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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/04/2015 TO 23/04/2015

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
2015/04/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	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
2015/04/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2025	07/05/2015			Bond Future	120.4896	120.4896	120.4672	120.4672	(0.019)	0.0000	0.0000	16
2015/04/23	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2025	07/05/2015	120.99	Put	Bond Future	500.4300	0.5004	522.7800	0.5228	4.466	0	0	0
2015/04/23	2025	07/05/2015	121.01	Put	Bond Future	520.4300	0.5204	542.7800	0.5428	4.295	0	0	0
2015/04/23	2025	07/05/2015	121.00	Put	Bond Future	510.4300	0.5104	532.7800	0.5328	4.379	0	0	0
2015/04/23	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2025	06/08/2015			Bond Future	121.2431	121.2431	121.2189	121.2189	(0.020)	0.0000	0.0000	0
2015/04/23	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2025	06/08/2015	120.99	Call	Bond Future	253.1400	0.2531	228.8900	0.2289	(9.580)	0	0	0
2015/04/23	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2025	06/08/2015	121.00	Call	Bond Future	243.1400	0.2431	218.8900	0.2189	(9.974)	0	0	0
2015/04/23	2025	06/08/2015	121.01	Call	Bond Future	233.1400	0.2331	208.8900	0.2089	(10.401)	0	0	0
2015/04/23	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2025	05/11/2015			Bond Future	123.2400	123.2400	123.2195	123.2195	(0.017)	0.0000	0.0000	0
2015/04/23	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	209.4900	0.2095	100.000	0	0	0
2015/04/23	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	229.4900	0.2295	100.000	0	0	0
2015/04/23	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	219.4900	0.2195	100.000	0	0	0
2015/04/23	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	07/05/2015			Bond Future	8.4506	98.4558	8.4901	98.1366	0.467	0.0000	0.0000	7,020
2015/04/23	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	07/05/2015	8.74	Call	Bond Future	2,308.3400	2.3083	1,989.1100	1.9891	(13.829)	0	0	0
2015/04/23	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	07/05/2015	8.75	Call	Bond Future	2,386.7100	2.3867	2,067.4800	2.0675	(13.375)	0	0	0
2015/04/23	2030	07/05/2015	8.76	Call	Bond Future	2,464.9800	2.4650	2,145.7500	2.1457	(12.951)	0	0	0
2015/04/23	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	06/08/2015			Bond Future	8.5163	96.0070	8.5572	95.6817	0.480	0.0000	0.0000	1,900
2015/04/23	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	06/08/2015	7.74	Put	Bond Future	6,488.7300	6.4887	6,814.1000	6.8141	5.014	0	0	0
2015/04/23	2030	06/08/2015	7.76	Put	Bond Future	6,313.9900	6.3140	6,639.3600	6.6394	5.153	0	0	0
2015/04/23	2030	06/08/2015	7.75	Put	Bond Future	6,401.3100	6.4013	6,726.6800	6.7267	5.083	0	0	0
2015/04/23	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	05/11/2015			Bond Future	8.5600	8.5600	8.6092	97.2541	0.575	0.0000	0.0000	0
2015/04/23	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	05/11/2015	8.49	Put	Bond Future	0.0000	0.0000	940.1400	0.9401	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/23	2030	05/11/2015	8.51	Put	Bond Future	0.0000	0.0000	781.5100	0.7815	100.000	0	0	0
2015/04/23	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2030	05/11/2015	8.50	Put	Bond Future	0.0000	0.0000	860.7800	0.8608	100.000	0	0	0
2015/04/23	2032	07/05/2015	8.51	Put	Bond Future	347.6900	0.3477	645.9700	0.6460	85.789	0	0	0
2015/04/23	2032	07/05/2015			Bond Future	8.5500	98.2767	8.5844	97.9784	0.403	0.0000	0.0000	126
2015/04/23	2032	07/05/2015	8.50	Put	Bond Future	435.0000	0.4350	733.2800	0.7333	68.570	0	0	0
2015/04/23	2032	07/05/2015	8.49	Put	Bond Future	522.4300	0.5224	820.7100	0.8207	57.095	0	0	0
2015/04/23	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	06/08/2015			Bond Future	8.6121	99.8333	8.6477	99.5292	0.414	0.0000	0.0000	1,450
2015/04/23	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	06/08/2015	8.50	Put	Bond Future	965.6300	0.9656	1,269.7200	1.2697	31.491	0	0	0
2015/04/23	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	06/08/2015	8.49	Put	Bond Future	1,052.4700	1.0525	1,356.5600	1.3566	28.893	0	0	0
2015/04/23	2032	06/08/2015	8.51	Put	Bond Future	878.9000	0.8789	1,182.9900	1.1830	34.599	0	0	0
2015/04/23	2032	05/11/2015			Bond Future	8.6645	97.3169	8.7011	97.0083	0.423	0.0000	0.0000	0
2015/04/23	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	05/11/2015	7.99	Put	Bond Future	5,946.1400	5.9461	6,254.7000	6.2547	5.189	0	0	0
2015/04/23	2032	05/11/2015	8.01	Put	Bond Future	5,762.3000	5.7623	6,070.8600	6.0709	5.355	0	0	0
2015/04/23	2032	05/11/2015	8.00	Put	Bond Future	5,854.1600	5.8542	6,162.7200	6.1627	5.271	0	0	0
2015/04/23	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	04/02/2016			Bond Future	8.7100	8.7100	8.7476	98.6979	0.431	0.0000	0.0000	0
2015/04/23	2032	04/02/2016	8.69	Put	Bond Future	0.0000	0.0000	479.4700	0.4795	100.000	0	0	0
2015/04/23	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	312.5300	0.3125	100.000	0	0	0
2015/04/23	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	395.9500	0.3959	100.000	0	0	0
2015/04/23	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	07/05/2015			Bond Future	8.6500	100.8910	8.6794	100.6088	0.340	0.0000	0.0000	32,001
2015/04/23	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	07/05/2015	9.01	Call	Bond Future	3,368.3200	3.3683	3,086.0900	3.0861	(8.379)	0	0	0
2015/04/23	2037	07/05/2015	8.99	Call	Bond Future	3,185.9900	3.1860	2,903.7600	2.9038	(8.858)	0	0	0
2015/04/23	2037	07/05/2015	9.00	Call	Bond Future	3,277.2200	3.2772	2,994.9900	2.9950	(8.612)	0	0	0
2015/04/23	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	06/08/2015			Bond Future	8.7118	98.2302	8.7422	97.9425	0.349	0.0000	0.0000	1,954
2015/04/23	2037	06/08/2015	8.75	Call	Bond Future	361.2700	0.3613	73.5000	0.0735	(79.655)	0	0	0
2015/04/23	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	20.8700	0.0209	100.000	0	0	0
2015/04/23	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	06/08/2015	8.76	Call	Bond Future	455.5000	0.4555	167.7300	0.1677	(63.177)	0	0	0
2015/04/23	2037	06/08/2015	8.74	Call	Bond Future	266.9000	0.2669	0.0000	0.0000	(100.000)	0	0	0
2015/04/23	2037	05/11/2015	7.99	Put	Bond Future	7,663.8300	7.6638	7,955.8300	7.9558	3.810	0	0	0

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2015/04/23	2037	05/11/2015	8.01	Put	Bond Future	7,453.2400	7.4532	7,745.2400	7.7452	3.918	0	0	0
2015/04/23	2037	05/11/2015			Bond Future	8.7602	99.8442	8.7914	99.5522	0.356	0.0000	0.0000	0
2015/04/23	2037	05/11/2015	8.00	Put	Bond Future	7,558.4500	7.5585	7,850.4500	7.8504	3.863	0	0	0
2015/04/23	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	794.6700	0.7947	100.000	0	0	0
2015/04/23	2037	04/02/2016			Bond Future	8.8000	8.8000	8.8355	97.0281	0.403	0.0000	0.0000	0
2015/04/23	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2037	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	888.2900	0.8883	100.000	0	0	0
2015/04/23	2037	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	701.1800	0.7012	100.000	0	0	0
2015/04/23	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2038	07/05/2015			Bond Future	131.1959	131.1959	131.1715	131.1715	(0.019)	0.0000	0.0000	3,303
2015/04/23	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2038	07/05/2015	126.99	Call	Bond Future	4,205.8600	4.2059	4,181.5000	4.1815	(0.579)	0	0	0
2015/04/23	2038	07/05/2015	127.00	Call	Bond Future	4,195.8600	4.1959	4,171.5000	4.1715	(0.581)	0	0	0
2015/04/23	2038	07/05/2015	127.01	Call	Bond Future	4,185.8600	4.1859	4,161.5000	4.1615	(0.582)	0	0	0
2015/04/23	2038	06/08/2015	128.01	Call	Bond Future	3,964.2800	3.9643	3,937.9900	3.9380	(0.663)	0	0	0
2015/04/23	2038	06/08/2015			Bond Future	131.9743	131.9743	131.9480	131.9480	(0.020)	0.0000	0.0000	33
2015/04/23	2038	06/08/2015	127.99	Call	Bond Future	3,984.2800	3.9843	3,957.9900	3.9580	(0.660)	0	0	0
2015/04/23	2038	06/08/2015	128.00	Call	Bond Future	3,974.2800	3.9743	3,947.9900	3.9480	(0.662)	0	0	0
2015/04/23	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2038	05/11/2015			Bond Future	134.1500	134.1500	134.1257	134.1257	(0.018)	0.0000	0.0000	0
2015/04/23	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	125.6600	0.1257	100.000	0	0	0
2015/04/23	2038	05/11/2015	133.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2038	05/11/2015	134.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2038	05/11/2015	134.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	115.6600	0.1157	100.000	0	0	0
2015/04/23	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	135.6600	0.1357	100.000	0	0	0
2015/04/23	2044	07/05/2015			Bond Future	8.7145	102.7902	8.7389	102.5338	0.280	0.0000	0.0000	9,526
2015/04/23	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	07/05/2015	9.01	Call	Bond Future	3,028.7400	3.0287	2,772.3900	2.7724	(8.464)	0	0	0
2015/04/23	2044	07/05/2015	8.99	Call	Bond Future	2,828.6600	2.8287	2,572.3100	2.5723	(9.063)	0	0	0
2015/04/23	2044	07/05/2015	9.00	Call	Bond Future	2,928.7800	2.9288	2,672.4300	2.6724	(8.753)	0	0	0
2015/04/23	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	06/08/2015			Bond Future	8.7736	100.0343	8.7988	99.7727	0.288	0.0000	0.0000	650
2015/04/23	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	06/08/2015	8.74	Put	Bond Future	349.7500	0.3498	611.3600	0.6114	74.799	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
2015/04/23	2044	06/08/2015	8.76	Put	Bond Future	141.1300	0.1411	402.7400	0.4027	185.368	0	0	0
2015/04/23	2044	06/08/2015	8.75	Put	Bond Future	245.3500	0.2454	506.9600	0.5070	106.627	0	0	0
2015/04/23	2044	05/11/2015			Bond Future	8.8200	101.6778	8.8459	101.4125	0.293	0.0000	0.0000	0
2015/04/23	2044	05/11/2015	8.24	Put	Bond Future	6,281.1700	6.2812	6,546.5400	6.5465	4.225	0	0	0
2015/04/23	2044	05/11/2015	8.26	Put	Bond Future	6,053.6100	6.0536	6,318.9800	6.3190	4.384	0	0	0
2015/04/23	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	05/11/2015	8.25	Put	Bond Future	6,167.2800	6.1673	6,432.6500	6.4326	4.303	0	0	0
2015/04/23	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	04/02/2016			Bond Future	8.8600	8.8600	8.8880	98.7956	0.316	0.0000	0.0000	0
2015/04/23	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	1,224.2000	1.2242	100.000	0	0	0
2015/04/23	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	1,025.2800	1.0253	100.000	0	0	0
2015/04/23	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	1,124.8300	1.1248	100.000	0	0	0
2015/04/23	2046	07/05/2015			Bond Future	130.8471	130.8471	130.8233	130.8233	(0.018)	0.0000	0.0000	5,889
2015/04/23	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2046	07/05/2015	126.99	Call	Bond Future	3,857.0700	3.8571	3,833.3300	3.8333	(0.615)	0	0	0
2015/04/23	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2046	07/05/2015	127.00	Call	Bond Future	3,847.0700	3.8471	3,823.3300	3.8233	(0.617)	0	0	0
2015/04/23	2046	07/05/2015	127.01	Call	Bond Future	3,837.0700	3.8371	3,813.3300	3.8133	(0.619)	0	0	0
2015/04/23	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2046	06/08/2015			Bond Future	132.9308	132.9308	132.9049	132.9049	(0.019)	0.0000	0.0000	0
2015/04/23	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2046	06/08/2015	129.01	Call	Bond Future	3,920.7900	3.9208	3,894.8900	3.8949	(0.661)	0	0	0
2015/04/23	2046	06/08/2015	128.99	Call	Bond Future	3,940.7900	3.9408	3,914.8900	3.9149	(0.657)	0	0	0
2015/04/23	2046	06/08/2015	129.00	Call	Bond Future	3,930.7900	3.9308	3,904.8900	3.9049	(0.659)	0	0	0
2015/04/23	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	720.3400	0.7203	100.000	0	0	0
2015/04/23	2046	05/11/2015			Bond Future	133.7300	133.7300	133.7103	133.7103	(0.015)	0.0000	0.0000	0
2015/04/23	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	710.3400	0.7103	100.000	0	0	0
2015/04/23	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	700.3400	0.7003	100.000	0	0	0
2015/04/23	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2050	07/05/2015			Bond Future	141.4218	141.4218	141.3959	141.3959	(0.018)	0.0000	0.0000	3,272
2015/04/23	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2050	07/05/2015	135.01	Call	Bond Future	6,411.7600	6.4118	6,385.9300	6.3859	(0.403)	0	0	0
2015/04/23	2050	07/05/2015	134.99	Call	Bond Future	6,431.7600	6.4318	6,405.9300	6.4059	(0.402)	0	0	0
2015/04/23	2050	07/05/2015	135.00	Call	Bond Future	6,421.7600	6.4218	6,395.9300	6.3959	(0.402)	0	0	0
2015/04/23	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2050	06/08/2015			Bond Future	142.2150	142.2150	142.1873	142.1873	(0.019)	0.0000	0.0000	0
2015/04/23	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/04/23	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2050	06/08/2015	137.01	Call	Bond Future	5,204.9700	5.2050	5,177.2700	5.1773	(0.532)	0	0	0
2015/04/23	2050	06/08/2015	136.99	Call	Bond Future	5,224.9700	5.2250	5,197.2700	5.1973	(0.530)	0	0	0
2015/04/23	2050	06/08/2015	137.00	Call	Bond Future	5,214.9700	5.2150	5,187.2700	5.1873	(0.531)	0	0	0
2015/04/23	2050	05/11/2015			Bond Future	144.5600	144.5600	144.5337	144.5337	(0.018)	0.0000	0.0000	0
2015/04/23	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2050	05/11/2015	144.99	Put	Bond Future	0.0000	0.0000	456.2600	0.4563	100.000	0	0	0
2015/04/23	2050	05/11/2015	145.01	Put	Bond Future	0.0000	0.0000	476.2600	0.4763	100.000	0	0	0
2015/04/23	2050	05/11/2015	145.00	Put	Bond Future	0.0000	0.0000	466.2600	0.4663	100.000	0	0	0
2015/04/23	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	AL12	07/05/2015			Index Future	545.2180	545.2180	543.6670	543.6670	(0.284)	0.0000	0.0000	0
2015/04/23	AL37	07/05/2015			Index Future	453.8990	453.8990	453.3720	453.3720	(0.116)	0.0000	0.0000	3
2015/04/23	AL37	06/08/2015			Index Future	461.0120	461.0120	460.4720	460.4720	(0.117)	0.0000	0.0000	122
2015/04/23	AL37	05/11/2015			Index Future	468.6600	468.6600	468.1140	468.1140	(0.117)	0.0000	0.0000	0
2015/04/23	AL7T	07/05/2015			Index Future	537.7950	537.7950	536.1110	536.1110	(0.313)	0.0000	0.0000	4
2015/04/23	AL7T	06/08/2015			Index Future	546.2230	546.2230	544.5060	544.5060	(0.314)	0.0000	0.0000	3
2015/04/23	AL7T	05/11/2015			Index Future	555.2900	555.2900	553.5420	553.5420	(0.315)	0.0000	0.0000	0
2015/04/23	ALBI	07/05/2015			Index Future	490.8550	490.8550	489.7750	489.7750	(0.220)	0.0000	0.0000	444
2015/04/23	ALBI	06/08/2015			Index Future	498.5480	498.5480	497.4440	497.4440	(0.221)	0.0000	0.0000	140
2015/04/23	ALBI	05/11/2015			Index Future	506.8190	506.8190	505.6990	505.6990	(0.221)	0.0000	0.0000	0
2015/04/23	ALBI	04/02/2016			Index Future	515.6600	515.6600	514.4980	514.4980	(0.225)	0.0000	0.0000	0
2015/04/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C025	31/01/2025			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
2015/04/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C226	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/23	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	EL28	07/05/2015			Bond Future	124.6532	124.6532	124.6315	124.6315	(0.017)	0.0000	0.0000	0
2015/04/23	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	EL28	07/05/2015	124.99	Put	Bond Future	336.8100	0.3368	358.5000	0.3585	6.440	0	0	0
2015/04/23	EL28	07/05/2015	125.01	Put	Bond Future	356.8100	0.3568	378.5000	0.3785	6.079	0	0	0
2015/04/23	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	EL28	07/05/2015	125.00	Put	Bond Future	346.8100	0.3468	368.5000	0.3685	6.254	0	0	0
2015/04/23	EL28	06/08/2015	125.00	Call	Bond Future	1,638.0900	1.6381	1,614.5000	1.6145	(1.440)	0	0	0
2015/04/23	EL28	06/08/2015			Bond Future	126.6381	126.6381	126.6145	126.6145	(0.019)	0.0000	0.0000	0
2015/04/23	EL28	06/08/2015	125.01	Call	Bond Future	1,628.0900	1.6281	1,604.5000	1.6045	(1.449)	0	0	0
2015/04/23	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	EL28	06/08/2015	124.99	Call	Bond Future	1,648.0900	1.6481	1,624.5000	1.6245	(1.431)	0	0	0
2015/04/23	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	EL28	05/11/2015			Bond Future	127.2000	127.2000	127.1767	127.1767	(0.018)	0.0000	0.0000	0
2015/04/23	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	186.7200	0.1867	100.000	0	0	0
2015/04/23	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	176.7200	0.1767	100.000	0	0	0
2015/04/23	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	166.7200	0.1667	100.000	0	0	0
2015/04/23	ES33	07/05/2015			Bond Future	9.5789	83.3611	9.6081	83.1461	0.304	0.0000	0.0000	6,576
2015/04/23	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	07/05/2015	9.76	Call	Bond Future	1,321.7100	1.3217	1,106.7300	1.1067	(16.265)	0	0	0
2015/04/23	ES33	07/05/2015	9.74	Call	Bond Future	1,177.3200	1.1773	962.3400	0.9623	(18.260)	0	0	0
2015/04/23	ES33	07/05/2015	9.75	Call	Bond Future	1,249.5600	1.2496	1,034.5800	1.0346	(17.204)	0	0	0
2015/04/23	ES33	06/08/2015			Bond Future	9.6681	84.6815	9.6983	84.4622	0.312	0.0000	0.0000	0
2015/04/23	ES33	06/08/2015	9.59	Put	Bond Future	571.0700	0.5711	790.3200	0.7903	38.393	0	0	0
2015/04/23	ES33	06/08/2015	9.61	Put	Bond Future	424.2700	0.4243	643.5200	0.6435	51.677	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
2015/04/23	ES33	06/08/2015	9.60	Put	Bond Future	497.6200	0.4976	716.8700	0.7169	44.060	0	0	0
2015/04/23	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	05/11/2015	9.00	Put	Bond Future	5,649.3400	5.6493	5,871.7200	5.8717	3.936	0	0	0
2015/04/23	ES33	05/11/2015			Bond Future	9.7492	82.2840	9.7803	82.0617	0.319	0.0000	0.0000	0
2015/04/23	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	05/11/2015	8.99	Put	Bond Future	5,728.6700	5.7287	5,951.0500	5.9511	3.882	0	0	0
2015/04/23	ES33	05/11/2015	9.01	Put	Bond Future	5,570.1100	5.5701	5,792.4900	5.7925	3.992	0	0	0
2015/04/23	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	1,055.2900	1.0553	100.000	0	0	0
2015/04/23	ES33	04/02/2016			Bond Future	9.8300	9.8300	9.8585	83.4908	0.290	0.0000	0.0000	0
2015/04/23	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	917.1600	0.9172	100.000	0	0	0
2015/04/23	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	986.2700	0.9863	100.000	0	0	0
2015/04/23	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	07/05/2015	449.99	Call	GOVI	372,750.0000	37.2750	362,240.0000	36.2240	(2.820)	0	0	0
2015/04/23	GOVI	07/05/2015			GOVI	487.2650	487.2650	486.2140	486.2140	(0.216)	0.0000	0.0000	496
2015/04/23	GOVI	07/05/2015	450.00	Call	GOVI	372,650.0000	37.2650	362,140.0000	36.2140	(2.820)	0	0	0
2015/04/23	GOVI	07/05/2015	450.01	Call	GOVI	372,550.0000	37.2550	362,040.0000	36.2040	(2.821)	0	0	0
2015/04/23	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	06/08/2015			GOVI	494.9020	494.9020	493.8280	493.8280	(0.217)	0.0000	0.0000	29
2015/04/23	GOVI	06/08/2015	499.99	Put	GOVI	50,880.0000	5.0880	61,620.0000	6.1620	21.108	0	0	0
2015/04/23	GOVI	06/08/2015	500.01	Put	GOVI	51,080.0000	5.1080	61,820.0000	6.1820	21.026	0	0	0
2015/04/23	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	06/08/2015	500.00	Put	GOVI	50,980.0000	5.0980	61,720.0000	6.1720	21.067	0	0	0
2015/04/23	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	05/11/2015			GOVI	503.1120	503.1120	502.0230	502.0230	(0.216)	0.0000	0.0000	0
2015/04/23	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	05/11/2015	529.99	Put	GOVI	268,780.0000	26.8780	279,670.0000	27.9670	4.052	0	0	0
2015/04/23	GOVI	05/11/2015	530.01	Put	GOVI	268,980.0000	26.8980	279,870.0000	27.9870	4.049	0	0	0
2015/04/23	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	05/11/2015	530.00	Put	GOVI	268,880.0000	26.8880	279,770.0000	27.9770	4.050	0	0	0
2015/04/23	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	04/02/2016			GOVI	511.8900	511.8900	510.7580	510.7580	(0.221)	0.0000	0.0000	0
2015/04/23	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	12,320.0000	1.2320	100.000	0	0	0
2015/04/23	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	12,520.0000	1.2520	100.000	0	0	0
2015/04/23	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	12,420.0000	1.2420	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/23	IGOV	07/05/2015			Index Future	229.8560	229.8560	229.7850	229.7850	(0.031)	0.0000	0.0000	932
2015/04/23	IGOV	06/08/2015			Index Future	233.4770	233.4770	233.4020	233.4020	(0.032)	0.0000	0.0000	687
2015/04/23	IGOV	05/11/2015			Index Future	237.3690	237.3690	237.2950	237.2950	(0.031)	0.0000	0.0000	0
2015/04/23	IGOV	04/02/2016			Index Future	241.5300	241.5300	241.4420	241.4420	(0.036)	0.0000	0.0000	0
2015/04/23	ILBI	07/05/2015			Index Future	622.1340	622.1340	621.9400	621.9400	(0.031)	0.0000	0.0000	0
2015/04/23	ILBI	06/08/2015			Index Future	632.1860	632.1860	631.9860	631.9860	(0.032)	0.0000	0.0000	159
2015/04/23	ILBI	05/11/2015			Index Future	642.6800	642.6800	642.4710	642.4710	(0.033)	0.0000	0.0000	0
2015/04/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/23	JBAF	20/05/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2015/04/23	JBAF	17/06/2015			Jibar Tradeable Future	6.2100	93.7900	6.2700	93.7300	0.966	0.0000	0.0000	5,000
2015/04/23	JBAF	15/07/2015			Jibar Tradeable Future	6.2400	93.7600	6.3000	93.7000	0.962	0.0000	0.0000	0
2015/04/23	JBAF	19/08/2015			Jibar Tradeable Future	6.3500	93.6500	6.4400	93.5600	1.417	0.0000	0.0000	0
2015/04/23	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.4900	93.5100	1.406	0.0000	0.0000	0
2015/04/23	JBAF	21/10/2015			Jibar Tradeable Future	6.5300	93.4700	6.6100	93.3900	1.225	0.0000	0.0000	0
2015/04/23	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.7900	93.2100	1.495	0.0000	0.0000	0
2015/04/23	JBAF	16/03/2016			Jibar Tradeable Future	6.8900	93.1100	7.0200	92.9800	1.887	0.0000	0.0000	0
2015/04/23	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.2600	92.7400	2.254	0.0000	0.0000	0
2015/04/23	JBAF	21/09/2016			Jibar Tradeable Future	7.2700	92.7300	7.4400	92.5600	2.338	0.0000	0.0000	0
2015/04/23	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.5700	92.4300	2.159	0.0000	0.0000	0
2015/04/23	JBAF	15/03/2017			Jibar Tradeable Future	7.5300	92.4700	7.6900	92.3100	2.125	0.0000	0.0000	0
2015/04/23	R023	07/05/2015	8.14	Call	Bond Future	1,916.1100	1.9161	1,680.1700	1.6802	(12.313)	0	0	0
2015/04/23	R023	07/05/2015	8.15	Put	Bond Future	66.6000	0.0666	84.8400	0.0848	27.387	0	0	0
2015/04/23	R023	07/05/2015			Bond Future	7.8154	101.1427	7.8600	100.8871	0.570	0.0000	0.0000	13,264
2015/04/23	R023	07/05/2015	8.15	Call	Bond Future	1,966.7200	1.9667	1,729.3400	1.7293	(12.070)	0	0	0
2015/04/23	R023	07/05/2015	8.16	Call	Bond Future	2,017.6600	2.0177	1,778.9300	1.7789	(11.832)	0	0	0
2015/04/23	R023	07/05/2015	8.14	Put	Bond Future	72.1100	0.0721	91.7900	0.0918	27.292	0	0	0
2015/04/23	R023	07/05/2015	8.16	Put	Bond Future	61.4500	0.0614	78.3400	0.0783	27.486	0	0	0
2015/04/23	R023	06/08/2015	9.07	Put	Bond Future	78.5300	0.0785	89.6200	0.0896	14.122	0	0	911
2015/04/23	R023	06/08/2015	8.24	Call	Bond Future	2,728.0700	2.7281	2,540.8100	2.5408	(6.864)	0	0	0
2015/04/23	R023	06/08/2015			Bond Future	7.8789	102.7448	7.9256	102.4840	0.593	0.0000	0.0000	0
2015/04/23	R023	06/08/2015	9.07	Call	Bond Future	6,461.7300	6.4617	6,212.0200	6.2120	(3.864)	0	0	0
2015/04/23	R023	06/08/2015	8.26	Put	Bond Future	704.5500	0.7045	775.6200	0.7756	10.087	0	0	0
2015/04/23	R023	06/08/2015	8.25	Put	Bond Future	720.1700	0.7202	792.4700	0.7925	10.039	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
2015/04/23	R023	06/08/2015	8.24	Put	Bond Future	736.0700	0.7361	809.6100	0.8096	9.991	0	0	0
2015/04/23	R023	06/08/2015	8.25	Call	Bond Future	2,766.6200	2.7666	2,578.1200	2.5781	(6.813)	0	0	0
2015/04/23	R023	06/08/2015	8.26	Call	Bond Future	2,805.4000	2.8054	2,615.6700	2.6157	(6.763)	0	0	0
2015/04/23	R023	05/11/2015			Bond Future	7.9300	7.9300	7.9808	100.2428	0.641	0.0000	0.0000	0
2015/04/23	R023	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R023	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R023	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	49.6300	0.0496	100.000	0	0	0
2015/04/23	R023	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R023	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	103.7200	0.1037	100.000	0	0	0
2015/04/23	R023	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	157.7800	0.1578	100.000	0	0	0
2015/04/23	R023	04/02/2016	8.01	Put	Bond Future	0.0000	0.0000	92.5500	0.0926	100.000	0	0	0
2015/04/23	R023	04/02/2016			Bond Future	7.9800	7.9800	8.0276	101.9880	0.596	0.0000	0.0000	0
2015/04/23	R023	04/02/2016	8.00	Put	Bond Future	0.0000	0.0000	145.2100	0.1452	100.000	0	0	0
2015/04/23	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R023	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R023	04/02/2016	7.99	Put	Bond Future	0.0000	0.0000	197.9100	0.1979	100.000	0	0	0
2015/04/23	R186	07/05/2015	7.40	Call	Bond Future	4.5400	0.0045	1.7400	0.0017	(61.674)	0	0	0
2015/04/23	R186	07/05/2015	8.10	Put	Bond Future	618.4600	0.6185	766.4200	0.7664	23.924	0	0	4,229
2015/04/23	R186	07/05/2015			Bond Future	8.0303	122.5040	8.0798	122.0899	0.617	8.0960	8.0960	40,058
2015/04/23	R186	07/05/2015	7.50	Put	Bond Future	4,575.9000	4.5759	4,981.7200	4.9817	8.869	0	0	4,229
2015/04/23	R186	07/05/2015	8.25	Call	Bond Future	2,078.0100	2.0780	1,735.0600	1.7351	(16.504)	0	0	0
2015/04/23	R186	07/05/2015	7.30	Call	Bond Future	1.1900	0.0012	0.3900	0.0004	(67.227)	0	0	0
2015/04/23	R186	07/05/2015	7.80	Put	Bond Future	2,176.0000	2.1760	2,505.7400	2.5057	15.153	0	0	300
2015/04/23	R186	07/05/2015	7.45	Put	Bond Future	5,011.7200	5.0117	5,420.9100	5.4209	8.165	0	0	4,229
2015/04/23	R186	07/05/2015	8.00	Put	Bond Future	1,008.7500	1.0088	1,220.5700	1.2206	20.998	0	0	4,229
2015/04/23	R186	07/05/2015	8.24	Put	Bond Future	273.1300	0.2731	348.4100	0.3484	27.562	0	0	0
2015/04/23	R186	07/05/2015	8.05	Put	Bond Future	797.3800	0.7974	976.6200	0.9766	22.479	0	0	4,229
2015/04/23	R186	07/05/2015	8.26	Put	Bond Future	239.8900	0.2399	307.0800	0.3071	28.009	0	0	0
2015/04/23	R186	07/05/2015	7.40	Put	Bond Future	5,452.3600	5.4524	5,863.6800	5.8637	7.544	0	0	4,229
2015/04/23	R186	07/05/2015	7.50	Call	Bond Future	14.8800	0.0149	6.5800	0.0066	(55.780)	0	0	0
2015/04/23	R186	07/05/2015	8.25	Put	Bond Future	256.1100	0.2561	327.2800	0.3273	27.789	0	0	0
2015/04/23	R186	07/05/2015	8.10	Call	Bond Future	1,200.6600	1.2007	934.5000	0.9345	(22.168)	0	0	0
2015/04/23	R186	07/05/2015	8.26	Call	Bond Future	2,143.8000	2.1438	1,796.8700	1.7969	(16.183)	0	0	0
2015/04/23	R186	07/05/2015	7.30	Put	Bond Future	6,344.5200	6.3445	6,757.8400	6.7578	6.515	0	0	0
2015/04/23	R186	07/05/2015	7.45	Call	Bond Future	8.3800	0.0084	3.4500	0.0035	(58.831)	0	0	0
2015/04/23	R186	07/05/2015	7.80	Call	Bond Future	224.0800	0.2241	139.7000	0.1397	(37.656)	0	0	0
2015/04/23	R186	07/05/2015	8.00	Call	Bond Future	754.4200	0.7544	552.1200	0.5521	(26.815)	0	0	0
2015/04/23	R186	07/05/2015	8.24	Call	Bond Future	2,012.9400	2.0129	1,674.1000	1.6741	(16.833)	0	0	0
2015/04/23	R186	07/05/2015	8.05	Call	Bond Future	962.3300	0.9623	727.4500	0.7275	(24.407)	0	0	0
2015/04/23	R186	06/08/2015	8.90	Put	Bond Future	411.5100	0.4115	464.1900	0.4642	12.802	0	0	5,350
2015/04/23	R186	06/08/2015	8.00	Put	Bond Future	2,700.4300	2.7004	2,924.7600	2.9248	8.307	0	0	0
2015/04/23	R186	06/08/2015			Bond Future	8.0913	119.1475	8.1428	118.7254	0.637	0.0000	0.0000	2,110
2015/04/23	R186	06/08/2015	8.00	Call	Bond Future	1,948.0500	1.9481	1,750.3200	1.7503	(10.150)	0	0	0
2015/04/23	R186	06/08/2015	8.01	Call	Bond Future	1,985.8500	1.9859	1,785.6900	1.7857	(10.079)	0	0	0
2015/04/23	R186	06/08/2015	7.99	Call	Bond Future	1,910.9400	1.9109	1,715.6300	1.7156	(10.221)	0	0	0
2015/04/23	R186	06/08/2015	7.75	Call	Bond Future	1,152.8100	1.1528	1,014.3000	1.0143	(12.015)	0	0	1,000

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
2015/04/23	R186	06/08/2015	8.90	Call	Bond Future	6,799.5000	6.7995	6,430.1200	6.4301	(5.432)	0	0	0
2015/04/23	R186	06/08/2015	7.99	Put	Bond Future	2,746.1300	2.7461	2,972.8800	2.9729	8.257	0	0	0
2015/04/23	R186	06/08/2015	7.75	Put	Bond Future	3,999.4600	3.9995	4,283.0100	4.2830	7.090	0	0	0
2015/04/23	R186	06/08/2015	8.01	Put	Bond Future	2,655.4900	2.6555	2,877.3900	2.8774	8.356	0	0	0
2015/04/23	R186	05/11/2015	8.24	Call	Bond Future	3,539.5600	3.5396	3,299.0400	3.2990	(6.795)	0	0	0
2015/04/23	R186	05/11/2015	8.25	Put	Bond Future	2,700.4500	2.7005	2,886.6800	2.8867	6.896	0	0	0
2015/04/23	R186	05/11/2015			Bond Future	8.1397	121.1044	8.1930	120.6759	0.656	0.0000	0.0000	0
2015/04/23	R186	05/11/2015	9.00	Put	Bond Future	890.3100	0.8903	969.6400	0.9696	8.910	0	0	2,600
2015/04/23	R186	05/11/2015	8.24	Put	Bond Future	2,736.1300	2.7361	2,924.0800	2.9241	6.869	0	0	0
2015/04/23	R186	05/11/2015	8.26	Put	Bond Future	2,664.7800	2.6648	2,849.2800	2.8493	6.924	0	0	0
2015/04/23	R186	05/11/2015	9.00	Call	Bond Future	7,540.6500	7.5407	7,191.5100	7.1915	(4.630)	0	0	0
2015/04/23	R186	05/11/2015	8.25	Call	Bond Future	3,583.5300	3.5835	3,341.2900	3.3413	(6.760)	0	0	0
2015/04/23	R186	05/11/2015	8.26	Call	Bond Future	3,627.4400	3.6274	3,383.4700	3.3835	(6.726)	0	0	0
2015/04/23	R186	04/02/2016	7.50	Call	Bond Future	1,560.1100	1.5601	1,431.7500	1.4318	(8.228)	0	0	0
2015/04/23	R186	04/02/2016			Bond Future	8.1782	117.9184	8.2342	117.4776	0.685	0.0000	0.0000	5,512
2015/04/23	R186	04/02/2016	7.51	Call	Bond Future	1,583.6800	1.5837	1,453.9200	1.4539	(8.194)	0	0	0
2015/04/23	R186	04/02/2016	7.50	Put	Bond Future	7,081.1100	7.0811	7,393.5500	7.3936	4.412	0	0	0
2015/04/23	R186	04/02/2016	7.49	Call	Bond Future	1,536.7800	1.5368	1,409.8100	1.4098	(8.262)	0	0	0
2015/04/23	R186	04/02/2016	7.49	Put	Bond Future	7,141.8000	7.1418	7,455.6300	7.4556	4.394	0	0	0
2015/04/23	R186	04/02/2016	7.51	Put	Bond Future	7,020.7400	7.0207	7,331.7800	7.3318	4.430	0	0	0
2015/04/23	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R197	07/05/2015			Bond Future	291.6709	291.6709	291.6161	291.6161	(0.019)	0.0000	0.0000	1,046
2015/04/23	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R197	07/05/2015	293.99	Put	Bond Future	2,319.0600	2.3191	2,373.9300	2.3739	2.366	0	0	0
2015/04/23	R197	07/05/2015	294.01	Put	Bond Future	2,339.0600	2.3391	2,393.9300	2.3939	2.346	0	0	0
2015/04/23	R197	07/05/2015	294.00	Put	Bond Future	2,329.0600	2.3291	2,383.9300	2.3839	2.356	0	0	0
2015/04/23	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R197	06/08/2015	288.00	Call	Bond Future	2,267.0000	2.2670	2,207.6200	2.2076	(2.619)	0	0	0
2015/04/23	R197	06/08/2015			Bond Future	290.2670	290.2670	290.2076	290.2076	(0.020)	0.0000	0.0000	0
2015/04/23	R197	06/08/2015	288.01	Call	Bond Future	2,257.0000	2.2570	2,197.6200	2.1976	(2.631)	0	0	0
2015/04/23	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R197	06/08/2015	287.99	Call	Bond Future	2,277.0000	2.2770	2,217.6200	2.2176	(2.608)	0	0	0
2015/04/23	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R197	05/11/2015			Bond Future	295.0500	295.0500	294.9973	294.9973	(0.018)	0.0000	0.0000	0
2015/04/23	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	7.3100	0.0073	100.000	0	0	0
2015/04/23	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	12.6900	0.0127	100.000	0	0	0
2015/04/23	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	2.6900	0.0027	100.000	0	0	0
2015/04/23	R202	07/05/2015			Bond Future	241.7445	241.7445	241.6997	241.6997	(0.019)	0.0000	0.0000	51,422
2015/04/23	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R202	07/05/2015	238.51	Call	Bond Future	3,234.5200	3.2345	3,189.6800	3.1897	(1.386)	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
2015/04/23	R202	07/05/2015	238.49	Call	Bond Future	3,254.5200	3.2545	3,209.6800	3.2097	(1.378)	0	0	0
2015/04/23	R202	07/05/2015	238.50	Call	Bond Future	3,244.5200	3.2445	3,199.6800	3.1997	(1.382)	0	0	0
2015/04/23	R202	06/08/2015			Bond Future	242.3812	242.3812	242.3330	242.3330	(0.020)	0.0000	0.0000	2,040
2015/04/23	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R202	06/08/2015	240.01	Call	Bond Future	2,371.1500	2.3712	2,322.9800	2.3230	(2.032)	0	0	0
2015/04/23	R202	06/08/2015	239.99	Call	Bond Future	2,391.1500	2.3912	2,342.9800	2.3430	(2.015)	0	0	0
2015/04/23	R202	06/08/2015	240.00	Call	Bond Future	2,381.1500	2.3812	2,332.9800	2.3330	(2.023)	0	0	0
2015/04/23	R202	05/11/2015			Bond Future	246.3800	246.3800	246.3321	246.3321	(0.019)	0.0000	0.0000	0
2015/04/23	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	342.1100	0.3421	100.000	0	0	0
2015/04/23	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	332.1100	0.3321	100.000	0	0	0
2015/04/23	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	322.1100	0.3221	100.000	0	0	0
2015/04/23	R203	07/05/2015	7.84	Put	Bond Future	0.2700	0.0003	0.2000	0.0002	(25.926)	0	0	5,000
2015/04/23	R203	07/05/2015			Bond Future	7.1110	103.7031	7.1200	103.6836	0.127	0.0000	0.0000	7,691
2015/04/23	R203	07/05/2015	7.24	Put	Bond Future	95.4200	0.0954	95.1700	0.0952	(0.262)	0	0	0
2015/04/23	R203	07/05/2015	7.26	Put	Bond Future	83.5400	0.0835	83.0200	0.0830	(0.622)	0	0	0
2015/04/23	R203	07/05/2015	7.25	Put	Bond Future	89.3000	0.0893	88.9000	0.0889	(0.448)	0	0	0
2015/04/23	R203	07/05/2015	7.25	Call	Bond Future	388.7100	0.3887	368.8000	0.3688	(5.122)	0	0	0
2015/04/23	R203	07/05/2015	7.84	Call	Bond Future	1,558.1300	1.5581	1,538.5500	1.5385	(1.257)	0	0	0
2015/04/23	R203	07/05/2015	7.24	Call	Bond Future	373.3300	0.3733	353.5700	0.3536	(5.293)	0	0	0
2015/04/23	R203	07/05/2015	7.26	Call	Bond Future	404.4400	0.4044	384.4100	0.3844	(4.953)	0	0	0
2015/04/23	R203	06/08/2015	7.84	Call	Bond Future	1,349.1700	1.3492	1,330.3300	1.3303	(1.396)	0	0	0
2015/04/23	R203	06/08/2015	6.74	Call	Bond Future	175.3400	0.1753	168.5800	0.1686	(3.855)	0	0	0
2015/04/23	R203	06/08/2015	6.75	Put	Bond Future	1,068.8700	1.0689	1,082.9500	1.0830	1.317	0	0	0
2015/04/23	R203	06/08/2015			Bond Future	7.2063	105.3457	7.2172	105.3247	0.150	0.0000	0.0000	252
2015/04/23	R203	06/08/2015	6.75	Call	Bond Future	180.1600	0.1802	173.2700	0.1733	(3.824)	0	0	0
2015/04/23	R203	06/08/2015	6.76	Call	Bond Future	185.0700	0.1851	178.0600	0.1781	(3.788)	0	0	0
2015/04/23	R203	06/08/2015	7.84	Put	Bond Future	131.5300	0.1315	133.6600	0.1337	1.619	0	0	5,000
2015/04/23	R203	06/08/2015	6.74	Put	Bond Future	1,083.6400	1.0836	1,097.8500	1.0978	1.311	0	0	0
2015/04/23	R203	06/08/2015	6.76	Put	Bond Future	1,054.2000	1.0542	1,068.1600	1.0682	1.324	0	0	0
2015/04/23	R203	05/11/2015	6.00	Put	Bond Future	2,261.5400	2.2615	2,280.6800	2.2807	0.846	0	0	0
2015/04/23	R203	05/11/2015	5.99	Call	Bond Future	35.7100	0.0357	34.0900	0.0341	(4.537)	0	0	0
2015/04/23	R203	05/11/2015			Bond Future	7.2757	102.9088	7.2878	102.8880	0.166	0.0000	0.0000	0
2015/04/23	R203	05/11/2015	6.00	Call	Bond Future	36.7400	0.0367	35.0800	0.0351	(4.518)	0	0	0
2015/04/23	R203	05/11/2015	6.01	Call	Bond Future	37.7900	0.0378	36.0900	0.0361	(4.499)	0	0	0
2015/04/23	R203	05/11/2015	5.99	Put	Bond Future	2,278.2000	2.2782	2,297.3800	2.2974	0.842	0	0	0
2015/04/23	R203	05/11/2015	6.01	Put	Bond Future	2,244.9000	2.2449	2,264.0000	2.2640	0.851	0	0	0
2015/04/23	R203	04/02/2016	7.25	Put	Bond Future	0.0000	0.0000	122.7400	0.1227	100.000	0	0	0
2015/04/23	R203	04/02/2016	7.26	Put	Bond Future	0.0000	0.0000	107.7600	0.1078	100.000	0	0	0
2015/04/23	R203	04/02/2016			Bond Future	7.3100	7.3100	7.3320	104.6796	0.301	0.0000	0.0000	0
2015/04/23	R203	04/02/2016	7.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R203	04/02/2016	7.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/23	R203	04/02/2016	7.24	Put	Bond Future	0.0000	0.0000	137.7300	0.1377	100.000	0	0	0
2015/04/23	R204	07/05/2015	7.51	Put	Bond Future	111.1600	0.1112	110.4400	0.1104	(0.648)	0	0	0
2015/04/23	R204	07/05/2015			Bond Future	7.3550	105.1211	7.3641	105.0925	0.123	0.0000	0.0000	12,510
2015/04/23	R204	07/05/2015	7.50	Put	Bond Future	119.2200	0.1192	118.6900	0.1187	(0.445)	0	0	0
2015/04/23	R204	07/05/2015	7.49	Call	Bond Future	553.1600	0.5532	524.2000	0.5242	(5.235)	0	0	0
2015/04/23	R204	07/05/2015	7.50	Call	Bond Future	576.1000	0.5761	546.9400	0.5469	(5.062)	0	0	0
2015/04/23	R204	07/05/2015	7.51	Call	Bond Future	599.4600	0.5995	570.1100	0.5701	(4.896)	0	0	0
2015/04/23	R204	07/05/2015	7.49	Put	Bond Future	127.7200	0.1277	127.3900	0.1274	(0.258)	0	0	0
2015/04/23	R204	06/08/2015	7.74	Call	Bond Future	1,281.5000	1.2815	1,257.7900	1.2578	(1.850)	0	0	0
2015/04/23	R204	06/08/2015	7.75	Put	Bond Future	399.2900	0.3993	405.6500	0.4056	1.593	0	0	0
2015/04/23	R204	06/08/2015			Bond Future	7.4429	102.7504	7.4532	102.7202	0.137	0.0000	0.0000	321
2015/04/23	R204	06/08/2015	8.41	Call	Bond Future	2,878.8300	2.8788	2,849.5800	2.8496	(1.016)	0	0	0
2015/04/23	R204	06/08/2015	7.74	Put	Bond Future	408.4100	0.4084	414.9200	0.4149	1.594	0	0	0
2015/04/23	R204	06/08/2015	7.76	Put	Bond Future	390.3200	0.3903	396.5500	0.3966	1.596	0	0	0
2015/04/23	R204	06/08/2015	8.41	Put	Bond Future	70.2000	0.0702	71.1700	0.0712	1.382	0	0	699
2015/04/23	R204	06/08/2015	7.75	Call	Bond Future	1,301.6100	1.3016	1,277.7500	1.2778	(1.833)	0	0	0
2015/04/23	R204	06/08/2015	7.76	Call	Bond Future	1,321.8600	1.3219	1,297.8700	1.2979	(1.815)	0	0	0
2015/04/23	R204	05/11/2015			Bond Future	7.5067	104.4378	7.5176	104.4076	0.146	0.0000	0.0000	0
2015/04/23	R204	05/11/2015	6.25	Call	Bond Future	78.3300	0.0783	75.2900	0.0753	(3.881)	0	0	0
2015/04/23	R204	05/11/2015	6.24	Put	Bond Future	3,640.7600	3.6408	3,667.9600	3.6680	0.747	0	0	0
2015/04/23	R204	05/11/2015	6.26	Put	Bond Future	3,587.3600	3.5874	3,614.4300	3.6144	0.755	0	0	0
2015/04/23	R204	05/11/2015	6.25	Put	Bond Future	3,614.0300	3.6140	3,641.1700	3.6412	0.751	0	0	0
2015/04/23	R204	05/11/2015	6.26	Call	Bond Future	80.4000	0.0804	77.2900	0.0773	(3.868)	0	0	0
2015/04/23	R204	05/11/2015	6.24	Call	Bond Future	76.3200	0.0763	73.3400	0.0733	(3.905)	0	0	0
2015/04/23	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R204	04/02/2016			Bond Future	7.5500	7.5500	7.5618	102.1876	0.157	0.0000	0.0000	0
2015/04/23	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R204	04/02/2016	7.49	Put	Bond Future	0.0000	0.0000	183.4900	0.1835	100.000	0	0	0
2015/04/23	R204	04/02/2016	7.51	Put	Bond Future	0.0000	0.0000	132.3700	0.1324	100.000	0	0	0
2015/04/23	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R204	04/02/2016	7.50	Put	Bond Future	0.0000	0.0000	157.9300	0.1579	100.000	0	0	0
2015/04/23	R207	07/05/2015			Bond Future	7.5088	101.3229	7.5432	101.1904	0.457	0.0000	0.0000	40,822
2015/04/23	R207	07/05/2015	8.25	Call	Bond Future	2,813.1000	2.8131	2,680.6100	2.6806	(4.710)	0	0	0
2015/04/23	R207	07/05/2015	7.73	Call	Bond Future	943.3600	0.9434	828.0700	0.8281	(12.221)	0	0	66
2015/04/23	R207	07/05/2015	8.24	Put	Bond Future	0.5700	0.0006	0.6300	0.0006	10.526	0	0	0
2015/04/23	R207	07/05/2015	7.73	Put	Bond Future	93.6300	0.0936	110.8800	0.1109	18.424	0	0	0
2015/04/23	R207	07/05/2015	8.26	Put	Bond Future	0.4400	0.0004	0.4800	0.0005	9.091	0	0	0
2015/04/23	R207	07/05/2015	8.25	Put	Bond Future	0.5000	0.0005	0.5500	0.0006	10.000	0	0	0
2015/04/23	R207	07/05/2015	8.26	Call	Bond Future	2,850.3200	2.8503	2,717.8200	2.7178	(4.649)	0	0	0
2015/04/23	R207	07/05/2015	8.24	Call	Bond Future	2,775.8800	2.7759	2,643.4000	2.6434	(4.773)	0	0	0
2015/04/23	R207	06/08/2015	7.76	Call	Bond Future	1,317.5200	1.3175	1,232.3100	1.2323	(6.467)	0	0	0
2015/04/23	R207	06/08/2015			Bond Future	7.5900	99.2854	7.6270	99.1496	0.487	0.0000	0.0000	121
2015/04/23	R207	06/08/2015	7.74	Call	Bond Future	1,273.4800	1.2735	1,189.8100	1.1898	(6.570)	0	0	0
2015/04/23	R207	06/08/2015	7.75	Call	Bond Future	1,295.3000	1.2953	1,210.8600	1.2109	(6.519)	0	0	0
2015/04/23	R207	06/08/2015	7.46	Call	Bond Future	744.4800	0.7445	683.6900	0.6837	(8.165)	0	0	70
2015/04/23	R207	06/08/2015	7.74	Put	Bond Future	724.4600	0.7245	776.5400	0.7765	7.189	0	0	0

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2015/04/23	R207	06/08/2015	7.76	Put	Bond Future	695.5900		0.6956	746.1300	0.7461	7.266	0	0	0
2015/04/23	R207	06/08/2015	7.46	Put	Bond Future	1,223.1100		1.2231	1,298.0700	1.2981	6.129	0	0	0
2015/04/23	R207	06/08/2015	7.75	Put	Bond Future	709.8100		0.7098	761.1200	0.7611	7.229	0	0	0
2015/04/23	R207	05/11/2015	7.76	Call	Bond Future	1,505.3800		1.5054	1,426.9100	1.4269	(5.213)	0	0	0
2015/04/23	R207	05/11/2015			Bond Future	7.6456		100.9162	7.6850	100.7787	0.515	0.0000	0.0000	0
2015/04/23	R207	05/11/2015	7.74	Call	Bond Future	1,466.4900		1.4665	1,389.1900	1.3892	(5.271)	0	0	0
2015/04/23	R207	05/11/2015	7.75	Call	Bond Future	1,486.0100		1.4860	1,408.1300	1.4081	(5.241)	0	0	0
2015/04/23	R207	05/11/2015	7.43	Call	Bond Future	935.4600		0.9355	876.7300	0.8767	(6.278)	0	0	53
2015/04/23	R207	05/11/2015	7.74	Put	Bond Future	1,137.5600		1.1376	1,197.7500	1.1978	5.291	0	0	0
2015/04/23	R207	05/11/2015	7.76	Put	Bond Future	1,106.9100		1.1069	1,165.9300	1.1659	5.332	0	0	0
2015/04/23	R207	05/11/2015	7.43	Put	Bond Future	1,692.1100		1.6921	1,770.8700	1.7709	4.655	0	0	0
2015/04/23	R207	05/11/2015	7.75	Put	Bond Future	1,122.3000		1.1223	1,181.9100	1.1819	5.311	0	0	0
2015/04/23	R207	04/02/2016	7.49	Put	Bond Future	1,829.5800		1.8296	1,909.1500	1.9091	4.349	0	0	0
2015/04/23	R207	04/02/2016	7.27	Put	Bond Future	2,268.4600		2.2685	2,359.3200	2.3593	4.005	0	0	0
2015/04/23	R207	04/02/2016			Bond Future	7.6858		99.0350	7.7294	98.8910	0.567	0.0000	0.0000	0
2015/04/23	R207	04/02/2016	7.51	Put	Bond Future	1,792.7300		1.7927	1,871.2600	1.8713	4.380	0	0	0
2015/04/23	R207	04/02/2016	7.27	Call	Bond Future	880.4900		0.8805	827.3100	0.8273	(6.040)	0	0	43
2015/04/23	R207	04/02/2016	7.50	Call	Bond Future	1,193.7800		1.1938	1,128.7900	1.1288	(5.444)	0	0	0
2015/04/23	R207	04/02/2016	7.51	Call	Bond Future	1,208.7600		1.2088	1,143.2500	1.1433	(5.420)	0	0	0
2015/04/23	R207	04/02/2016	7.49	Call	Bond Future	1,178.9100		1.1789	1,114.4400	1.1144	(5.469)	0	0	0
2015/04/23	R207	04/02/2016	7.50	Put	Bond Future	1,811.0900		1.8111	1,890.1400	1.8901	4.365	0	0	0
2015/04/23	R208	07/05/2015	8.01	Call	Bond Future	1,825.6400		1.8256	1,652.4000	1.6524	(9.489)	0	0	0
2015/04/23	R208	07/05/2015			Bond Future	7.6113		96.7380	7.6508	96.5581	0.519	0.0000	0.0000	56,539
2015/04/23	R208	07/05/2015	7.99	Call	Bond Future	1,741.9500		1.7419	1,569.9800	1.5700	(9.872)	0	0	0
2015/04/23	R208	07/05/2015	8.00	Call	Bond Future	1,783.7100		1.7837	1,611.0800	1.6111	(9.678)	0	0	0
2015/04/23	R208	07/05/2015	7.99	Put	Bond Future	34.0800		0.0341	41.9600	0.0420	23.122	0	0	0
2015/04/23	R208	07/05/2015	8.00	Put	Bond Future	31.2400		0.0312	38.4600	0.0385	23.111	0	0	0
2015/04/23	R208	07/05/2015	8.01	Put	Bond Future	28.6000		0.0286	35.2100	0.0352	23.112	0	0	0
2015/04/23	R208	06/08/2015			Bond Future	7.6798		98.2702	7.7217	98.0865	0.546	0.0000	0.0000	0
2015/04/23	R208	06/08/2015	8.00	Call	Bond Future	2,000.4100		2.0004	1,871.0300	1.8710	(6.468)	0	0	0
2015/04/23	R208	06/08/2015	8.85	Call	Bond Future	5,036.5000		5.0365	4,860.4700	4.8605	(3.495)	0	0	0
2015/04/23	R208	06/08/2015	8.01	Call	Bond Future	2,030.2500		2.0303	1,899.9400	1.8999	(6.418)	0	0	0
2015/04/23	R208	06/08/2015	7.99	Call	Bond Future	1,970.7700		1.9708	1,842.3200	1.8423	(6.518)	0	0	0
2015/04/23	R208	06/08/2015	8.01	Put	Bond Future	593.8600		0.5939	647.3400	0.6473	9.005	0	0	0
2015/04/23	R208	06/08/2015	8.00	Put	Bond Future	607.1300		0.6071	661.5400	0.6615	8.962	0	0	0
2015/04/23	R208	06/08/2015	8.85	Put	Bond Future	62.1000		0.0621	69.8600	0.0699	12.496	0	0	198
2015/04/23	R208	06/08/2015	7.99	Put	Bond Future	620.6400		0.6206	675.9800	0.6760	8.917	0	0	0
2015/04/23	R208	05/11/2015			Bond Future	7.7320		96.4837	7.7762	96.2974	0.571	0.0000	0.0000	0
2015/04/23	R208	05/11/2015	8.48	Call	Bond Future	3,595.4400		3.5954	3,446.7500	3.4468	(4.136)	0	0	0
2015/04/23	R208	05/11/2015	7.74	Put	Bond Future	1,529.1000		1.5291	1,617.9900	1.6180	5.813	0	0	0
2015/04/23	R208	05/11/2015	7.75	Call	Bond Future	1,584.3700		1.5844	1,486.1100	1.4861	(6.202)	0	0	0
2015/04/23	R208	05/11/2015	7.76	Call	Bond Future	1,606.4100		1.6064	1,507.3400	1.5073	(6.167)	0	0	0
2015/04/23	R208	05/11/2015	8.48	Put	Bond Future	495.8500		0.4959	533.5000	0.5335	7.593	0	0	2,200
2015/04/23	R208	05/11/2015	7.74	Call	Bond Future	1,562.7900		1.5628	1,465.3400	1.4653	(6.236)	0	0	0
2015/04/23	R208	05/11/2015	7.76	Put	Bond Future	1,488.2600		1.4883	1,575.5300	1.5755	5.864	0	0	0
2015/04/23	R208	05/11/2015	7.75	Put	Bond Future	1,508.4400		1.5084	1,596.5200	1.5965	5.839	0	0	0
2015/04/23	R208	04/02/2016			Bond Future	7.7700		7.7700	7.8174	97.9742	0.609	0.0000	0.0000	0

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2015/04/23	R208	04/02/2016	7.74	Put	Bond Future	0.0000	0.0000	314.2500	0.3143	100.000	0	0	0
2015/04/23	R208	04/02/2016	7.76	Put	Bond Future	0.0000	0.0000	232.8800	0.2329	100.000	0	0	0
2015/04/23	R208	04/02/2016	7.75	Put	Bond Future	0.0000	0.0000	273.5500	0.2736	100.000	0	0	0
2015/04/23	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R209	07/05/2015			Bond Future	8.5938	78.1372	8.6233	77.9034	0.343	0.0000	0.0000	24,712
2015/04/23	R209	07/05/2015	8.99	Put	Bond Future	90.4000	0.0904	98.7700	0.0988	9.259	0	0	0
2015/04/23	R209	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R209	07/05/2015	8.30	Put	Bond Future	2,552.7500	2.5528	2,740.3100	2.7403	7.347	0	0	700
2015/04/23	R209	07/05/2015	9.01	Put	Bond Future	78.2500	0.0783	85.2900	0.0853	8.997	0	0	0
2015/04/23	R209	07/05/2015	8.99	Call	Bond Future	3,143.8200	3.1438	2,918.3900	2.9184	(7.171)	0	0	0
2015/04/23	R209	07/05/2015	9.00	Put	Bond Future	84.1200	0.0841	91.8100	0.0918	9.142	0	0	0
2015/04/23	R209	07/05/2015	9.00	Call	Bond Future	3,212.2100	3.2122	2,986.1000	2.9861	(7.039)	0	0	0
2015/04/23	R209	07/05/2015	7.30	Put	Bond Future	11,404.2000	11.4042	11,638.0000	11.6380	2.050	0	0	0
2015/04/23	R209	07/05/2015	8.30	Call	Bond Future	163.7200	0.1637	117.4800	0.1175	(28.243)	0	0	0
2015/04/23	R209	07/05/2015	9.01	Call	Bond Future	3,280.9000	3.2809	3,054.1400	3.0541	(6.912)	0	0	0
2015/04/23	R209	06/08/2015	8.99	Put	Bond Future	1,259.9100	1.2599	1,326.4100	1.3264	5.278	0	0	0
2015/04/23	R209	06/08/2015			Bond Future	8.6486	79.3748	8.6790	79.1364	0.352	0.0000	0.0000	400
2015/04/23	R209	06/08/2015	9.01	Put	Bond Future	1,211.8700	1.2119	1,276.3200	1.2763	5.318	0	0	0
2015/04/23	R209	06/08/2015	9.90	Call	Bond Future	9,105.8800	9.1059	8,878.2100	8.8782	(2.500)	0	0	0
2015/04/23	R209	06/08/2015	9.00	Call	Bond Future	3,923.0700	3.9231	3,750.1700	3.7502	(4.407)	0	0	0
2015/04/23	R209	06/08/2015	9.01	Call	Bond Future	3,973.6200	3.9736	3,799.7000	3.7997	(4.377)	0	0	0
2015/04/23	R209	06/08/2015	9.00	Put	Bond Future	1,235.7000	1.2357	1,301.1700	1.3012	5.298	0	0	0
2015/04/23	R209	06/08/2015	8.99	Call	Bond Future	3,872.7900	3.8728	3,700.9200	3.7009	(4.438)	0	0	0
2015/04/23	R209	06/08/2015	9.90	Put	Bond Future	156.4400	0.1564	167.1400	0.1671	6.840	0	0	2,914
2015/04/23	R209	05/11/2015	7.99	Put	Bond Future	6,911.0600	6.9111	7,086.9200	7.0869	2.545	0	0	0
2015/04/23	R209	05/11/2015			Bond Future	8.6948	77.5299	8.7259	77.2880	0.358	0.0000	0.0000	0
2015/04/23	R209	05/11/2015	8.01	Put	Bond Future	6,778.5900	6.7786	6,952.7300	6.9527	2.569	0	0	0
2015/04/23	R209	05/11/2015	7.99	Call	Bond Future	1,119.9900	1.1200	1,053.9400	1.0539	(5.897)	0	0	0
2015/04/23	R209	05/11/2015	8.00	Put	Bond Future	6,844.6300	6.8446	7,019.6300	7.0196	2.557	0	0	0
2015/04/23	R209	05/11/2015	8.00	Call	Bond Future	1,140.2300	1.1402	1,073.3200	1.0733	(5.868)	0	0	0
2015/04/23	R209	05/11/2015	8.01	Call	Bond Future	1,160.7200	1.1607	1,092.9500	1.0930	(5.839)	0	0	0
2015/04/23	R209	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R209	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	127.2300	0.1272	100.000	0	0	0
2015/04/23	R209	04/02/2016			Bond Future	8.7300	8.7300	8.7666	78.6340	0.419	0.0000	0.0000	0
2015/04/23	R209	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R209	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R209	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	204.2100	0.2042	100.000	0	0	0
2015/04/23	R209	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	50.3600	0.0504	100.000	0	0	0
2015/04/23	R210	07/05/2015			Bond Future	178.0624	178.0624	178.0293	178.0293	(0.019)	0.0000	0.0000	833
2015/04/23	R210	07/05/2015	177.00	Call	Bond Future	1,062.3700	1.0624	1,029.3200	1.0293	(3.111)	0	0	0
2015/04/23	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R210	07/05/2015	177.01	Call	Bond Future	1,052.3700	1.0524	1,019.3200	1.0193	(3.141)	0	0	0

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2015/04/23	R210	07/05/2015	176.99	Call	Bond Future	1,072.3700	1.0724	1,039.3200	1.0393	(3.082)	0	0	0
2015/04/23	R210	06/08/2015	179.01	Call	Bond Future	1,887.8100	1.8878	1,851.8800	1.8519	(1.903)	0	0	0
2015/04/23	R210	06/08/2015			Bond Future	180.8978	180.8978	180.8619	180.8619	(0.020)	0.0000	0.0000	18
2015/04/23	R210	06/08/2015	178.99	Call	Bond Future	1,907.8100	1.9078	1,871.8800	1.8719	(1.883)	0	0	0
2015/04/23	R210	06/08/2015	179.00	Call	Bond Future	1,897.8100	1.8978	1,861.8800	1.8619	(1.893)	0	0	0
2015/04/23	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R210	05/11/2015			Bond Future	181.7700	181.7700	181.7431	181.7431	(0.015)	0.0000	0.0000	0
2015/04/23	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	246.9100	0.2469	100.000	0	0	0
2015/04/23	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	266.9100	0.2669	100.000	0	0	0
2015/04/23	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	256.9100	0.2569	100.000	0	0	0
2015/04/23	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R211	07/05/2015	134.99	Put	Bond Future	2,787.6100	2.7876	2,815.1100	2.8151	0.987	0	0	0
2015/04/23	R211	07/05/2015			Bond Future	132.2024	132.2024	132.1749	132.1749	(0.021)	0.0000	0.0000	1,120
2015/04/23	R211	07/05/2015	135.01	Put	Bond Future	2,807.6100	2.8076	2,835.1100	2.8351	0.979	0	0	0
2015/04/23	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R211	07/05/2015	135.00	Put	Bond Future	2,797.6100	2.7976	2,825.1100	2.8251	0.983	0	0	0
2015/04/23	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R211	06/08/2015			Bond Future	132.6902	132.6902	132.6606	132.6606	(0.022)	0.0000	0.0000	0
2015/04/23	R211	06/08/2015	134.99	Put	Bond Future	2,299.7900	2.2998	2,329.3700	2.3294	1.286	0	0	0
2015/04/23	R211	06/08/2015	135.01	Put	Bond Future	2,319.7900	2.3198	2,349.3700	2.3494	1.275	0	0	0
2015/04/23	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R211	06/08/2015	135.00	Put	Bond Future	2,309.7900	2.3098	2,339.3700	2.3394	1.281	0	0	0
2015/04/23	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	139.7900	0.1398	100.000	0	0	0
2015/04/23	R211	05/11/2015			Bond Future	134.8800	134.8800	134.8502	134.8502	(0.022)	0.0000	0.0000	0
2015/04/23	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	159.7900	0.1598	100.000	0	0	0
2015/04/23	R211	05/11/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	149.7900	0.1498	100.000	0	0	0
2015/04/23	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	07/05/2015			Bond Future	139.2017	139.2017	139.0040	139.0040	(0.142)	0.0000	0.0000	1,145
2015/04/23	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	07/05/2015	140.99	Put	Bond Future	1,788.3100	1.7883	1,986.0200	1.9860	11.056	0	0	0
2015/04/23	R212	07/05/2015	141.01	Put	Bond Future	1,808.3100	1.8083	2,006.0200	2.0060	10.933	0	0	0
2015/04/23	R212	07/05/2015	141.00	Put	Bond Future	1,798.3100	1.7983	1,996.0200	1.9960	10.994	0	0	0
2015/04/23	R212	06/08/2015	141.01	Put	Bond Future	1,366.9100	1.3669	1,569.5000	1.5695	14.821	0	0	0
2015/04/23	R212	06/08/2015			Bond Future	139.6431	139.6431	139.4405	139.4405	(0.145)	0.0000	0.0000	7
2015/04/23	R212	06/08/2015	141.00	Put	Bond Future	1,356.9100	1.3569	1,559.5000	1.5595	14.930	0	0	0

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2015/04/23	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	06/08/2015	140.99	Put	Bond Future	1,346.9100	1.3469	1,549.5000	1.5495	15.041	0	0	0
2015/04/23	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	05/11/2015			Bond Future	141.9500	141.9500	141.7420	141.7420	(0.147)	0.0000	0.0000	0
2015/04/23	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R212	05/11/2015	145.99	Put	Bond Future	0.0000	0.0000	4,248.0300	4.2480	100.000	0	0	0
2015/04/23	R212	05/11/2015	146.01	Put	Bond Future	0.0000	0.0000	4,268.0300	4.2680	100.000	0	0	0
2015/04/23	R212	05/11/2015	146.00	Put	Bond Future	0.0000	0.0000	4,258.0300	4.2580	100.000	0	0	0
2015/04/23	R213	07/05/2015	8.74	Call	Bond Future	2,148.8400	2.1488	1,881.4500	1.8815	(12.443)	0	0	0
2015/04/23	R213	07/05/2015	8.75	Put	Bond Future	207.4800	0.2075	245.6900	0.2457	18.416	0	0	0
2015/04/23	R213	07/05/2015			Bond Future	8.4895	88.5421	8.5290	88.2341	0.465	0.0000	0.0000	16,799
2015/04/23	R213	07/05/2015	8.75	Call	Bond Future	2,210.8900	2.2109	1,941.1200	1.9411	(12.202)	0	0	0
2015/04/23	R213	07/05/2015	8.76	Call	Bond Future	2,273.5400	2.2735	2,001.4800	2.0015	(11.966)	0	0	0
2015/04/23	R213	07/05/2015	8.74	Put	Bond Future	221.1300	0.2211	261.7200	0.2617	18.356	0	0	0
2015/04/23	R213	07/05/2015	8.76	Put	Bond Future	194.5300	0.1945	230.4500	0.2305	18.465	0	0	0
2015/04/23	R213	06/08/2015			Bond Future	8.5486	89.9445	8.5894	89.6307	0.478	0.0000	0.0000	4,613
2015/04/23	R213	06/08/2015	8.49	Put	Bond Future	2,510.5500	2.5106	2,666.2700	2.6663	6.203	0	0	0
2015/04/23	R213	06/08/2015	8.51	Put	Bond Future	2,428.9000	2.4289	2,581.1800	2.5812	6.270	0	0	0
2015/04/23	R213	06/08/2015	8.49	Call	Bond Future	2,057.1600	2.0572	1,899.0100	1.8990	(7.688)	0	0	0
2015/04/23	R213	06/08/2015	8.50	Put	Bond Future	2,469.3000	2.4693	2,623.2900	2.6233	6.236	0	0	0
2015/04/23	R213	06/08/2015	8.50	Call	Bond Future	2,093.5200	2.0935	1,933.6400	1.9336	(7.637)	0	0	0
2015/04/23	R213	06/08/2015	8.51	Call	Bond Future	2,130.6300	2.1306	1,969.0400	1.9690	(7.584)	0	0	0
2015/04/23	R213	05/11/2015	7.76	Call	Bond Future	834.3000	0.8343	765.5000	0.7655	(8.246)	0	0	0
2015/04/23	R213	05/11/2015			Bond Future	8.6003	87.8767	8.6423	87.5581	0.488	0.0000	0.0000	0
2015/04/23	R213	05/11/2015	7.74	Call	Bond Future	802.1400	0.8021	735.3700	0.7354	(8.324)	0	0	0
2015/04/23	R213	05/11/2015	7.75	Call	Bond Future	818.1100	0.8181	750.3300	0.7503	(8.285)	0	0	0
2015/04/23	R213	05/11/2015	7.74	Put	Bond Future	7,712.4900	7.7125	7,964.2700	7.9643	3.265	0	0	0
2015/04/23	R213	05/11/2015	7.76	Put	Bond Future	7,575.4200	7.5754	7,825.1700	7.8252	3.297	0	0	0
2015/04/23	R213	05/11/2015	7.75	Put	Bond Future	7,643.7900	7.6438	7,894.5600	7.8946	3.281	0	0	0
2015/04/23	R213	04/02/2016			Bond Future	8.6500	8.6500	8.6900	89.0826	0.463	0.0000	0.0000	0
2015/04/23	R213	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	446.6400	0.4466	100.000	0	0	0
2015/04/23	R213	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R213	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R213	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R213	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	520.7900	0.5208	100.000	0	0	0
2015/04/23	R213	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	372.4000	0.3724	100.000	0	0	0
2015/04/23	R214	07/05/2015			Bond Future	8.6334	79.3531	8.6579	79.1470	0.284	0.0000	0.0000	15,146
2015/04/23	R214	07/05/2015	9.15	Call	Bond Future	4,201.8800	4.2019	3,996.9400	3.9969	(4.877)	0	0	0
2015/04/23	R214	07/05/2015	9.16	Call	Bond Future	4,275.9100	4.2759	4,070.8100	4.0708	(4.797)	0	0	0
2015/04/23	R214	07/05/2015	9.14	Put	Bond Future	41.5300	0.0415	42.8100	0.0428	3.082	0	0	0
2015/04/23	R214	07/05/2015	9.16	Put	Bond Future	35.4200	0.0354	36.3600	0.0364	2.654	0	0	0
2015/04/23	R214	07/05/2015	9.15	Put	Bond Future	38.3700	0.0384	39.4700	0.0395	2.867	0	0	0
2015/04/23	R214	07/05/2015	9.14	Call	Bond Future	4,127.9300	4.1279	3,923.1700	3.9232	(4.960)	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
2015/04/23	R214	06/08/2015	8.76	Put	Bond Future	2,214.8900	2.2149	2,298.0800	2.2981	3.756	0	0	0
2015/04/23	R214	06/08/2015			Bond Future	8.6857	80.6099	8.7109	80.3998	0.291	0.0000	0.0000	7,642
2015/04/23	R214	06/08/2015	8.75	Put	Bond Future	2,253.1700	2.2532	2,337.4400	2.3374	3.740	0	0	0
2015/04/23	R214	06/08/2015	8.74	Call	Bond Future	2,743.1100	2.7431	2,618.3300	2.6183	(4.549)	0	0	0
2015/04/23	R214	06/08/2015	8.75	Call	Bond Future	2,786.5100	2.7865	2,660.6400	2.6606	(4.517)	0	0	0
2015/04/23	R214	06/08/2015	8.76	Call	Bond Future	2,830.6100	2.8306	2,703.6600	2.7037	(4.485)	0	0	0
2015/04/23	R214	06/08/2015	8.74	Put	Bond Future	2,292.2800	2.2923	2,377.6400	2.3776	3.724	0	0	0
2015/04/23	R214	05/11/2015			Bond Future	8.7314	78.6421	8.7573	78.4289	0.296	0.0000	0.0000	0
2015/04/23	R214	05/11/2015	7.99	Put	Bond Future	7,674.8200	7.6748	7,830.6700	7.8307	2.031	0	0	0
2015/04/23	R214	05/11/2015	8.00	Put	Bond Future	7,601.6800	7.6017	7,756.7700	7.7568	2.040	0	0	0
2015/04/23	R214	05/11/2015	8.01	Put	Bond Future	7,529.1500	7.5291	7,683.4700	7.6835	2.050	0	0	0
2015/04/23	R214	05/11/2015	7.99	Call	Bond Future	1,137.0000	1.1370	1,079.6500	1.0797	(5.044)	0	0	0
2015/04/23	R214	05/11/2015	8.00	Call	Bond Future	1,157.8400	1.1578	1,099.7300	1.0997	(5.019)	0	0	0
2015/04/23	R214	05/11/2015	8.01	Call	Bond Future	1,179.1200	1.1791	1,120.2400	1.1202	(4.994)	0	0	0
2015/04/23	R214	04/02/2016			Bond Future	8.7722	80.0146	8.7992	79.7944	0.307	0.0000	0.0000	4,320
2015/04/23	R214	04/02/2016	7.99	Put	Bond Future	8,470.3000	8.4703	8,624.6400	8.6246	1.822	0	0	0
2015/04/23	R214	04/02/2016	8.00	Call	Bond Future	1,634.5500	1.6346	1,567.9500	1.5679	(4.075)	0	0	0
2015/04/23	R214	04/02/2016	8.01	Call	Bond Future	1,658.2500	1.6582	1,590.9700	1.5910	(4.057)	0	0	0
2015/04/23	R214	04/02/2016	7.99	Call	Bond Future	1,610.8200	1.6108	1,544.9200	1.5449	(4.091)	0	0	0
2015/04/23	R214	04/02/2016	8.01	Put	Bond Future	8,330.4000	8.3304	8,483.3600	8.4834	1.836	0	0	0
2015/04/23	R214	04/02/2016	8.00	Put	Bond Future	8,400.2800	8.4003	8,553.9200	8.5539	1.829	0	0	0
2015/04/23	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	07/05/2015			Bond Future	8.6886	102.3768	8.7081	102.1657	0.224	0.0000	0.0000	34,224
2015/04/23	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	07/05/2015	9.26	Call	Bond Future	5,889.4700	5.8895	5,678.3800	5.6784	(3.584)	0	0	0
2015/04/23	R248	07/05/2015	9.24	Call	Bond Future	5,693.6700	5.6937	5,482.5800	5.4826	(3.707)	0	0	0
2015/04/23	R248	07/05/2015	9.25	Call	Bond Future	5,791.6600	5.7917	5,580.5700	5.5806	(3.645)	0	0	0
2015/04/23	R248	06/08/2015	8.76	Call	Bond Future	190.9900	0.1910	0.0000	0.0000	(100.000)	0	0	0
2015/04/23	R248	06/08/2015			Bond Future	8.7422	103.9983	8.7623	103.7827	0.230	0.0000	0.0000	1,995
2015/04/23	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	06/08/2015	8.75	Call	Bond Future	83.8300	0.0838	0.0000	0.0000	(100.000)	0	0	0
2015/04/23	R248	06/08/2015	8.74	Put	Bond Future	23.5300	0.0235	239.1400	0.2391	916.320	0	0	0
2015/04/23	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	24.6200	0.0246	100.000	0	0	0
2015/04/23	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	131.7800	0.1318	100.000	0	0	0
2015/04/23	R248	05/11/2015	8.01	Put	Bond Future	8,928.2700	8.9283	9,146.9100	9.1469	2.449	0	0	0
2015/04/23	R248	05/11/2015			Bond Future	8.7892	101.2751	8.8098	101.0565	0.234	0.0000	0.0000	0
2015/04/23	R248	05/11/2015	8.00	Put	Bond Future	9,051.7300	9.0517	9,270.3700	9.2704	2.415	0	0	0
2015/04/23	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	05/11/2015	7.99	Put	Bond Future	9,175.4400	9.1754	9,394.0800	9.3941	2.383	0	0	0
2015/04/23	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	04/02/2016			Bond Future	8.8300	8.8300	8.8530	102.8162	0.260	0.0000	0.0000	0
2015/04/23	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/23	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	1,419.8200	1.4198	100.000	0	0	0

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2015/04/23	R248 04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	1,522.0300	1.5220	100.000	0	0	0
2015/04/23	R248 04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	1,624.0500	1.6241	100.000	0	0	0

Total **480895**