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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/04/2015 TO 13/04/2015

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
2015/04/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	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
2015/04/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2025	07/05/2015			Bond Future	120.0339	120.0339	120.0117	120.0117	(0.019)	0.0000	0.0000	16
2015/04/13	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2025	07/05/2015	120.99	Put	Bond Future	956.0600	0.9561	978.3200	0.9783	2.328	0	0	0
2015/04/13	2025	07/05/2015	121.01	Put	Bond Future	976.0600	0.9761	998.3200	0.9983	2.281	0	0	0
2015/04/13	2025	07/05/2015	121.00	Put	Bond Future	966.0600	0.9661	988.3200	0.9883	2.304	0	0	0
2015/04/13	2025	06/08/2015	120.99	Put	Bond Future	196.9200	0.1969	221.5900	0.2216	12.528	0	0	0
2015/04/13	2025	06/08/2015			Bond Future	120.7931	120.7931	120.7684	120.7684	(0.020)	0.0000	0.0000	0
2015/04/13	2025	06/08/2015	121.01	Put	Bond Future	216.9200	0.2169	241.5900	0.2416	11.373	0	0	0
2015/04/13	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2025	06/08/2015	121.00	Put	Bond Future	206.9200	0.2069	231.5900	0.2316	11.922	0	0	0
2015/04/13	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2030	07/05/2015			Bond Future	8.0870	101.4714	8.1671	100.7958	0.990	0.0000	0.0000	7,046
2015/04/13	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2030	07/05/2015	8.74	Call	Bond Future	5,323.9400	5.3239	4,648.3700	4.6484	(12.689)	0	0	0
2015/04/13	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2030	07/05/2015	8.75	Call	Bond Future	5,402.3100	5.4023	4,726.7400	4.7267	(12.505)	0	0	0
2015/04/13	2030	07/05/2015	8.76	Call	Bond Future	5,480.5800	5.4806	4,805.0100	4.8050	(12.327)	0	0	0
2015/04/13	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2030	06/08/2015			Bond Future	8.1397	99.0812	8.2225	98.3932	1.018	0.0000	0.0000	0
2015/04/13	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2030	06/08/2015	7.74	Put	Bond Future	3,414.5400	3.4145	4,102.6000	4.1026	20.151	0	0	0
2015/04/13	2030	06/08/2015	7.76	Put	Bond Future	3,239.8000	3.2398	3,927.8600	3.9279	21.238	0	0	0
2015/04/13	2030	06/08/2015	7.75	Put	Bond Future	3,327.1200	3.3271	4,015.1800	4.0152	20.680	0	0	0
2015/04/13	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2032	07/05/2015			Bond Future	8.1859	101.5130	8.2711	100.7422	1.040	0.0000	0.0000	126
2015/04/13	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2032	07/05/2015	8.50	Call	Bond Future	2,801.3000	2.8013	2,030.5100	2.0305	(27.515)	0	0	0
2015/04/13	2032	07/05/2015	8.51	Call	Bond Future	2,888.6100	2.8886	2,117.8200	2.1178	(26.684)	0	0	0
2015/04/13	2032	07/05/2015	8.49	Call	Bond Future	2,713.8700	2.7139	1,943.0800	1.9431	(28.402)	0	0	0
2015/04/13	2032	06/08/2015	8.50	Call	Bond Future	2,332.8500	2.3328	1,548.0000	1.5480	(33.643)	0	0	0
2015/04/13	2032	06/08/2015			Bond Future	8.2358	103.1318	8.3237	102.3469	1.067	0.0000	0.0000	0
2015/04/13	2032	06/08/2015	8.51	Call	Bond Future	2,419.5800	2.4196	1,634.7300	1.6347	(32.437)	0	0	0

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2015/04/13	2032	06/08/2015	8.49	Call	Bond Future	2,246.0100	2.2460	1,461.1600	1.4612	(34.944)	0	0	0
2015/04/13	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2032	05/11/2015			Bond Future	8.2763	100.6761	8.3668	99.8777	1.094	0.0000	0.0000	0
2015/04/13	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2032	05/11/2015	7.99	Put	Bond Future	2,586.9000	2.5869	3,385.3200	3.3853	30.864	0	0	0
2015/04/13	2032	05/11/2015	8.01	Put	Bond Future	2,403.0600	2.4031	3,201.4800	3.2015	33.225	0	0	0
2015/04/13	2032	05/11/2015	8.00	Put	Bond Future	2,494.9200	2.4949	3,293.3400	3.2933	32.002	0	0	0
2015/04/13	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2037	07/05/2015			Bond Future	8.2810	104.5406	8.3712	103.6297	1.089	0.0000	0.0000	32,001
2015/04/13	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2037	07/05/2015	9.01	Call	Bond Future	7,017.9200	7.0179	6,107.0300	6.1070	(12.979)	0	0	0
2015/04/13	2037	07/05/2015	8.99	Call	Bond Future	6,835.5900	6.8356	5,924.7000	5.9247	(13.326)	0	0	0
2015/04/13	2037	07/05/2015	9.00	Call	Bond Future	6,926.8200	6.9268	6,015.9300	6.0159	(13.150)	0	0	0
2015/04/13	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2037	06/08/2015			Bond Future	8.3310	101.9490	8.4239	101.0217	1.115	0.0000	0.0000	1,954
2015/04/13	2037	06/08/2015	8.75	Call	Bond Future	4,079.9700	4.0800	3,152.6900	3.1527	(22.728)	0	0	0
2015/04/13	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2037	06/08/2015	8.76	Call	Bond Future	4,174.2000	4.1742	3,246.9200	3.2469	(22.215)	0	0	0
2015/04/13	2037	06/08/2015	8.74	Call	Bond Future	3,985.6000	3.9856	3,058.3200	3.0583	(23.266)	0	0	0
2015/04/13	2037	05/11/2015	7.99	Put	Bond Future	3,877.4400	3.8774	4,820.6200	4.8206	24.325	0	0	0
2015/04/13	2037	05/11/2015	8.01	Put	Bond Future	3,666.8500	3.6669	4,610.0300	4.6100	25.722	0	0	0
2015/04/13	2037	05/11/2015			Bond Future	8.3684	103.6306	8.4639	102.6874	1.141	0.0000	0.0000	0
2015/04/13	2037	05/11/2015	8.00	Put	Bond Future	3,772.0600	3.7721	4,715.2400	4.7152	25.004	0	0	0
2015/04/13	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2038	07/05/2015			Bond Future	128.9228	128.9228	128.8992	128.8992	(0.018)	0.0000	0.0000	2,657
2015/04/13	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2038	07/05/2015	126.99	Call	Bond Future	1,932.8100	1.9328	1,909.1800	1.9092	(1.223)	0	0	0
2015/04/13	2038	07/05/2015	127.00	Call	Bond Future	1,922.8100	1.9228	1,899.1800	1.8992	(1.229)	0	0	0
2015/04/13	2038	07/05/2015	127.01	Call	Bond Future	1,912.8100	1.9128	1,889.1800	1.8892	(1.235)	0	0	0
2015/04/13	2038	06/08/2015	128.01	Call	Bond Future	1,668.8100	1.6688	1,642.5900	1.6426	(1.571)	0	0	0
2015/04/13	2038	06/08/2015			Bond Future	129.6788	129.6788	129.6526	129.6526	(0.020)	0.0000	0.0000	0
2015/04/13	2038	06/08/2015	127.99	Call	Bond Future	1,688.8100	1.6888	1,662.5900	1.6626	(1.553)	0	0	0
2015/04/13	2038	06/08/2015	128.00	Call	Bond Future	1,678.8100	1.6788	1,652.5900	1.6526	(1.562)	0	0	0
2015/04/13	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	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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2015/04/13	2044	07/05/2015			Bond Future	8.3352	106.9190	8.4253	105.9123	1.081	0.0000	0.0000	9,496
2015/04/13	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2044	07/05/2015	9.01	Call	Bond Future	7,157.5300	7.1575	6,150.8500	6.1509	(14.065)	0	0	0
2015/04/13	2044	07/05/2015	8.99	Call	Bond Future	6,957.4500	6.9575	5,950.7700	5.9508	(14.469)	0	0	0
2015/04/13	2044	07/05/2015	9.00	Call	Bond Future	7,057.5700	7.0576	6,050.8900	6.0509	(14.264)	0	0	0
2015/04/13	2044	06/08/2015	8.76	Call	Bond Future	4,064.4900	4.0645	3,039.9100	3.0399	(25.208)	0	0	0
2015/04/13	2044	06/08/2015			Bond Future	8.3826	104.2399	8.4753	103.2153	1.107	0.0000	0.0000	0
2015/04/13	2044	06/08/2015	8.74	Call	Bond Future	3,855.8700	3.8559	2,831.2900	2.8313	(26.572)	0	0	0
2015/04/13	2044	06/08/2015	8.75	Call	Bond Future	3,960.2700	3.9603	2,935.6900	2.9357	(25.871)	0	0	0
2015/04/13	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2044	05/11/2015			Bond Future	8.4182	105.9594	8.5134	104.9172	1.131	0.0000	0.0000	0
2015/04/13	2044	05/11/2015	8.24	Put	Bond Future	1,999.5800	1.9996	3,041.8300	3.0418	52.123	0	0	0
2015/04/13	2044	05/11/2015	8.26	Put	Bond Future	1,772.0200	1.7720	2,814.2700	2.8143	58.817	0	0	0
2015/04/13	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2044	05/11/2015	8.25	Put	Bond Future	1,885.6900	1.8857	2,927.9400	2.9279	55.272	0	0	0
2015/04/13	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2046	07/05/2015			Bond Future	129.1140	129.1140	129.3802	129.3802	0.206	0.0000	0.0000	5,889
2015/04/13	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2046	07/05/2015	126.99	Call	Bond Future	2,123.9500	2.1240	2,390.1600	2.3902	12.534	0	0	0
2015/04/13	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2046	07/05/2015	127.00	Call	Bond Future	2,113.9500	2.1140	2,380.1600	2.3802	12.593	0	0	0
2015/04/13	2046	07/05/2015	127.01	Call	Bond Future	2,103.9500	2.1040	2,370.1600	2.3702	12.653	0	0	0
2015/04/13	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2046	06/08/2015			Bond Future	131.1838	131.1838	131.4519	131.4519	0.204	0.0000	0.0000	0
2015/04/13	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2046	06/08/2015	129.01	Call	Bond Future	2,173.7700	2.1738	2,441.9000	2.4419	12.335	0	0	0
2015/04/13	2046	06/08/2015	128.99	Call	Bond Future	2,193.7700	2.1938	2,461.9000	2.4619	12.222	0	0	0
2015/04/13	2046	06/08/2015	129.00	Call	Bond Future	2,183.7700	2.1838	2,451.9000	2.4519	12.278	0	0	0
2015/04/13	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2050	07/05/2015			Bond Future	139.3259	139.3259	139.3006	139.3006	(0.018)	0.0000	0.0000	2,753
2015/04/13	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2050	07/05/2015	135.01	Call	Bond Future	4,315.9100	4.3159	4,290.5700	4.2906	(0.587)	0	0	0
2015/04/13	2050	07/05/2015	134.99	Call	Bond Future	4,335.9100	4.3359	4,310.5700	4.3106	(0.584)	0	0	0
2015/04/13	2050	07/05/2015	135.00	Call	Bond Future	4,325.9100	4.3259	4,300.5700	4.3006	(0.586)	0	0	0
2015/04/13	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2050	06/08/2015			Bond Future	140.1009	140.1009	140.0726	140.0726	(0.020)	0.0000	0.0000	0
2015/04/13	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	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
2015/04/13	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	2050	06/08/2015	137.01	Call	Bond Future	3,090.8600	3.0909	3,062.6400	3.0626	(0.913)	0	0	0
2015/04/13	2050	06/08/2015	136.99	Call	Bond Future	3,110.8600	3.1109	3,082.6400	3.0826	(0.907)	0	0	0
2015/04/13	2050	06/08/2015	137.00	Call	Bond Future	3,100.8600	3.1009	3,072.6400	3.0726	(0.910)	0	0	0
2015/04/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	AL12	07/05/2015			Index Future	565.2290	565.2290	560.4480	560.4480	(0.846)	0.0000	0.0000	0
2015/04/13	AL37	07/05/2015			Index Future	458.5730	458.5730	457.3450	457.3450	(0.268)	0.0000	0.0000	122
2015/04/13	AL37	06/08/2015			Index Future	465.8070	465.8070	464.5480	464.5480	(0.270)	0.0000	0.0000	0
2015/04/13	AL7T	07/05/2015			Index Future	548.5590	548.5590	545.8240	545.8240	(0.499)	0.0000	0.0000	3
2015/04/13	AL7T	06/08/2015			Index Future	557.2130	557.2130	554.4220	554.4220	(0.501)	0.0000	0.0000	0
2015/04/13	ALBI	07/05/2015			Index Future	501.9760	501.9760	499.2450	499.2450	(0.544)	0.0000	0.0000	573
2015/04/13	ALBI	06/08/2015			Index Future	509.8950	509.8950	507.1090	507.1090	(0.546)	0.0000	0.0000	10
2015/04/13	ALBI	05/11/2015			Index Future	518.3860	518.3860	515.5460	515.5460	(0.548)	0.0000	0.0000	0
2015/04/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	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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2015/04/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/13	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	EL28	07/05/2015			Bond Future	123.1411	123.1411	123.1197	123.1197	(0.017)	0.0000	0.0000	0
2015/04/13	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	EL28	07/05/2015	124.99	Put	Bond Future	1,848.8700	1.8489	1,870.2600	1.8703	1.157	0	0	0
2015/04/13	EL28	07/05/2015	125.01	Put	Bond Future	1,868.8700	1.8689	1,890.2600	1.8903	1.145	0	0	0
2015/04/13	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	EL28	07/05/2015	125.00	Put	Bond Future	1,858.8700	1.8589	1,880.2600	1.8803	1.151	0	0	0
2015/04/13	EL28	06/08/2015	125.00	Call	Bond Future	115.2200	0.1152	91.4200	0.0914	(20.656)	0	0	0
2015/04/13	EL28	06/08/2015			Bond Future	125.1152	125.1152	125.0914	125.0914	(0.019)	0.0000	0.0000	0
2015/04/13	EL28	06/08/2015	125.01	Call	Bond Future	105.2200	0.1052	81.4200	0.0814	(22.619)	0	0	0
2015/04/13	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	EL28	06/08/2015	124.99	Call	Bond Future	125.2200	0.1252	101.4200	0.1014	(19.007)	0	0	0
2015/04/13	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	07/05/2015			Bond Future	9.1932	86.2876	9.2882	85.5525	1.033	0.0000	0.0000	6,576
2015/04/13	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	07/05/2015	9.76	Call	Bond Future	4,248.2300	4.2482	3,513.0900	3.5131	(17.305)	0	0	0
2015/04/13	ES33	07/05/2015	9.74	Call	Bond Future	4,103.8400	4.1038	3,368.7000	3.3687	(17.913)	0	0	0
2015/04/13	ES33	07/05/2015	9.75	Call	Bond Future	4,176.0800	4.1761	3,440.9400	3.4409	(17.604)	0	0	0
2015/04/13	ES33	06/08/2015			Bond Future	9.2690	87.6636	9.3672	86.9153	1.059	0.0000	0.0000	0
2015/04/13	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	06/08/2015	9.61	Call	Bond Future	2,557.9100	2.5579	1,809.5800	1.8096	(29.256)	0	0	0
2015/04/13	ES33	06/08/2015	9.59	Call	Bond Future	2,411.1100	2.4111	1,662.7800	1.6628	(31.037)	0	0	0
2015/04/13	ES33	06/08/2015	9.60	Call	Bond Future	2,484.5600	2.4846	1,736.2300	1.7362	(30.119)	0	0	0
2015/04/13	ES33	05/11/2015	9.00	Put	Bond Future	2,612.5600	2.6126	3,373.8000	3.3738	29.138	0	0	0
2015/04/13	ES33	05/11/2015			Bond Future	9.3371	85.3208	9.4383	84.5596	1.084	0.0000	0.0000	0
2015/04/13	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	ES33	05/11/2015	8.99	Put	Bond Future	2,691.8900	2.6919	3,453.1300	3.4531	28.279	0	0	0
2015/04/13	ES33	05/11/2015	9.01	Put	Bond Future	2,533.3300	2.5333	3,294.5700	3.2946	30.049	0	0	0
2015/04/13	GOVI	07/05/2015	449.99	Call	GOVI	477,810.0000	47.7810	451,740.0000	45.1740	(5.456)	0	0	0
2015/04/13	GOVI	07/05/2015			GOVI	497.7710	497.7710	495.1640	495.1640	(0.524)	0.0000	0.0000	496
2015/04/13	GOVI	07/05/2015	450.00	Call	GOVI	477,710.0000	47.7710	451,640.0000	45.1640	(5.457)	0	0	0
2015/04/13	GOVI	07/05/2015	450.01	Call	GOVI	477,610.0000	47.7610	451,540.0000	45.1540	(5.458)	0	0	0
2015/04/13	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	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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2015/04/13	GOVI	06/08/2015			GOVI	505.6230	505.6230	502.9630	502.9630	(0.526)	0.0000	0.0000	29
2015/04/13	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	GOVI	06/08/2015	499.99	Call	GOVI	56,330.0000	5.6330	29,730.0000	2.9730	(47.222)	0	0	0
2015/04/13	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	GOVI	06/08/2015	500.00	Call	GOVI	56,230.0000	5.6230	29,630.0000	2.9630	(47.306)	0	0	0
2015/04/13	GOVI	06/08/2015	500.01	Call	GOVI	56,130.0000	5.6130	29,530.0000	2.9530	(47.390)	0	0	0
2015/04/13	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	GOVI	05/11/2015			GOVI	514.0420	514.0420	511.3320	511.3320	(0.527)	0.0000	0.0000	0
2015/04/13	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	GOVI	05/11/2015	529.99	Put	GOVI	159,480.0000	15.9480	186,580.0000	18.6580	16.993	0	0	0
2015/04/13	GOVI	05/11/2015	530.01	Put	GOVI	159,680.0000	15.9680	186,780.0000	18.6780	16.971	0	0	0
2015/04/13	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	GOVI	05/11/2015	530.00	Put	GOVI	159,580.0000	15.9580	186,680.0000	18.6680	16.982	0	0	0
2015/04/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/13	IGOV	07/05/2015			Index Future	227.8520	227.8520	228.0490	228.0490	0.086	0.0000	0.0000	1,013
2015/04/13	IGOV	06/08/2015			Index Future	231.4650	231.4650	231.6600	231.6600	0.084	0.0000	0.0000	98
2015/04/13	IGOV	05/11/2015			Index Future	235.3370	235.3370	235.5330	235.5330	0.083	0.0000	0.0000	0
2015/04/13	ILBI	07/05/2015			Index Future	616.7690	616.7690	617.5280	617.5280	0.123	0.0000	0.0000	0
2015/04/13	ILBI	06/08/2015			Index Future	626.7640	626.7640	627.5280	627.5280	0.122	0.0000	0.0000	159
2015/04/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/13	JBAF	15/04/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	1,000
2015/04/13	JBAF	20/05/2015			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2015/04/13	JBAF	17/06/2015			Jibar Tradeable Future	6.2000	93.8000	6.2000	93.8000	0.000	0.0000	0.0000	5,000
2015/04/13	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/04/13	JBAF	19/08/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/04/13	JBAF	16/09/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/04/13	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/04/13	JBAF	16/03/2016			Jibar Tradeable Future	6.7400	93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2015/04/13	JBAF	15/06/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/04/13	JBAF	21/09/2016			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2015/04/13	JBAF	21/12/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2015/04/13	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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2015/04/13	R023	07/05/2015	8.14	Call	Bond Future	3,432.2200		3.4322	3,028.3500	3.0283	(11.767)	0	0	0
2015/04/13	R023	07/05/2015	8.15	Put	Bond Future	25.4500		0.0254	31.9400	0.0319	25.501	0	0	0
2015/04/13	R023	07/05/2015			Bond Future	7.5465		102.7036	7.6168	102.2927	0.931	0.0000	0.0000	15,264
2015/04/13	R023	07/05/2015	8.15	Call	Bond Future	3,486.4300		3.4864	3,082.0100	3.0820	(11.600)	0	0	0
2015/04/13	R023	07/05/2015	8.16	Call	Bond Future	3,540.7300		3.5407	3,135.8000	3.1358	(11.436)	0	0	0
2015/04/13	R023	07/05/2015	8.14	Put	Bond Future	27.3600		0.0274	34.4000	0.0344	25.731	0	0	0
2015/04/13	R023	07/05/2015	8.16	Put	Bond Future	23.6600		0.0237	29.6400	0.0296	25.275	0	0	0
2015/04/13	R023	06/08/2015	9.07	Put	Bond Future	27.3400		0.0273	33.3600	0.0334	22.019	0	0	911
2015/04/13	R023	06/08/2015	8.24	Call	Bond Future	3,962.3400		3.9623	3,607.4700	3.6075	(8.956)	0	0	0
2015/04/13	R023	06/08/2015			Bond Future	7.5959		104.3413	7.6697	103.9222	0.971	0.0000	0.0000	0
2015/04/13	R023	06/08/2015	9.07	Call	Bond Future	8,007.0800		8.0071	7,593.9300	7.5939	(5.160)	0	0	0
2015/04/13	R023	06/08/2015	8.26	Put	Bond Future	355.4900		0.3555	417.0400	0.4170	17.314	0	0	0
2015/04/13	R023	06/08/2015	8.25	Put	Bond Future	364.5500		0.3645	427.4600	0.4275	17.257	0	0	0
2015/04/13	R023	06/08/2015	8.24	Put	Bond Future	373.8000		0.3738	438.1000	0.4381	17.202	0	0	0
2015/04/13	R023	06/08/2015	8.25	Call	Bond Future	4,007.5400		4.0075	3,651.2800	3.6513	(8.890)	0	0	0
2015/04/13	R023	06/08/2015	8.26	Call	Bond Future	4,052.8800		4.0529	3,695.2600	3.6953	(8.824)	0	0	0
2015/04/13	R186	07/05/2015	7.40	Call	Bond Future	243.8800		0.2439	120.0000	0.1200	(50.795)	0	0	0
2015/04/13	R186	07/05/2015	8.10	Put	Bond Future	185.3700		0.1854	248.4900	0.2485	34.051	0	0	4,229
2015/04/13	R186	07/05/2015			Bond Future	7.7163		125.1762	7.7966	124.4854	1.040	7.7770	7.7770	38,080
2015/04/13	R186	07/05/2015	7.50	Put	Bond Future	2,315.8800		2.3159	2,814.4400	2.8144	21.528	0	0	4,229
2015/04/13	R186	07/05/2015	8.25	Call	Bond Future	4,568.9300		4.5689	3,903.2300	3.9032	(14.570)	0	0	0
2015/04/13	R186	07/05/2015	7.30	Call	Bond Future	128.7200		0.1287	55.8300	0.0558	(56.627)	0	0	0
2015/04/13	R186	07/05/2015	7.80	Put	Bond Future	809.8700		0.8099	1,051.3200	1.0513	29.813	0	0	300
2015/04/13	R186	07/05/2015	7.45	Put	Bond Future	2,656.9200		2.6569	3,191.7000	3.1917	20.128	0	0	4,229
2015/04/13	R186	07/05/2015	8.00	Put	Bond Future	318.7300		0.3187	424.9200	0.4249	33.317	0	0	4,229
2015/04/13	R186	07/05/2015	8.24	Put	Bond Future	79.7600		0.0798	106.6000	0.1066	33.651	0	0	0
2015/04/13	R186	07/05/2015	8.05	Put	Bond Future	244.6100		0.2446	327.2500	0.3273	33.784	0	0	4,229
2015/04/13	R186	07/05/2015	8.26	Put	Bond Future	70.1500		0.0701	93.6100	0.0936	33.443	0	0	0
2015/04/13	R186	07/05/2015	7.40	Put	Bond Future	3,019.4900		3.0195	3,586.4100	3.5864	18.775	0	0	4,229
2015/04/13	R186	07/05/2015	7.50	Call	Bond Future	427.0700		0.4271	234.8300	0.2348	(45.014)	0	0	0
2015/04/13	R186	07/05/2015	8.25	Put	Bond Future	74.8200		0.0748	99.9200	0.0999	33.547	0	0	0
2015/04/13	R186	07/05/2015	8.10	Call	Bond Future	3,439.7800		3.4398	2,812.1000	2.8121	(18.248)	0	0	0
2015/04/13	R186	07/05/2015	8.26	Call	Bond Future	4,646.2700		4.6463	3,978.9300	3.9789	(14.363)	0	0	0
2015/04/13	R186	07/05/2015	7.30	Put	Bond Future	3,799.8400		3.7998	4,417.7500	4.4177	16.261	0	0	0
2015/04/13	R186	07/05/2015	7.45	Call	Bond Future	325.7900		0.3258	169.7700	0.1698	(47.890)	0	0	0
2015/04/13	R186	07/05/2015	7.80	Call	Bond Future	1,530.1600		1.5302	1,080.8100	1.0808	(29.366)	0	0	0
2015/04/13	R186	07/05/2015	8.00	Call	Bond Future	2,736.6100		2.7366	2,152.0000	2.1520	(21.363)	0	0	0
2015/04/13	R186	07/05/2015	8.24	Call	Bond Future	4,491.7800		4.4918	3,827.8200	3.8278	(14.782)	0	0	0
2015/04/13	R186	07/05/2015	8.05	Call	Bond Future	3,081.7700		3.0818	2,473.6100	2.4736	(19.734)	0	0	0
2015/04/13	R186	06/08/2015	8.90	Put	Bond Future	162.4000		0.1624	198.6000	0.1986	22.291	0	0	5,350
2015/04/13	R186	06/08/2015	8.00	Put	Bond Future	1,495.5300		1.4955	1,735.2300	1.7352	16.028	0	0	0
2015/04/13	R186	06/08/2015			Bond Future	7.7640		121.8753	7.8475	121.1714	1.075	0.0000	0.0000	340
2015/04/13	R186	06/08/2015	8.00	Call	Bond Future	3,470.9400		3.4709	3,006.7000	3.0067	(13.375)	0	0	0
2015/04/13	R186	06/08/2015	8.01	Call	Bond Future	3,523.9100		3.5239	3,056.0100	3.0560	(13.278)	0	0	0
2015/04/13	R186	06/08/2015	7.99	Call	Bond Future	3,418.3600		3.4184	2,957.8000	2.9578	(13.473)	0	0	0
2015/04/13	R186	06/08/2015	7.75	Call	Bond Future	2,280.7600		2.2808	1,915.0500	1.9150	(16.035)	0	0	1,000
2015/04/13	R186	06/08/2015	8.90	Call	Bond Future	9,278.1800		9.2782	8,610.4400	8.6104	(7.197)	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
2015/04/13	R186	06/08/2015	7.99	Put	Bond Future	1,525.7600	1.5258	1,769.1400	1.7691	15.951	0	0	0
2015/04/13	R186	06/08/2015	7.75	Put	Bond Future	2,399.6200	2.3996	2,737.8500	2.7379	14.095	0	0	0
2015/04/13	R186	06/08/2015	8.01	Put	Bond Future	1,465.7600	1.4658	1,701.8000	1.7018	16.104	0	0	0
2015/04/13	R186	05/11/2015	8.24	Call	Bond Future	5,223.7300	5.2237	4,721.3000	4.7213	(9.618)	0	0	0
2015/04/13	R186	05/11/2015	8.25	Put	Bond Future	1,614.5400	1.6145	1,825.8900	1.8259	13.090	0	0	0
2015/04/13	R186	05/11/2015			Bond Future	7.7995	123.8850	7.8861	123.1686	1.110	0.0000	0.0000	0
2015/04/13	R186	05/11/2015	9.00	Put	Bond Future	433.6900	0.4337	505.0300	0.5050	16.450	0	0	2,600
2015/04/13	R186	05/11/2015	8.24	Put	Bond Future	1,639.7000	1.6397	1,853.6100	1.8536	13.046	0	0	0
2015/04/13	R186	05/11/2015	8.26	Put	Bond Future	1,590.0200	1.5900	1,798.8500	1.7988	13.134	0	0	0
2015/04/13	R186	05/11/2015	9.00	Call	Bond Future	9,864.6300	9.8646	9,219.6300	9.2196	(6.539)	0	0	0
2015/04/13	R186	05/11/2015	8.25	Call	Bond Future	5,278.2200	5.2782	4,773.2300	4.7732	(9.567)	0	0	0
2015/04/13	R186	05/11/2015	8.26	Call	Bond Future	5,333.2800	5.3333	4,825.7700	4.8258	(9.516)	0	0	0
2015/04/13	R186	04/02/2016	7.50	Call	Bond Future	2,427.0200	2.4270	2,131.9500	2.1319	(12.158)	0	0	0
2015/04/13	R186	04/02/2016			Bond Future	7.8244	120.7557	7.9141	120.0274	1.147	0.0000	0.0000	5,512
2015/04/13	R186	04/02/2016	7.51	Call	Bond Future	2,459.4400	2.4594	2,161.7300	2.1617	(12.105)	0	0	0
2015/04/13	R186	04/02/2016	7.50	Put	Bond Future	5,110.7600	5.1108	5,543.9900	5.5440	8.477	0	0	0
2015/04/13	R186	04/02/2016	7.49	Call	Bond Future	2,394.8700	2.3949	2,102.4400	2.1024	(12.211)	0	0	0
2015/04/13	R186	04/02/2016	7.49	Put	Bond Future	5,162.6300	5.1626	5,598.5000	5.5985	8.443	0	0	0
2015/04/13	R186	04/02/2016	7.51	Put	Bond Future	5,059.2400	5.0592	5,489.8300	5.4898	8.511	0	0	0
2015/04/13	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R197	07/05/2015			Bond Future	289.7006	289.7006	289.8521	289.8521	0.052	0.0000	0.0000	1,046
2015/04/13	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R197	07/05/2015	293.99	Put	Bond Future	4,289.4400	4.2894	4,137.8800	4.1379	(3.533)	0	0	0
2015/04/13	R197	07/05/2015	294.01	Put	Bond Future	4,309.4400	4.3094	4,157.8800	4.1579	(3.517)	0	0	0
2015/04/13	R197	07/05/2015	294.00	Put	Bond Future	4,299.4400	4.2994	4,147.8800	4.1479	(3.525)	0	0	0
2015/04/13	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R197	06/08/2015	288.00	Call	Bond Future	296.2000	0.2962	444.9000	0.4449	50.203	0	0	0
2015/04/13	R197	06/08/2015			Bond Future	288.2962	288.2962	288.4449	288.4449	0.052	0.0000	0.0000	0
2015/04/13	R197	06/08/2015	288.01	Call	Bond Future	286.2000	0.2862	434.9000	0.4349	51.957	0	0	0
2015/04/13	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R197	06/08/2015	287.99	Call	Bond Future	306.2000	0.3062	454.9000	0.4549	48.563	0	0	0
2015/04/13	R202	07/05/2015			Bond Future	240.9400	240.9400	241.9333	241.9333	0.412	0.0000	0.0000	53,310
2015/04/13	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R202	07/05/2015	238.51	Call	Bond Future	2,430.0100	2.4300	3,423.3000	3.4233	40.876	0	0	0
2015/04/13	R202	07/05/2015	238.49	Call	Bond Future	2,450.0100	2.4500	3,443.3000	3.4433	40.542	0	0	0
2015/04/13	R202	07/05/2015	238.50	Call	Bond Future	2,440.0100	2.4400	3,433.3000	3.4333	40.708	0	0	0
2015/04/13	R202	06/08/2015			Bond Future	241.5897	241.5897	242.5947	242.5947	0.416	0.0000	0.0000	0
2015/04/13	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R202	06/08/2015	240.01	Call	Bond Future	1,579.7300	1.5797	2,584.6500	2.5846	63.613	0	0	0
2015/04/13	R202	06/08/2015	239.99	Call	Bond Future	1,599.7300	1.5997	2,604.6500	2.6046	62.818	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
2015/04/13	R202	06/08/2015	240.00	Call	Bond Future	1,589.7300	1.5897	2,594.6500	2.5946	63.213	0	0	0
2015/04/13	R203	07/05/2015			Bond Future	6.8360	104.2987	6.9076	104.1431	1.048	0.0000	0.0000	7,710
2015/04/13	R203	07/05/2015	7.24	Put	Bond Future	23.2700	0.0233	32.0300	0.0320	37.645	0	0	0
2015/04/13	R203	07/05/2015	7.26	Put	Bond Future	20.1200	0.0201	27.6700	0.0277	37.525	0	0	0
2015/04/13	R203	07/05/2015	7.25	Put	Bond Future	21.6500	0.0217	29.7800	0.0298	37.552	0	0	0
2015/04/13	R203	07/05/2015	7.25	Call	Bond Future	916.6100	0.9166	769.2000	0.7692	(16.082)	0	0	0
2015/04/13	R203	07/05/2015	7.24	Call	Bond Future	896.7300	0.8967	749.9500	0.7500	(16.368)	0	0	0
2015/04/13	R203	07/05/2015	7.26	Call	Bond Future	936.5700	0.9366	788.5800	0.7886	(15.801)	0	0	0
2015/04/13	R203	06/08/2015	6.74	Call	Bond Future	344.4400	0.3444	278.0800	0.2781	(19.266)	0	0	0
2015/04/13	R203	06/08/2015	6.75	Put	Bond Future	625.1300	0.6251	717.5300	0.7175	14.781	0	0	0
2015/04/13	R203	06/08/2015			Bond Future	6.8894	105.9619	6.9714	105.8021	1.190	0.0000	0.0000	0
2015/04/13	R203	06/08/2015	6.75	Call	Bond Future	352.5900	0.3526	285.1900	0.2852	(19.116)	0	0	0
2015/04/13	R203	06/08/2015	6.76	Call	Bond Future	361.1100	0.3611	292.6400	0.2926	(18.961)	0	0	0
2015/04/13	R203	06/08/2015	6.74	Put	Bond Future	636.5700	0.6366	730.0100	0.7300	14.679	0	0	0
2015/04/13	R203	06/08/2015	6.76	Put	Bond Future	614.0700	0.6141	705.4000	0.7054	14.873	0	0	0
2015/04/13	R203	05/11/2015	5.99	Call	Bond Future	81.5400	0.0815	61.8400	0.0618	(24.160)	0	0	0
2015/04/13	R203	05/11/2015	6.00	Put	Bond Future	1,675.5600	1.6756	1,818.5300	1.8185	8.533	0	0	0
2015/04/13	R203	05/11/2015			Bond Future	6.9090	103.5419	7.0032	103.3787	1.363	0.0000	0.0000	0
2015/04/13	R203	05/11/2015	6.00	Call	Bond Future	83.8300	0.0838	63.6800	0.0637	(24.037)	0	0	0
2015/04/13	R203	05/11/2015	6.01	Call	Bond Future	86.1800	0.0862	65.5700	0.0656	(23.915)	0	0	0
2015/04/13	R203	05/11/2015	5.99	Put	Bond Future	1,690.9600	1.6910	1,834.3800	1.8344	8.482	0	0	0
2015/04/13	R203	05/11/2015	6.01	Put	Bond Future	1,660.2200	1.6602	1,802.7300	1.8027	8.584	0	0	0
2015/04/13	R204	07/05/2015	7.51	Put	Bond Future	33.0500	0.0331	45.8400	0.0458	38.699	0	0	0
2015/04/13	R204	07/05/2015			Bond Future	7.0770	106.0045	7.1530	105.7621	1.074	0.0000	0.0000	12,510
2015/04/13	R204	07/05/2015	7.50	Put	Bond Future	35.4600	0.0355	49.1900	0.0492	38.720	0	0	0
2015/04/13	R204	07/05/2015	7.49	Call	Bond Future	1,346.8100	1.3468	1,119.1700	1.1192	(16.902)	0	0	0
2015/04/13	R204	07/05/2015	7.50	Call	Bond Future	1,375.7300	1.3757	1,147.1100	1.1471	(16.618)	0	0	0
2015/04/13	R204	07/05/2015	7.51	Call	Bond Future	1,404.7400	1.4047	1,175.1800	1.1752	(16.342)	0	0	0
2015/04/13	R204	07/05/2015	7.49	Put	Bond Future	37.9800	0.0380	52.6900	0.0527	38.731	0	0	0
2015/04/13	R204	06/08/2015	7.74	Call	Bond Future	1,975.8700	1.9759	1,769.2600	1.7693	(10.457)	0	0	0
2015/04/13	R204	06/08/2015	7.75	Put	Bond Future	189.1200	0.1891	229.6000	0.2296	21.404	0	0	0
2015/04/13	R204	06/08/2015			Bond Future	7.1371	103.6590	7.2202	103.4110	1.165	0.0000	0.0000	100
2015/04/13	R204	06/08/2015	8.41	Call	Bond Future	3,740.4200	3.7404	3,498.7300	3.4987	(6.462)	0	0	0
2015/04/13	R204	06/08/2015	7.74	Put	Bond Future	194.1500	0.1941	235.5400	0.2355	21.319	0	0	0
2015/04/13	R204	06/08/2015	7.76	Put	Bond Future	184.2000	0.1842	223.7900	0.2238	21.493	0	0	0
2015/04/13	R204	06/08/2015	8.41	Put	Bond Future	23.1600	0.0232	29.4700	0.0295	27.245	0	0	699
2015/04/13	R204	06/08/2015	7.75	Call	Bond Future	2,000.0700	2.0001	1,792.5500	1.7925	(10.376)	0	0	0
2015/04/13	R204	06/08/2015	7.76	Call	Bond Future	2,024.3700	2.0244	1,815.9600	1.8160	(10.295)	0	0	0
2015/04/13	R204	05/11/2015			Bond Future	7.1708	105.3682	7.2616	105.1155	1.267	0.0000	0.0000	0
2015/04/13	R204	05/11/2015	6.25	Call	Bond Future	158.2500	0.1582	123.5600	0.1236	(21.921)	0	0	0
2015/04/13	R204	05/11/2015	6.24	Put	Bond Future	2,788.1800	2.7882	3,006.9800	3.0070	7.847	0	0	0
2015/04/13	R204	05/11/2015	6.26	Put	Bond Future	2,738.9500	2.7389	2,956.3000	2.9563	7.936	0	0	0
2015/04/13	R204	05/11/2015	6.25	Put	Bond Future	2,763.5200	2.7635	2,981.6100	2.9816	7.892	0	0	0
2015/04/13	R204	05/11/2015	6.26	Call	Bond Future	162.4200	0.1624	126.9900	0.1270	(21.814)	0	0	0
2015/04/13	R204	05/11/2015	6.24	Call	Bond Future	154.1700	0.1542	120.1900	0.1202	(22.041)	0	0	0

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2015/04/13	R207	07/05/2015			Bond Future	7.2514	102.3229	7.3220	102.0476	0.973	0.0000	0.0000	40,913
2015/04/13	R207	07/05/2015	8.25	Call	Bond Future	3,812.9600	3.8130	3,537.6800	3.5377	(7.220)	0	0	0
2015/04/13	R207	07/05/2015	7.73	Call	Bond Future	1,882.7900	1.8828	1,617.7100	1.6177	(14.079)	0	0	66
2015/04/13	R207	07/05/2015	8.24	Put	Bond Future	0.4200	0.0004	0.4700	0.0005	11.905	0	0	0
2015/04/13	R207	07/05/2015	7.73	Put	Bond Future	33.0800	0.0331	43.3200	0.0433	30.955	0	0	0
2015/04/13	R207	07/05/2015	8.26	Put	Bond Future	0.3400	0.0003	0.3800	0.0004	11.765	0	0	0
2015/04/13	R207	07/05/2015	8.25	Put	Bond Future	0.3800	0.0004	0.4200	0.0004	10.526	0	0	0
2015/04/13	R207	07/05/2015	8.26	Call	Bond Future	3,850.2000	3.8502	3,574.9200	3.5749	(7.150)	0	0	0
2015/04/13	R207	07/05/2015	8.24	Call	Bond Future	3,775.7100	3.7757	3,500.4400	3.5004	(7.291)	0	0	0
2015/04/13	R207	06/08/2015	7.76	Call	Bond Future	2,018.9400	2.0189	1,801.6700	1.8017	(10.762)	0	0	0
2015/04/13	R207	06/08/2015			Bond Future	7.3121	100.3121	7.3879	100.0307	1.037	0.0000	0.0000	100
2015/04/13	R207	06/08/2015	7.74	Call	Bond Future	1,963.9100	1.9639	1,749.1900	1.7492	(10.933)	0	0	0
2015/04/13	R207	06/08/2015	7.75	Call	Bond Future	1,991.3600	1.9914	1,775.3500	1.7753	(10.847)	0	0	0
2015/04/13	R207	06/08/2015	7.46	Call	Bond Future	1,267.3100	1.2673	1,094.2200	1.0942	(13.658)	0	0	70
2015/04/13	R207	06/08/2015	7.74	Put	Bond Future	388.1700	0.3882	454.8500	0.4548	17.178	0	0	0
2015/04/13	R207	06/08/2015	7.76	Put	Bond Future	370.2900	0.3703	434.4200	0.4344	17.319	0	0	0
2015/04/13	R207	06/08/2015	7.46	Put	Bond Future	719.2200	0.7192	827.5300	0.8275	15.059	0	0	0
2015/04/13	R207	06/08/2015	7.75	Put	Bond Future	379.1500	0.3791	444.5400	0.4445	17.246	0	0	0
2015/04/13	R207	05/11/2015	7.76	Call	Bond Future	2,125.3800	2.1254	1,926.2300	1.9262	(9.370)	0	0	0
2015/04/13	R207	05/11/2015			Bond Future	7.3469	101.9664	7.4281	101.6796	1.105	0.0000	0.0000	0
2015/04/13	R207	05/11/2015	7.74	Call	Bond Future	2,077.7100	2.0777	1,880.7600	1.8808	(9.479)	0	0	0
2015/04/13	R207	05/11/2015	7.75	Call	Bond Future	2,101.6300	2.1016	1,903.5700	1.9036	(9.424)	0	0	0
2015/04/13	R207	05/11/2015	7.43	Call	Bond Future	1,404.1300	1.4041	1,244.5300	1.2445	(11.366)	0	0	53
2015/04/13	R207	05/11/2015	7.74	Put	Bond Future	698.5800	0.6986	788.3800	0.7884	12.855	0	0	0
2015/04/13	R207	05/11/2015	7.76	Put	Bond Future	676.7100	0.6767	764.3100	0.7643	12.945	0	0	0
2015/04/13	R207	05/11/2015	7.43	Put	Bond Future	1,110.5800	1.1106	1,237.7300	1.2377	11.449	0	0	0
2015/04/13	R207	05/11/2015	7.75	Put	Bond Future	687.7200	0.6877	776.4100	0.7764	12.896	0	0	0
2015/04/13	R207	04/02/2016	7.27	Put	Bond Future	1,581.5300	1.5815	1,733.0600	1.7331	9.581	0	0	0
2015/04/13	R207	04/02/2016	7.49	Put	Bond Future	1,231.3200	1.2313	1,358.7000	1.3587	10.345	0	0	0
2015/04/13	R207	04/02/2016			Bond Future	7.3631	100.1102	7.4501	99.8189	1.182	0.0000	0.0000	0
2015/04/13	R207	04/02/2016	7.51	Put	Bond Future	1,202.3100	1.2023	1,327.5500	1.3275	10.417	0	0	0
2015/04/13	R207	04/02/2016	7.27	Call	Bond Future	1,268.7700	1.2688	1,129.0200	1.1290	(11.015)	0	0	43
2015/04/13	R207	04/02/2016	7.50	Call	Bond Future	1,674.6500	1.6747	1,509.6800	1.5097	(9.851)	0	0	0
2015/04/13	R207	04/02/2016	7.51	Call	Bond Future	1,693.5500	1.6935	1,527.5100	1.5275	(9.804)	0	0	0
2015/04/13	R207	04/02/2016	7.50	Put	Bond Future	1,216.7500	1.2167	1,343.0600	1.3431	10.381	0	0	0
2015/04/13	R207	04/02/2016	7.49	Call	Bond Future	1,655.8600	1.6559	1,491.9600	1.4920	(9.898)	0	0	0
2015/04/13	R208	07/05/2015	8.01	Call	Bond Future	3,020.1400	3.0201	2,697.6000	2.6976	(10.680)	0	0	0
2015/04/13	R208	07/05/2015			Bond Future	7.3476	97.9497	7.4180	97.6243	0.959	0.0000	0.0000	56,504
2015/04/13	R208	07/05/2015	7.99	Call	Bond Future	2,932.8800	2.9329	2,610.9000	2.6109	(10.978)	0	0	0
2015/04/13	R208	07/05/2015	8.00	Call	Bond Future	2,976.4800	2.9765	2,654.2100	2.6542	(10.827)	0	0	0
2015/04/13	R208	07/05/2015	7.99	Put	Bond Future	13.3100	0.0133	16.7300	0.0167	25.695	0	0	0
2015/04/13	R208	07/05/2015	8.00	Put	Bond Future	12.3100	0.0123	15.4400	0.0154	25.426	0	0	0
2015/04/13	R208	07/05/2015	8.01	Put	Bond Future	11.4000	0.0114	14.2600	0.0143	25.088	0	0	0
2015/04/13	R208	06/08/2015			Bond Future	7.3993	99.5116	7.4739	99.1794	1.009	0.0000	0.0000	0
2015/04/13	R208	06/08/2015	8.00	Call	Bond Future	2,952.1400	2.9521	2,675.6200	2.6756	(9.367)	0	0	0
2015/04/13	R208	06/08/2015	8.85	Call	Bond Future	6,236.8700	6.2369	5,909.4900	5.9095	(5.249)	0	0	0
2015/04/13	R208	06/08/2015	8.01	Call	Bond Future	2,987.3700	2.9874	2,709.6600	2.7097	(9.296)	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
2015/04/13	R208	06/08/2015	7.99	Call	Bond Future	2,917.0400	2.9170	2,641.7200	2.6417	(9.438)	0	0	0
2015/04/13	R208	06/08/2015	8.01	Put	Bond Future	309.6000	0.3096	364.1100	0.3641	17.607	0	0	0
2015/04/13	R208	06/08/2015	8.00	Put	Bond Future	317.4800	0.3175	373.1800	0.3732	17.544	0	0	0
2015/04/13	R208	06/08/2015	8.85	Put	Bond Future	21.0900	0.0211	25.9300	0.0259	22.949	0	0	198
2015/04/13	R208	06/08/2015	7.99	Put	Bond Future	325.5300	0.3255	382.4300	0.3824	17.479	0	0	0
2015/04/13	R208	05/11/2015			Bond Future	7.4344	97.7519	7.5134	97.4135	1.062	0.0000	0.0000	0
2015/04/13	R208	05/11/2015	8.48	Call	Bond Future	4,628.9600	4.6290	4,330.4800	4.3305	(6.448)	0	0	0
2015/04/13	R208	05/11/2015	7.74	Put	Bond Future	976.6400	0.9766	1,093.4800	1.0935	11.963	0	0	0
2015/04/13	R208	05/11/2015	7.75	Call	Bond Future	2,305.7900	2.3058	2,082.9000	2.0829	(9.667)	0	0	0
2015/04/13	R208	05/11/2015	7.76	Call	Bond Future	2,333.2300	2.3332	2,108.9900	2.1090	(9.611)	0	0	0
2015/04/13	R208	05/11/2015	8.48	Put	Bond Future	261.2100	0.2612	301.0900	0.3011	15.267	0	0	2,200
2015/04/13	R208	05/11/2015	7.74	Call	Bond Future	2,278.4900	2.2785	2,056.9700	2.0570	(9.722)	0	0	0
2015/04/13	R208	05/11/2015	7.76	Put	Bond Future	946.9200	0.9469	1,061.0400	1.0610	12.052	0	0	0
2015/04/13	R208	05/11/2015	7.75	Put	Bond Future	961.7000	0.9617	1,077.1700	1.0772	12.007	0	0	0
2015/04/13	R209	07/05/2015			Bond Future	8.2240	81.1620	8.3142	80.4082	1.096	0.0000	0.0000	22,653
2015/04/13	R209	07/05/2015	8.99	Put	Bond Future	22.9300	0.0229	30.8200	0.0308	34.409	0	0	0
2015/04/13	R209	07/05/2015	7.30	Call	Bond Future	2.1900	0.0022	0.4100	0.0004	(81.279)	0	0	0
2015/04/13	R209	07/05/2015	8.30	Put	Bond Future	885.2100	0.8852	1,163.4900	1.1635	31.437	0	0	700
2015/04/13	R209	07/05/2015	9.01	Put	Bond Future	20.0500	0.0200	26.8700	0.0269	34.015	0	0	0
2015/04/13	R209	07/05/2015	8.99	Call	Bond Future	6,101.2400	6.1012	5,355.2600	5.3553	(12.227)	0	0	0
2015/04/13	R209	07/05/2015	9.00	Put	Bond Future	21.4400	0.0214	28.7800	0.0288	34.235	0	0	0
2015/04/13	R209	07/05/2015	9.00	Call	Bond Future	6,174.4200	6.1744	5,427.8900	5.4279	(12.091)	0	0	0
2015/04/13	R209	07/05/2015	7.30	Put	Bond Future	8,381.5000	8.3815	9,133.5900	9.1336	8.973	0	0	0
2015/04/13	R209	07/05/2015	8.30	Call	Bond Future	1,521.0700	1.5211	1,045.4800	1.0455	(31.267)	0	0	0
2015/04/13	R209	07/05/2015	9.01	Call	Bond Future	6,247.5900	6.2476	5,500.5400	5.5005	(11.957)	0	0	0
2015/04/13	R209	06/08/2015	8.99	Put	Bond Future	593.2200	0.5932	711.5800	0.7116	19.952	0	0	0
2015/04/13	R209	06/08/2015			Bond Future	8.2679	82.4562	8.3606	81.6891	1.121	0.0000	0.0000	0
2015/04/13	R209	06/08/2015	9.01	Put	Bond Future	567.3100	0.5673	681.2400	0.6812	20.082	0	0	0
2015/04/13	R209	06/08/2015	9.90	Call	Bond Future	12,080.5000	12.0805	11,326.4000	11.3264	(6.242)	0	0	0
2015/04/13	R209	06/08/2015	9.00	Call	Bond Future	6,348.9500	6.3489	5,697.9700	5.6980	(10.253)	0	0	0
2015/04/13	R209	06/08/2015	9.01	Call	Bond Future	6,410.5000	6.4105	5,757.3200	5.7573	(10.189)	0	0	0
2015/04/13	R209	06/08/2015	9.00	Put	Bond Future	580.1400	0.5801	696.2700	0.6963	20.018	0	0	0
2015/04/13	R209	06/08/2015	8.99	Call	Bond Future	6,287.5400	6.2875	5,638.7900	5.6388	(10.318)	0	0	0
2015/04/13	R209	06/08/2015	9.90	Put	Bond Future	49.6200	0.0496	62.6300	0.0626	26.219	0	0	2,914
2015/04/13	R209	05/11/2015	7.99	Put	Bond Future	4,773.1800	4.7732	5,240.1800	5.2402	9.784	0	0	0
2015/04/13	R209	05/11/2015			Bond Future	8.3035	80.6673	8.3986	79.8869	1.146	0.0000	0.0000	0
2015/04/13	R209	05/11/2015	8.01	Put	Bond Future	4,664.4200	4.6644	5,124.9900	5.1250	9.874	0	0	0
2015/04/13	R209	05/11/2015	7.99	Call	Bond Future	2,119.5300	2.1195	1,806.1500	1.8062	(14.785)	0	0	0
2015/04/13	R209	05/11/2015	8.00	Put	Bond Future	4,718.5800	4.7186	5,182.3700	5.1824	9.829	0	0	0
2015/04/13	R209	05/11/2015	8.00	Call	Bond Future	2,151.6000	2.1516	1,835.0100	1.8350	(14.714)	0	0	0
2015/04/13	R209	05/11/2015	8.01	Call	Bond Future	2,183.9700	2.1840	1,864.1600	1.8642	(14.644)	0	0	0
2015/04/13	R210	07/05/2015			Bond Future	175.9336	175.9336	175.9012	175.9012	(0.018)	0.0000	0.0000	833
2015/04/13	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R210	07/05/2015	176.99	Put	Bond Future	1,056.4000	1.0564	1,088.8000	1.0888	3.067	0	0	0
2015/04/13	R210	07/05/2015	177.01	Put	Bond Future	1,076.4000	1.0764	1,108.8000	1.1088	3.010	0	0	0
2015/04/13	R210	07/05/2015	177.00	Put	Bond Future	1,066.4000	1.0664	1,098.8000	1.0988	3.038	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
2015/04/13	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R210	06/08/2015			Bond Future	178.7538	178.7538	178.7180	178.7180	(0.020)	0.0000	0.0000	0
2015/04/13	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R210	06/08/2015	178.99	Put	Bond Future	236.1600	0.2362	271.9900	0.2720	15.172	0	0	0
2015/04/13	R210	06/08/2015	179.01	Put	Bond Future	256.1600	0.2562	291.9900	0.2920	13.987	0	0	0
2015/04/13	R210	06/08/2015	179.00	Put	Bond Future	246.1600	0.2462	281.9900	0.2820	14.556	0	0	0
2015/04/13	R211	07/05/2015	134.99	Put	Bond Future	4,044.1700	4.0442	4,069.0700	4.0691	0.616	0	0	0
2015/04/13	R211	07/05/2015			Bond Future	130.9458	130.9458	130.9209	130.9209	(0.019)	0.0000	0.0000	1,120
2015/04/13	R211	07/05/2015	135.01	Put	Bond Future	4,064.1700	4.0642	4,089.0700	4.0891	0.613	0	0	0
2015/04/13	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R211	07/05/2015	135.00	Put	Bond Future	4,054.1700	4.0542	4,079.0700	4.0791	0.614	0	0	0
2015/04/13	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R211	06/08/2015			Bond Future	131.4277	131.4277	131.4001	131.4001	(0.021)	0.0000	0.0000	0
2015/04/13	R211	06/08/2015	134.99	Put	Bond Future	3,562.3300	3.5623	3,589.9000	3.5899	0.774	0	0	0
2015/04/13	R211	06/08/2015	135.01	Put	Bond Future	3,582.3300	3.5823	3,609.9000	3.6099	0.770	0	0	0
2015/04/13	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R211	06/08/2015	135.00	Put	Bond Future	3,572.3300	3.5723	3,599.9000	3.5999	0.772	0	0	0
2015/04/13	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R212	07/05/2015			Bond Future	138.1681	138.1681	138.4848	138.4848	0.229	0.0000	0.0000	1,145
2015/04/13	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R212	07/05/2015	140.99	Put	Bond Future	2,821.8700	2.8219	2,505.2200	2.5052	(11.221)	0	0	0
2015/04/13	R212	07/05/2015	141.01	Put	Bond Future	2,841.8700	2.8419	2,525.2200	2.5252	(11.142)	0	0	0
2015/04/13	R212	07/05/2015	141.00	Put	Bond Future	2,831.8700	2.8319	2,515.2200	2.5152	(11.182)	0	0	0
2015/04/13	R212	06/08/2015	141.01	Put	Bond Future	2,402.2000	2.4022	2,082.8400	2.0828	(13.294)	0	0	0
2015/04/13	R212	06/08/2015			Bond Future	138.6078	138.6078	138.9272	138.9272	0.230	0.0000	0.0000	0
2015/04/13	R212	06/08/2015	141.00	Put	Bond Future	2,392.2000	2.3922	2,072.8400	2.0728	(13.350)	0	0	0
2015/04/13	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R212	06/08/2015	140.99	Put	Bond Future	2,382.2000	2.3822	2,062.8400	2.0628	(13.406)	0	0	0
2015/04/13	R213	07/05/2015	8.74	Call	Bond Future	4,777.4300	4.7774	4,104.6600	4.1047	(14.082)	0	0	0
2015/04/13	R213	07/05/2015	8.75	Put	Bond Future	53.7500	0.0538	72.0100	0.0720	33.972	0	0	0
2015/04/13	R213	07/05/2015			Bond Future	8.1402	91.3345	8.2254	90.6422	1.046	0.0000	0.0000	16,829
2015/04/13	R213	07/05/2015	8.75	Call	Bond Future	4,849.6300	4.8496	4,175.6000	4.1756	(13.899)	0	0	0
2015/04/13	R213	07/05/2015	8.76	Call	Bond Future	4,921.9300	4.9219	4,246.7000	4.2467	(13.719)	0	0	0
2015/04/13	R213	07/05/2015	8.74	Put	Bond Future	57.2500	0.0572	76.7700	0.0768	34.096	0	0	0
2015/04/13	R213	07/05/2015	8.76	Put	Bond Future	50.4500	0.0504	67.5100	0.0675	33.816	0	0	0
2015/04/13	R213	06/08/2015			Bond Future	8.1877	92.7910	8.2755	92.0861	1.073	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
2015/04/13	R213	06/08/2015	8.49	Put	Bond Future	1,335.3100		1.3353	1,554.7700	1.5548	16.435	0	0	0
2015/04/13	R213	06/08/2015	8.51	Put	Bond Future	1,283.5200		1.2835	1,496.3200	1.4963	16.579	0	0	0
2015/04/13	R213	06/08/2015	8.49	Call	Bond Future	3,728.4100		3.7284	3,242.9300	3.2429	(13.021)	0	0	0
2015/04/13	R213	06/08/2015	8.50	Put	Bond Future	1,309.2100		1.3092	1,525.3300	1.5253	16.508	0	0	0
2015/04/13	R213	06/08/2015	8.50	Call	Bond Future	3,779.9200		3.7799	3,291.1000	3.2911	(12.932)	0	0	0
2015/04/13	R213	06/08/2015	8.51	Call	Bond Future	3,831.7400		3.8317	3,339.6000	3.3396	(12.844)	0	0	0
2015/04/13	R213	05/11/2015	7.76	Call	Bond Future	1,553.1700		1.5532	1,312.9000	1.3129	(15.470)	0	0	0
2015/04/13	R213	05/11/2015			Bond Future	8.2281		90.7758	8.3186	90.0587	1.100	0.0000	0.0000	0
2015/04/13	R213	05/11/2015	7.74	Call	Bond Future	1,501.7300		1.5017	1,267.1500	1.2672	(15.621)	0	0	0
2015/04/13	R213	05/11/2015	7.75	Call	Bond Future	1,527.3000		1.5273	1,289.8900	1.2899	(15.544)	0	0	0
2015/04/13	R213	05/11/2015	7.74	Put	Bond Future	5,512.9200		5.5129	5,995.5100	5.9955	8.754	0	0	0
2015/04/13	R213	05/11/2015	7.76	Put	Bond Future	5,395.1300		5.3951	5,872.0300	5.8720	8.839	0	0	0
2015/04/13	R213	05/11/2015	7.75	Put	Bond Future	5,453.8200		5.4538	5,933.5800	5.9336	8.797	0	0	0
2015/04/13	R214	07/05/2015			Bond Future	8.2583		82.6213	8.3485	81.8158	1.092	0.0000	0.0000	15,271
2015/04/13	R214	07/05/2015	9.15	Call	Bond Future	7,443.6500		7.4437	6,641.7100	6.6417	(10.773)	0	0	0
2015/04/13	R214	07/05/2015	9.16	Call	Bond Future	7,519.8400		7.5198	6,717.6300	6.7176	(10.668)	0	0	0
2015/04/13	R214	07/05/2015	9.14	Put	Bond Future	12.7400		0.0127	16.6400	0.0166	30.612	0	0	0
2015/04/13	R214	07/05/2015	9.16	Put	Bond Future	11.1100		0.0111	14.4400	0.0144	29.973	0	0	0
2015/04/13	R214	07/05/2015	9.15	Put	Bond Future	11.9000		0.0119	15.5000	0.0155	30.252	0	0	0
2015/04/13	R214	07/05/2015	9.14	Call	Bond Future	7,367.3800		7.3674	6,565.7400	6.5657	(10.881)	0	0	0
2015/04/13	R214	06/08/2015	8.76	Put	Bond Future	1,139.0500		1.1391	1,341.4100	1.3414	17.766	0	0	0
2015/04/13	R214	06/08/2015			Bond Future	8.2997		83.9389	8.3924	83.1191	1.116	0.0000	0.0000	0
2015/04/13	R214	06/08/2015	8.75	Put	Bond Future	1,162.0900		1.1621	1,367.7200	1.3677	17.695	0	0	0
2015/04/13	R214	06/08/2015	8.74	Call	Bond Future	4,965.1400		4.9651	4,354.3200	4.3543	(12.302)	0	0	0
2015/04/13	R214	06/08/2015	8.75	Call	Bond Future	5,024.3900		5.0244	4,410.2600	4.4103	(12.223)	0	0	0
2015/04/13	R214	06/08/2015	8.76	Call	Bond Future	5,083.7300		5.0837	4,466.3300	4.4663	(12.145)	0	0	0
2015/04/13	R214	06/08/2015	8.74	Put	Bond Future	1,185.3500		1.1853	1,394.2900	1.3943	17.627	0	0	0
2015/04/13	R214	05/11/2015			Bond Future	8.3351		82.0310	8.4301	81.1972	1.140	0.0000	0.0000	0
2015/04/13	R214	05/11/2015	7.99	Put	Bond Future	5,346.8200		5.3468	5,854.1900	5.8542	9.489	0	0	0
2015/04/13	R214	05/11/2015	8.00	Put	Bond Future	5,286.6000		5.2866	5,790.5500	5.7905	9.533	0	0	0
2015/04/13	R214	05/11/2015	8.01	Put	Bond Future	5,226.8500		5.2268	5,727.3800	5.7274	9.576	0	0	0
2015/04/13	R214	05/11/2015	7.99	Call	Bond Future	2,197.9300		2.1979	1,871.4800	1.8715	(14.853)	0	0	0
2015/04/13	R214	05/11/2015	8.00	Call	Bond Future	2,231.6900		2.2317	1,901.8200	1.9018	(14.781)	0	0	0
2015/04/13	R214	05/11/2015	8.01	Call	Bond Future	2,265.7500		2.2657	1,932.4600	1.9325	(14.710)	0	0	0
2015/04/13	R214	04/02/2016			Bond Future	8.3651		83.4681	8.4624	82.6200	1.164	0.0000	0.0000	4,320
2015/04/13	R214	04/02/2016	7.99	Put	Bond Future	6,155.7100		6.1557	6,659.9400	6.6599	8.191	0	0	0
2015/04/13	R214	04/02/2016	8.00	Call	Bond Future	2,784.4800		2.7845	2,437.7100	2.4377	(12.454)	0	0	0
2015/04/13	R214	04/02/2016	8.01	Call	Bond Future	2,819.5300		2.8195	2,469.8300	2.4698	(12.403)	0	0	0
2015/04/13	R214	04/02/2016	7.99	Call	Bond Future	2,749.6800		2.7497	2,405.8300	2.4058	(12.505)	0	0	0
2015/04/13	R214	04/02/2016	8.01	Put	Bond Future	6,038.2300		6.0382	6,536.6100	6.5366	8.254	0	0	0
2015/04/13	R214	04/02/2016	8.00	Put	Bond Future	6,096.7600		6.0968	6,598.0700	6.5981	8.223	0	0	0
2015/04/13	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R248	07/05/2015			Bond Future	8.3136		106.6010	8.3987	105.6153	1.024	0.0000	0.0000	34,121
2015/04/13	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R248	07/05/2015	9.26	Call	Bond Future	10,113.7600		10.1138	9,128.0100	9.1280	(9.747)	0	0	0

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2015/04/13	R248	07/05/2015	9.24	Call	Bond Future	9,917.9600	9.9180	8,932.2100	8.9322	(9.939)	0	0	0
2015/04/13	R248	07/05/2015	9.25	Call	Bond Future	10,015.9500	10.0160	9,030.2000	9.0302	(9.842)	0	0	0
2015/04/13	R248	06/08/2015	8.76	Call	Bond Future	4,493.6500	4.4937	3,490.4400	3.4904	(22.325)	0	0	0
2015/04/13	R248	06/08/2015			Bond Future	8.3561	108.3010	8.4436	107.2978	1.048	0.0000	0.0000	745
2015/04/13	R248	06/08/2015	8.74	Call	Bond Future	4,279.1300	4.2791	3,275.9200	3.2759	(23.444)	0	0	0
2015/04/13	R248	06/08/2015	8.75	Call	Bond Future	4,386.4900	4.3865	3,383.2800	3.3833	(22.870)	0	0	0
2015/04/13	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R248	05/11/2015	8.01	Put	Bond Future	4,548.1400	4.5481	5,568.6300	5.5686	22.438	0	0	0
2015/04/13	R248	05/11/2015			Bond Future	8.3925	105.6553	8.4823	104.6348	1.070	0.0000	0.0000	0
2015/04/13	R248	05/11/2015	8.00	Put	Bond Future	4,671.6000	4.6716	5,692.0900	5.6921	21.845	0	0	0
2015/04/13	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/13	R248	05/11/2015	7.99	Put	Bond Future	4,795.3100	4.7953	5,815.8000	5.8158	21.281	0	0	0

Total

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