	Call	Bond Future	2,750.2000	2.7502	2,578.0500	2.5781	(6.260)	0	0	0
2015/04/09	R208	05/11/2015	8.48	Put	Bond Future	195.8000	0.1958	219.7800	0.2198	12.247	0	0	2,200
2015/04/09	R208	05/11/2015	7.74	Call	Bond Future	2,690.8000	2.6908	2,520.4700	2.5205	(6.330)	0	0	0
2015/04/09	R208	05/11/2015	7.76	Put	Bond Future	756.4700	0.7565	828.3900	0.8284	9.507	0	0	0
2015/04/09	R208	05/11/2015	7.75	Put	Bond Future	768.9200	0.7689	841.7400	0.8417	9.470	0	0	0
2015/04/09	R209	07/05/2015			Bond Future	8.1444	81.8366	8.1540	81.7549	0.118	0.0000	0.0000	22,671
2015/04/09	R209	07/05/2015	8.99	Put	Bond Future	16.3100	0.0163	15.4500	0.0154	(5.273)	0	0	0
2015/04/09	R209	07/05/2015	7.30	Call	Bond Future	6.5500	0.0066	5.1400	0.0051	(21.527)	0	0	0
2015/04/09	R209	07/05/2015	8.30	Put	Bond Future	678.5200	0.6785	686.0900	0.6861	1.116	0	0	700
2015/04/09	R209	07/05/2015	9.01	Put	Bond Future	14.2700	0.0143	13.4700	0.0135	(5.606)	0	0	0
2015/04/09	R209	07/05/2015	8.99	Call	Bond Future	6,769.1600	6.7692	6,686.5900	6.6866	(1.220)	0	0	0
2015/04/09	R209	07/05/2015	9.00	Put	Bond Future	15.2500	0.0152	14.4200	0.0144	(5.443)	0	0	0
2015/04/09	R209	07/05/2015	9.00	Call	Bond Future	6,842.7700	6.8428	6,760.2300	6.7602	(1.206)	0	0	0
2015/04/09	R209	07/05/2015	7.30	Put	Bond Future	7,711.3200	7.7113	7,791.6200	7.7916	1.041	0	0	0
2015/04/09	R209	07/05/2015	8.30	Call	Bond Future	1,988.9200	1.9889	1,914.7800	1.9148	(3.728)	0	0	0
2015/04/09	R209	07/05/2015	9.01	Call	Bond Future	6,916.3500	6.9163	6,833.8400	6.8338	(1.193)	0	0	0
2015/04/09	R209	06/08/2015	8.99	Put	Bond Future	499.0500	0.4991	504.9500	0.5049	1.182	0	0	0
2015/04/09	R209	06/08/2015			Bond Future	8.1860	83.1430	8.1959	83.0598	0.120	0.0000	0.0000	0
2015/04/09	R209	06/08/2015	9.01	Put	Bond Future	476.7200	0.4767	482.3200	0.4823	1.175	0	0	0
2015/04/09	R209	06/08/2015	9.90	Call	Bond Future	12,757.2000	12.7572	12,674.2600	12.6743	(0.650)	0	0	0
2015/04/09	R209	06/08/2015	9.00	Call	Bond Future	6,943.3500	6.9434	6,865.9200	6.8659	(1.115)	0	0	0
2015/04/09	R209	06/08/2015	9.01	Call	Bond Future	7,006.6800	7.0067	6,929.1000	6.9291	(1.107)	0	0	0
2015/04/09	R209	06/08/2015	9.00	Put	Bond Future	487.7700	0.4878	493.5200	0.4935	1.179	0	0	0
2015/04/09	R209	06/08/2015	8.99	Call	Bond Future	6,880.1400	6.8801	6,802.8600	6.8029	(1.123)	0	0	0
2015/04/09	R209	06/08/2015	9.90	Put	Bond Future	39.5500	0.0396	39.7900	0.0398	0.607	0	0	2,914
2015/04/09	R209	05/11/2015	7.99	Put	Bond Future	4,374.9000	4.3749	4,417.0800	4.4171	0.964	0	0	0
2015/04/09	R209	05/11/2015			Bond Future	8.2193	81.3672	8.2296	81.2808	0.126	0.0000	0.0000	0
2015/04/09	R209	05/11/2015	8.01	Put	Bond Future	4,271.9300	4.2719	4,313.3600	4.3134	0.970	0	0	0
2015/04/09	R209	05/11/2015	7.99	Call	Bond Future	2,421.2100	2.4212	2,376.9100	2.3769	(1.830)	0	0	0
2015/04/09	R209	05/11/2015	8.00	Put	Bond Future	4,323.2000	4.3232	4,365.0000	4.3650	0.967	0	0	0
2015/04/09	R209	05/11/2015	8.00	Call	Bond Future	2,456.1800	2.4562	2,411.5000	2.4115	(1.819)	0	0	0
2015/04/09	R209	05/11/2015	8.01	Call	Bond Future	2,491.4400	2.4914	2,446.3900	2.4464	(1.808)	0	0	0
2015/04/09	R210	07/05/2015			Bond Future	175.9978	175.9978	175.9656	175.9656	(0.018)	0.0000	0.0000	833
2015/04/09	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R210	07/05/2015	176.99	Put	Bond Future	992.1500	0.9922	1,024.3700	1.0244	3.247	0	0	0
2015/04/09	R210	07/05/2015	177.01	Put	Bond Future	1,012.1500	1.0122	1,044.3700	1.0444	3.183	0	0	0
2015/04/09	R210	07/05/2015	177.00	Put	Bond Future	1,002.1500	1.0022	1,034.3700	1.0344	3.215	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
2015/04/09	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R210	06/08/2015			Bond Future	178.8219	178.8219	178.7887	178.7887	(0.019)	0.0000	0.0000	0
2015/04/09	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R210	06/08/2015	178.99	Put	Bond Future	168.1400	0.1681	201.2900	0.2013	19.716	0	0	0
2015/04/09	R210	06/08/2015	179.01	Put	Bond Future	188.1400	0.1881	221.2900	0.2213	17.620	0	0	0
2015/04/09	R210	06/08/2015	179.00	Put	Bond Future	178.1400	0.1781	211.2900	0.2113	18.609	0	0	0
2015/04/09	R211	07/05/2015	134.99	Put	Bond Future	4,109.4500	4.1094	4,134.0700	4.1341	0.599	0	0	0
2015/04/09	R211	07/05/2015			Bond Future	130.8806	130.8806	130.8559	130.8559	(0.019)	0.0000	0.0000	1,120
2015/04/09	R211	07/05/2015	135.01	Put	Bond Future	4,129.4500	4.1294	4,154.0700	4.1541	0.596	0	0	0
2015/04/09	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R211	07/05/2015	135.00	Put	Bond Future	4,119.4500	4.1194	4,144.0700	4.1441	0.598	0	0	0
2015/04/09	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R211	06/08/2015			Bond Future	131.3633	131.3633	131.3380	131.3380	(0.019)	0.0000	0.0000	0
2015/04/09	R211	06/08/2015	134.99	Put	Bond Future	3,626.6900	3.6267	3,651.9600	3.6520	0.697	0	0	0
2015/04/09	R211	06/08/2015	135.01	Put	Bond Future	3,646.6900	3.6467	3,671.9600	3.6720	0.693	0	0	0
2015/04/09	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R211	06/08/2015	135.00	Put	Bond Future	3,636.6900	3.6367	3,661.9600	3.6620	0.695	0	0	0
2015/04/09	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R212	07/05/2015			Bond Future	137.5360	137.5360	137.8517	137.8517	0.230	0.0000	0.0000	1,145
2015/04/09	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R212	07/05/2015	140.99	Put	Bond Future	3,453.9500	3.4539	3,138.2800	3.1383	(9.139)	0	0	0
2015/04/09	R212	07/05/2015	141.01	Put	Bond Future	3,473.9500	3.4739	3,158.2800	3.1583	(9.087)	0	0	0
2015/04/09	R212	07/05/2015	141.00	Put	Bond Future	3,463.9500	3.4639	3,148.2800	3.1483	(9.113)	0	0	0
2015/04/09	R212	06/08/2015	141.01	Put	Bond Future	3,042.2800	3.0423	2,721.8000	2.7218	(10.534)	0	0	0
2015/04/09	R212	06/08/2015			Bond Future	137.9677	137.9677	138.2882	138.2882	0.232	0.0000	0.0000	0
2015/04/09	R212	06/08/2015	141.00	Put	Bond Future	3,032.2800	3.0323	2,711.8000	2.7118	(10.569)	0	0	0
2015/04/09	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R212	06/08/2015	140.99	Put	Bond Future	3,022.2800	3.0223	2,701.8000	2.7018	(10.604)	0	0	0
2015/04/09	R213	07/05/2015	8.74	Call	Bond Future	5,535.7800	5.5358	5,374.7300	5.3747	(2.909)	0	0	0
2015/04/09	R213	07/05/2015	8.75	Put	Bond Future	34.1500	0.0342	35.3700	0.0354	3.572	0	0	0
2015/04/09	R213	07/05/2015			Bond Future	8.0455	92.1137	8.0651	91.9513	0.244	0.0000	0.0000	16,829
2015/04/09	R213	07/05/2015	8.75	Call	Bond Future	5,609.2100	5.6092	5,448.0400	5.4480	(2.873)	0	0	0
2015/04/09	R213	07/05/2015	8.76	Call	Bond Future	5,682.6600	5.6827	5,521.4000	5.5214	(2.838)	0	0	0
2015/04/09	R213	07/05/2015	8.74	Put	Bond Future	36.4200	0.0364	37.7600	0.0378	3.679	0	0	0
2015/04/09	R213	07/05/2015	8.76	Put	Bond Future	32.0000	0.0320	33.1300	0.0331	3.531	0	0	0
2015/04/09	R213	06/08/2015			Bond Future	8.0900	93.5841	8.1102	93.4190	0.250	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
2015/04/09	R213	06/08/2015	8.49	Put	Bond Future	1,109.4700		1.1095	1,148.6100	1.1486	3.528	0	0	0
2015/04/09	R213	06/08/2015	8.51	Put	Bond Future	1,064.7100		1.0647	1,102.5000	1.1025	3.549	0	0	0
2015/04/09	R213	06/08/2015	8.49	Call	Bond Future	4,295.6800		4.2957	4,169.6400	4.1696	(2.934)	0	0	0
2015/04/09	R213	06/08/2015	8.50	Put	Bond Future	1,086.9000		1.0869	1,125.3700	1.1254	3.539	0	0	0
2015/04/09	R213	06/08/2015	8.50	Call	Bond Future	4,350.7200		4.3507	4,224.0100	4.2240	(2.912)	0	0	0
2015/04/09	R213	06/08/2015	8.51	Call	Bond Future	4,406.0400		4.4060	4,278.6500	4.2787	(2.891)	0	0	0
2015/04/09	R213	05/11/2015	7.76	Call	Bond Future	1,845.8900		1.8459	1,777.6300	1.7776	(3.698)	0	0	0
2015/04/09	R213	05/11/2015			Bond Future	8.1273		91.5842	8.1484	91.4142	0.260	0.0000	0.0000	0
2015/04/09	R213	05/11/2015	7.74	Call	Bond Future	1,787.9100		1.7879	1,721.0800	1.7211	(3.738)	0	0	0
2015/04/09	R213	05/11/2015	7.75	Call	Bond Future	1,816.7500		1.8168	1,749.2100	1.7492	(3.718)	0	0	0
2015/04/09	R213	05/11/2015	7.74	Put	Bond Future	4,990.7200		4.9907	5,093.9600	5.0940	2.069	0	0	0
2015/04/09	R213	05/11/2015	7.76	Put	Bond Future	4,879.4700		4.8795	4,981.2800	4.9813	2.086	0	0	0
2015/04/09	R213	05/11/2015	7.75	Put	Bond Future	4,934.8900		4.9349	5,037.4200	5.0374	2.078	0	0	0
2015/04/09	R214	07/05/2015			Bond Future	8.1786		83.3437	8.1883	83.2560	0.118	0.0000	0.0000	15,271
2015/04/09	R214	07/05/2015	9.15	Call	Bond Future	8,162.7000		8.1627	8,074.4000	8.0744	(1.082)	0	0	0
2015/04/09	R214	07/05/2015	9.16	Call	Bond Future	8,239.1100		8.2391	8,150.8500	8.1509	(1.071)	0	0	0
2015/04/09	R214	07/05/2015	9.14	Put	Bond Future	9.1600		0.0092	8.5400	0.0085	(6.769)	0	0	0
2015/04/09	R214	07/05/2015	9.16	Put	Bond Future	7.9900		0.0080	7.4300	0.0074	(7.009)	0	0	0
2015/04/09	R214	07/05/2015	9.15	Put	Bond Future	8.5600		0.0086	7.9600	0.0080	(7.009)	0	0	0
2015/04/09	R214	07/05/2015	9.14	Call	Bond Future	8,086.1900		8.0862	7,997.8700	7.9979	(1.092)	0	0	0
2015/04/09	R214	06/08/2015	8.76	Put	Bond Future	975.5200		0.9755	987.4700	0.9875	1.225	0	0	0
2015/04/09	R214	06/08/2015			Bond Future	8.2179		84.6742	8.2278	84.5849	0.120	0.0000	0.0000	0
2015/04/09	R214	06/08/2015	8.75	Put	Bond Future	995.8200		0.9958	1,008.0400	1.0080	1.227	0	0	0
2015/04/09	R214	06/08/2015	8.74	Call	Bond Future	5,531.4600		5.5315	5,454.5900	5.4546	(1.390)	0	0	0
2015/04/09	R214	06/08/2015	8.75	Call	Bond Future	5,593.4600		5.5935	5,516.3300	5.5163	(1.379)	0	0	0
2015/04/09	R214	06/08/2015	8.76	Call	Bond Future	5,655.5400		5.6555	5,578.1400	5.5781	(1.369)	0	0	0
2015/04/09	R214	06/08/2015	8.74	Put	Bond Future	1,016.3300		1.0163	1,028.8100	1.0288	1.228	0	0	0
2015/04/09	R214	05/11/2015			Bond Future	8.2510		82.7804	8.2614	82.6877	0.125	0.0000	0.0000	0
2015/04/09	R214	05/11/2015	7.99	Put	Bond Future	4,912.4500		4.9125	4,958.6500	4.9587	0.940	0	0	0
2015/04/09	R214	05/11/2015	8.00	Put	Bond Future	4,855.3100		4.8553	4,901.1100	4.9011	0.943	0	0	0
2015/04/09	R214	05/11/2015	8.01	Put	Bond Future	4,798.6500		4.7987	4,844.0400	4.8440	0.946	0	0	0
2015/04/09	R214	05/11/2015	7.99	Call	Bond Future	2,512.9400		2.5129	2,466.4400	2.4664	(1.850)	0	0	0
2015/04/09	R214	05/11/2015	8.00	Call	Bond Future	2,549.7800		2.5498	2,502.8800	2.5029	(1.839)	0	0	0
2015/04/09	R214	05/11/2015	8.01	Call	Bond Future	2,586.9300		2.5869	2,539.6200	2.5396	(1.829)	0	0	0
2015/04/09	R214	04/02/2016			Bond Future	8.2788		84.2320	8.2896	84.1358	0.130	0.0000	0.0000	4,320
2015/04/09	R214	04/02/2016	7.99	Put	Bond Future	5,720.4800		5.7205	5,768.9700	5.7690	0.848	0	0	0
2015/04/09	R214	04/02/2016	8.00	Call	Bond Future	3,115.8500		3.1158	3,067.7500	3.0677	(1.544)	0	0	0
2015/04/09	R214	04/02/2016	8.01	Call	Bond Future	3,153.5500		3.1536	3,105.1100	3.1051	(1.536)	0	0	0
2015/04/09	R214	04/02/2016	7.99	Call	Bond Future	3,078.4000		3.0784	3,030.6500	3.0306	(1.551)	0	0	0
2015/04/09	R214	04/02/2016	8.01	Put	Bond Future	5,608.3000		5.6083	5,656.1000	5.6561	0.852	0	0	0
2015/04/09	R214	04/02/2016	8.00	Put	Bond Future	5,664.1800		5.6642	5,712.3200	5.7123	0.850	0	0	0
2015/04/09	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R248	07/05/2015			Bond Future	8.2390		107.4782	8.2435	107.4242	0.055	0.0000	0.0000	34,121
2015/04/09	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R248	07/05/2015	9.26	Call	Bond Future	10,990.8600		10.9909	10,936.8900	10.9369	(0.491)	0	0	0

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2015/04/09	R248	07/05/2015	9.24	Call	Bond Future	10,795.0600	10.7951	10,741.0900	10.7411	(0.500)	0	0	0
2015/04/09	R248	07/05/2015	9.25	Call	Bond Future	10,893.0500	10.8931	10,839.0800	10.8391	(0.495)	0	0	0
2015/04/09	R248	06/08/2015	8.76	Call	Bond Future	5,386.5500	5.3865	5,331.4500	5.3314	(1.023)	0	0	0
2015/04/09	R248	06/08/2015			Bond Future	8.2794	109.1939	8.2841	109.1388	0.057	0.0000	0.0000	745
2015/04/09	R248	06/08/2015	8.74	Call	Bond Future	5,172.0300	5.1720	5,116.9300	5.1169	(1.065)	0	0	0
2015/04/09	R248	06/08/2015	8.75	Call	Bond Future	5,279.3900	5.2794	5,224.2900	5.2243	(1.044)	0	0	0
2015/04/09	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R248	05/11/2015	8.01	Put	Bond Future	3,637.9200	3.6379	3,696.4100	3.6964	1.608	0	0	0
2015/04/09	R248	05/11/2015			Bond Future	8.3137	106.5655	8.3187	106.5070	0.061	0.0000	0.0000	0
2015/04/09	R248	05/11/2015	8.00	Put	Bond Future	3,761.3800	3.7614	3,819.8700	3.8199	1.555	0	0	0
2015/04/09	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/09	R248	05/11/2015	7.99	Put	Bond Future	3,885.0900	3.8851	3,943.5800	3.9436	1.505	0	0	0

Total

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