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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/04/2015 TO 29/04/2015

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
2015/04/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	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
2015/04/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	215.8800	0.2159	100.000	0	0	0
2015/04/29	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	195.8800	0.1959	100.000	0	0	0
2015/04/29	2025	07/05/2015			Bond Future	120.3978	120.3978	121.2059	121.2059	0.671	0.0000	0.0000	16
2015/04/29	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	205.8800	0.2059	100.000	0	0	0
2015/04/29	2025	07/05/2015	120.99	Put	Bond Future	592.2400	0.5922	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	2025	07/05/2015	121.01	Put	Bond Future	612.2400	0.6122	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	2025	07/05/2015	121.00	Put	Bond Future	602.2400	0.6022	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2025	06/08/2015			Bond Future	121.1439	121.1439	121.9639	121.9639	0.677	0.0000	0.0000	16
2015/04/29	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2025	06/08/2015	120.99	Call	Bond Future	153.8900	0.1539	973.8600	0.9739	532.829	0	0	0
2015/04/29	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2025	06/08/2015	121.00	Call	Bond Future	143.8900	0.1439	963.8600	0.9639	569.859	0	0	0
2015/04/29	2025	06/08/2015	121.01	Call	Bond Future	133.8900	0.1339	953.8600	0.9539	612.421	0	0	0
2015/04/29	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2025	05/11/2015			Bond Future	123.1385	123.1385	123.9722	123.9722	0.677	0.0000	0.0000	0
2015/04/29	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2025	05/11/2015	123.01	Call	Bond Future	128.4800	0.1285	962.1500	0.9622	648.871	0	0	0
2015/04/29	2025	05/11/2015	122.99	Call	Bond Future	148.4800	0.1485	982.1500	0.9822	561.470	0	0	0
2015/04/29	2025	05/11/2015	123.00	Call	Bond Future	138.4800	0.1385	972.1500	0.9722	602.015	0	0	0
2015/04/29	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2030	07/05/2015			Bond Future	8.3508	99.2707	8.3551	99.2354	0.051	0.0000	0.0000	5,520
2015/04/29	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2030	07/05/2015	8.74	Call	Bond Future	3,123.2100	3.1232	3,087.9900	3.0880	(1.128)	0	0	0
2015/04/29	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2030	07/05/2015	8.75	Call	Bond Future	3,201.5800	3.2016	3,166.3600	3.1664	(1.100)	0	0	0
2015/04/29	2030	07/05/2015	8.76	Call	Bond Future	3,279.8500	3.2799	3,244.6300	3.2446	(1.074)	0	0	0
2015/04/29	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2030	06/08/2015			Bond Future	8.4139	96.8299	8.4184	96.7934	0.054	0.0000	0.0000	3,235
2015/04/29	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2030	06/08/2015	7.74	Put	Bond Future	5,665.8700	5.6659	5,702.3000	5.7023	0.643	0	0	0
2015/04/29	2030	06/08/2015	7.76	Put	Bond Future	5,491.1300	5.4911	5,527.5600	5.5276	0.663	0	0	0
2015/04/29	2030	06/08/2015	7.75	Put	Bond Future	5,578.4500	5.5785	5,614.8800	5.6149	0.653	0	0	0
2015/04/29	2030	05/11/2015	8.50	Call	Bond Future	302.8600	0.3029	265.8300	0.2658	(12.227)	0	0	0
2015/04/29	2030	05/11/2015			Bond Future	8.4619	98.4177	8.4665	98.3807	0.055	0.0000	0.0000	0
2015/04/29	2030	05/11/2015	8.51	Call	Bond Future	382.1300	0.3821	345.1000	0.3451	(9.690)	0	0	0
2015/04/29	2030	05/11/2015	8.49	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
2015/04/29	2030	05/11/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2030	05/11/2015	8.49	Call	Bond Future	223.5000	0.2235	186.4700	0.1865	(16.568)	0	0	0
2015/04/29	2030	05/11/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	07/05/2015			Bond Future	8.4504	99.1461	8.4548	99.1079	0.051	0.0000	0.0000	123
2015/04/29	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	07/05/2015	8.50	Call	Bond Future	434.4200	0.4344	396.2600	0.3963	(8.784)	0	0	0
2015/04/29	2032	07/05/2015	8.51	Call	Bond Future	521.7300	0.5217	483.5700	0.4836	(7.314)	0	0	0
2015/04/29	2032	07/05/2015	8.49	Call	Bond Future	346.9900	0.3470	308.8300	0.3088	(10.997)	0	0	0
2015/04/29	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	06/08/2015			Bond Future	8.5101	100.7116	8.5146	100.6723	0.053	0.0000	0.0000	1,473
2015/04/29	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	06/08/2015	8.50	Put	Bond Future	87.3400	0.0873	126.6800	0.1267	45.042	0	0	0
2015/04/29	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	06/08/2015	8.49	Put	Bond Future	174.1800	0.1742	213.5200	0.2135	22.586	0	0	0
2015/04/29	2032	06/08/2015	8.51	Put	Bond Future	0.6100	0.0006	39.9500	0.0400	6449.180	0	0	0
2015/04/29	2032	05/11/2015			Bond Future	8.5598	98.2065	8.5645	98.1666	0.055	0.0000	0.0000	0
2015/04/29	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	05/11/2015	7.99	Put	Bond Future	5,056.5200	5.0565	5,096.4600	5.0965	0.790	0	0	0
2015/04/29	2032	05/11/2015	8.01	Put	Bond Future	4,872.6800	4.8727	4,912.6200	4.9126	0.820	0	0	0
2015/04/29	2032	05/11/2015	8.00	Put	Bond Future	4,964.5400	4.9645	5,004.4800	5.0045	0.805	0	0	0
2015/04/29	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	04/02/2016			Bond Future	8.6020	99.9168	8.6070	99.8748	0.058	0.0000	0.0000	0
2015/04/29	2032	04/02/2016	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2032	04/02/2016	8.71	Call	Bond Future	906.4600	0.9065	864.3900	0.8644	(4.641)	0	0	0
2015/04/29	2032	04/02/2016	8.69	Call	Bond Future	739.5200	0.7395	697.4500	0.6975	(5.689)	0	0	0
2015/04/29	2032	04/02/2016	8.70	Call	Bond Future	823.0400	0.8230	780.9700	0.7810	(5.112)	0	0	0
2015/04/29	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	07/05/2015			Bond Future	8.5505	101.8551	8.5598	101.7640	0.109	0.0000	0.0000	30,545
2015/04/29	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	07/05/2015	9.01	Call	Bond Future	4,332.4100	4.3324	4,241.3000	4.2413	(2.103)	0	0	0
2015/04/29	2037	07/05/2015	8.99	Call	Bond Future	4,150.0800	4.1501	4,058.9700	4.0590	(2.195)	0	0	0
2015/04/29	2037	07/05/2015	9.00	Call	Bond Future	4,241.3100	4.2413	4,150.2000	4.1502	(2.148)	0	0	0
2015/04/29	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	06/08/2015			Bond Future	8.6099	99.2047	8.6196	99.1114	0.113	0.0000	0.0000	3,410
2015/04/29	2037	06/08/2015	8.75	Call	Bond Future	1,335.6800	1.3357	1,242.4100	1.2424	(6.983)	0	0	0
2015/04/29	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	06/08/2015	8.76	Call	Bond Future	1,429.9100	1.4299	1,336.6400	1.3366	(6.523)	0	0	0
2015/04/29	2037	06/08/2015	8.74	Call	Bond Future	1,241.3100	1.2413	1,148.0400	1.1480	(7.514)	0	0	0
2015/04/29	2037	05/11/2015	7.99	Put	Bond Future	6,676.6100	6.6766	6,771.2600	6.7713	1.418	0	0	0

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2015/04/29	2037	05/11/2015	8.01	Put	Bond Future	6,466.0200	6.4660	6,560.6700	6.5607	1.464	0	0	0
2015/04/29	2037	05/11/2015			Bond Future	8.6558	100.8314	8.6658	100.7367	0.115	0.0000	0.0000	0
2015/04/29	2037	05/11/2015	8.00	Put	Bond Future	6,571.2300	6.5712	6,665.8800	6.6659	1.440	0	0	0
2015/04/29	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	04/02/2016	8.74	Call	Bond Future	413.1600	0.4132	315.3400	0.3153	(23.676)	0	0	0
2015/04/29	2037	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	04/02/2016			Bond Future	8.6961	98.3296	8.7064	98.2318	0.119	0.0000	0.0000	0
2015/04/29	2037	04/02/2016	8.75	Call	Bond Future	506.7800	0.5068	408.9600	0.4090	(19.302)	0	0	0
2015/04/29	2037	04/02/2016	8.76	Call	Bond Future	600.2700	0.6003	502.4500	0.5024	(16.296)	0	0	0
2015/04/29	2037	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2037	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2038	07/05/2015			Bond Future	130.6818	130.6818	131.6391	131.6391	0.733	0.0000	0.0000	3,303
2015/04/29	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2038	07/05/2015	126.99	Call	Bond Future	3,691.8100	3.6918	4,649.1200	4.6491	25.931	0	0	0
2015/04/29	2038	07/05/2015	127.00	Call	Bond Future	3,681.8100	3.6818	4,639.1200	4.6391	26.001	0	0	0
2015/04/29	2038	07/05/2015	127.01	Call	Bond Future	3,671.8100	3.6718	4,629.1200	4.6291	26.072	0	0	0
2015/04/29	2038	06/08/2015	128.01	Call	Bond Future	3,435.4100	3.4354	4,407.1500	4.4071	28.286	0	0	0
2015/04/29	2038	06/08/2015			Bond Future	131.4454	131.4454	132.4172	132.4172	0.739	0.0000	0.0000	911
2015/04/29	2038	06/08/2015	127.99	Call	Bond Future	3,455.4100	3.4554	4,427.1500	4.4271	28.122	0	0	0
2015/04/29	2038	06/08/2015	128.00	Call	Bond Future	3,445.4100	3.4454	4,417.1500	4.4171	28.204	0	0	0
2015/04/29	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2038	05/11/2015			Bond Future	133.6098	133.6098	134.5976	134.5976	0.739	0.0000	0.0000	0
2015/04/29	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	597.5800	0.5976	100.000	0	0	0
2015/04/29	2038	05/11/2015	133.99	Put	Bond Future	380.1800	0.3802	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	2038	05/11/2015	134.01	Put	Bond Future	400.1800	0.4002	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	2038	05/11/2015	134.00	Put	Bond Future	390.1800	0.3902	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	587.5800	0.5876	100.000	0	0	0
2015/04/29	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	607.5800	0.6076	100.000	0	0	0
2015/04/29	2044	07/05/2015			Bond Future	8.6102	103.8980	8.6146	103.8512	0.051	0.0000	0.0000	9,524
2015/04/29	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	07/05/2015	9.01	Call	Bond Future	4,136.5700	4.1366	4,089.7500	4.0898	(1.132)	0	0	0
2015/04/29	2044	07/05/2015	8.99	Call	Bond Future	3,936.4900	3.9365	3,889.6700	3.8897	(1.189)	0	0	0
2015/04/29	2044	07/05/2015	9.00	Call	Bond Future	4,036.6100	4.0366	3,989.7900	3.9898	(1.160)	0	0	0
2015/04/29	2044	06/08/2015	8.76	Call	Bond Future	979.1200	0.9791	930.8700	0.9309	(4.928)	0	0	0
2015/04/29	2044	06/08/2015			Bond Future	8.6667	101.1545	8.6713	101.1063	0.053	0.0000	0.0000	654
2015/04/29	2044	06/08/2015	8.74	Call	Bond Future	770.5000	0.7705	722.2500	0.7222	(6.262)	0	0	0
2015/04/29	2044	06/08/2015	8.75	Call	Bond Future	874.9000	0.8749	826.6500	0.8267	(5.515)	0	0	0
2015/04/29	2044	06/08/2015	8.74	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/29	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	05/11/2015			Bond Future	8.7107	102.8132	8.7153	102.7644	0.053	0.0000	0.0000	0
2015/04/29	2044	05/11/2015	8.24	Put	Bond Future	5,145.7800	5.1458	5,194.6100	5.1946	0.949	0	0	0
2015/04/29	2044	05/11/2015	8.26	Put	Bond Future	4,918.2200	4.9182	4,967.0500	4.9670	0.993	0	0	0
2015/04/29	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	05/11/2015	8.25	Put	Bond Future	5,031.8900	5.0319	5,080.7200	5.0807	0.970	0	0	0
2015/04/29	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	04/02/2016			Bond Future	8.7492	100.2207	8.7541	100.1694	0.056	0.0000	0.0000	0
2015/04/29	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2044	04/02/2016	9.01	Call	Bond Future	2,649.3300	2.6493	2,598.0300	2.5980	(1.936)	0	0	0
2015/04/29	2044	04/02/2016	8.99	Call	Bond Future	2,450.4100	2.4504	2,399.1100	2.3991	(2.094)	0	0	0
2015/04/29	2044	04/02/2016	9.00	Call	Bond Future	2,549.9600	2.5500	2,498.6600	2.4987	(2.012)	0	0	0
2015/04/29	2046	07/05/2015			Bond Future	130.8078	130.8078	131.9983	131.9983	0.910	0.0000	0.0000	5,889
2015/04/29	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2046	07/05/2015	126.99	Call	Bond Future	3,817.8000	3.8178	5,008.3000	5.0083	31.183	0	0	0
2015/04/29	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2046	07/05/2015	127.00	Call	Bond Future	3,807.8000	3.8078	4,998.3000	4.9983	31.265	0	0	0
2015/04/29	2046	07/05/2015	127.01	Call	Bond Future	3,797.8000	3.7978	4,988.3000	4.9883	31.347	0	0	0
2015/04/29	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2046	06/08/2015			Bond Future	132.8843	132.8843	134.0925	134.0925	0.909	0.0000	0.0000	6,022
2015/04/29	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2046	06/08/2015	129.01	Call	Bond Future	3,874.3000	3.8743	5,082.4700	5.0825	31.184	0	0	0
2015/04/29	2046	06/08/2015	128.99	Call	Bond Future	3,894.3000	3.8943	5,102.4700	5.1025	31.024	0	0	0
2015/04/29	2046	06/08/2015	129.00	Call	Bond Future	3,884.3000	3.8843	5,092.4700	5.0925	31.104	0	0	0
2015/04/29	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2046	05/11/2015	132.99	Call	Bond Future	694.3100	0.6943	1,922.6900	1.9227	176.921	0	0	0
2015/04/29	2046	05/11/2015			Bond Future	133.6843	133.6843	134.9127	134.9127	0.919	0.0000	0.0000	0
2015/04/29	2046	05/11/2015	133.00	Call	Bond Future	684.3100	0.6843	1,912.6900	1.9127	179.506	0	0	0
2015/04/29	2046	05/11/2015	133.01	Call	Bond Future	674.3100	0.6743	1,902.6900	1.9027	182.168	0	0	0
2015/04/29	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2050	07/05/2015			Bond Future	141.3799	141.3799	142.7973	142.7973	1.003	0.0000	0.0000	2,954
2015/04/29	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2050	07/05/2015	135.01	Call	Bond Future	6,369.8800	6.3699	7,787.2800	7.7873	22.252	0	0	0
2015/04/29	2050	07/05/2015	134.99	Call	Bond Future	6,389.8800	6.3899	7,807.2800	7.8073	22.182	0	0	0
2015/04/29	2050	07/05/2015	135.00	Call	Bond Future	6,379.8800	6.3799	7,797.2800	7.7973	22.217	0	0	0
2015/04/29	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2050	06/08/2015			Bond Future	142.1659	142.1659	143.6046	143.6046	1.012	0.0000	0.0000	2,588
2015/04/29	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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2015/04/29	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	2050	06/08/2015	137.01	Call	Bond Future	5,155.8800	5.1559	6,594.6000	6.5946	27.904	0	0	0
2015/04/29	2050	06/08/2015	136.99	Call	Bond Future	5,175.8800	5.1759	6,614.6000	6.6146	27.797	0	0	0
2015/04/29	2050	06/08/2015	137.00	Call	Bond Future	5,165.8800	5.1659	6,604.6000	6.6046	27.850	0	0	0
2015/04/29	2050	05/11/2015			Bond Future	144.5062	144.5062	145.9689	145.9689	1.012	0.0000	0.0000	0
2015/04/29	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	968.8800	0.9689	100.000	0	0	0
2015/04/29	2050	05/11/2015	144.99	Put	Bond Future	483.7900	0.4838	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	2050	05/11/2015	145.01	Put	Bond Future	503.7900	0.5038	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	2050	05/11/2015	145.00	Put	Bond Future	493.7900	0.4938	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	958.8800	0.9589	100.000	0	0	0
2015/04/29	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	978.8800	0.9789	100.000	0	0	0
2015/04/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	AL12	07/05/2015			Index Future	550.6470	550.6470	550.2440	550.2440	(0.073)	0.0000	0.0000	0
2015/04/29	AL37	07/05/2015			Index Future	456.1740	456.1740	455.8180	455.8180	(0.078)	0.0000	0.0000	3
2015/04/29	AL37	06/08/2015			Index Future	463.3010	463.3010	462.9360	462.9360	(0.079)	0.0000	0.0000	122
2015/04/29	AL37	05/11/2015			Index Future	470.9730	470.9730	470.6020	470.6020	(0.079)	0.0000	0.0000	0
2015/04/29	AL7T	07/05/2015			Index Future	541.5760	541.5760	541.4280	541.4280	(0.027)	0.0000	0.0000	0
2015/04/29	AL7T	06/08/2015			Index Future	550.0360	550.0360	549.8820	549.8820	(0.028)	0.0000	0.0000	3
2015/04/29	AL7T	05/11/2015			Index Future	559.1440	559.1440	558.9880	558.9880	(0.028)	0.0000	0.0000	0
2015/04/29	ALBI	07/05/2015			Index Future	494.4230	494.4230	494.1520	494.1520	(0.055)	0.0000	0.0000	228
2015/04/29	ALBI	06/08/2015			Index Future	502.1470	502.1470	501.8680	501.8680	(0.056)	0.0000	0.0000	286
2015/04/29	ALBI	05/11/2015			Index Future	510.4620	510.4620	510.1790	510.1790	(0.055)	0.0000	0.0000	100
2015/04/29	ALBI	04/02/2016			Index Future	519.3430	519.3430	519.0480	519.0480	(0.057)	0.0000	0.0000	0
2015/04/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	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
2015/04/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/29	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	466.7100	0.4667	100.000	0	0	0
2015/04/29	EL28	07/05/2015			Bond Future	124.8299	124.8299	125.4667	125.4667	0.510	0.0000	0.0000	0
2015/04/29	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	456.7100	0.4567	100.000	0	0	0
2015/04/29	EL28	07/05/2015	124.99	Put	Bond Future	160.0900	0.1601	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	EL28	07/05/2015	125.01	Put	Bond Future	180.0900	0.1801	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	476.7100	0.4767	100.000	0	0	0
2015/04/29	EL28	07/05/2015	125.00	Put	Bond Future	170.0900	0.1701	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	EL28	06/08/2015	125.00	Call	Bond Future	1,811.4600	1.8115	2,457.3700	2.4574	35.657	0	0	0
2015/04/29	EL28	06/08/2015			Bond Future	126.8115	126.8115	127.4574	127.4574	0.509	0.0000	0.0000	0
2015/04/29	EL28	06/08/2015	125.01	Call	Bond Future	1,801.4600	1.8015	2,447.3700	2.4474	35.855	0	0	0
2015/04/29	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	EL28	06/08/2015	124.99	Call	Bond Future	1,821.4600	1.8215	2,467.3700	2.4674	35.461	0	0	0
2015/04/29	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	EL28	05/11/2015			Bond Future	127.3719	127.3719	128.0286	128.0286	0.516	0.0000	0.0000	0
2015/04/29	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	EL28	05/11/2015	126.99	Call	Bond Future	381.8900	0.3819	1,038.6400	1.0386	171.974	0	0	0
2015/04/29	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	EL28	05/11/2015	127.00	Call	Bond Future	371.8900	0.3719	1,028.6400	1.0286	176.598	0	0	0
2015/04/29	EL28	05/11/2015	127.01	Call	Bond Future	361.8900	0.3619	1,018.6400	1.0186	181.478	0	0	0
2015/04/29	ES33	07/05/2015			Bond Future	9.4727	84.1518	9.4817	84.0839	0.096	0.0000	0.0000	180
2015/04/29	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	07/05/2015	9.76	Call	Bond Future	2,112.4100	2.1124	2,044.5200	2.0445	(3.214)	0	0	0
2015/04/29	ES33	07/05/2015	9.74	Call	Bond Future	1,968.0200	1.9680	1,900.1300	1.9001	(3.450)	0	0	0
2015/04/29	ES33	07/05/2015	9.75	Call	Bond Future	2,040.2600	2.0403	1,972.3700	1.9724	(3.328)	0	0	0
2015/04/29	ES33	06/08/2015			Bond Future	9.5590	85.4806	9.5685	85.4110	0.099	0.0000	0.0000	6,396
2015/04/29	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	06/08/2015	9.61	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/29	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	06/08/2015	9.61	Call	Bond Future	374.8200	0.3748	305.2700	0.3053	(18.556)	0	0	0
2015/04/29	ES33	06/08/2015	9.59	Call	Bond Future	228.0200	0.2280	158.4700	0.1585	(30.502)	0	0	0
2015/04/29	ES33	06/08/2015	9.60	Call	Bond Future	301.4700	0.3015	231.9200	0.2319	(23.070)	0	0	0
2015/04/29	ES33	05/11/2015	9.00	Put	Bond Future	4,839.6700	4.8397	4,910.3400	4.9103	1.460	0	0	0
2015/04/29	ES33	05/11/2015			Bond Future	9.6371	83.0937	9.6468	83.0230	0.101	0.0000	0.0000	0
2015/04/29	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	05/11/2015	8.99	Put	Bond Future	4,919.0000	4.9190	4,989.6700	4.9897	1.437	0	0	0
2015/04/29	ES33	05/11/2015	9.01	Put	Bond Future	4,760.4400	4.7604	4,831.1100	4.8311	1.485	0	0	0
2015/04/29	ES33	04/02/2016	10.01	Call	Bond Future	2,105.3500	2.1053	2,032.2000	2.0322	(3.474)	0	0	0
2015/04/29	ES33	04/02/2016			Bond Future	9.7108	84.5408	9.7210	84.4677	0.105	0.0000	0.0000	0
2015/04/29	ES33	04/02/2016	9.99	Call	Bond Future	1,967.2200	1.9672	1,894.0700	1.8941	(3.718)	0	0	0
2015/04/29	ES33	04/02/2016	10.00	Call	Bond Future	2,036.3300	2.0363	1,963.1800	1.9632	(3.592)	0	0	0
2015/04/29	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	07/05/2015	449.99	Call	GOVI	407,670.0000	40.7670	404,840.0000	40.4840	(0.694)	0	0	0
2015/04/29	GOVI	07/05/2015			GOVI	490.7570	490.7570	490.4740	490.4740	(0.058)	0.0000	0.0000	499
2015/04/29	GOVI	07/05/2015	450.00	Call	GOVI	407,570.0000	40.7570	404,740.0000	40.4740	(0.694)	0	0	0
2015/04/29	GOVI	07/05/2015	450.01	Call	GOVI	407,470.0000	40.7470	404,640.0000	40.4640	(0.695)	0	0	0
2015/04/29	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	06/08/2015			GOVI	498.4240	498.4240	498.1330	498.1330	(0.058)	0.0000	0.0000	51
2015/04/29	GOVI	06/08/2015	499.99	Put	GOVI	15,660.0000	1.5660	18,570.0000	1.8570	18.582	0	0	0
2015/04/29	GOVI	06/08/2015	500.01	Put	GOVI	15,860.0000	1.5860	18,770.0000	1.8770	18.348	0	0	0
2015/04/29	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	06/08/2015	500.00	Put	GOVI	15,760.0000	1.5760	18,670.0000	1.8670	18.464	0	0	0
2015/04/29	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	05/11/2015			GOVI	506.6770	506.6770	506.3820	506.3820	(0.058)	0.0000	0.0000	0
2015/04/29	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	05/11/2015	529.99	Put	GOVI	233,130.0000	23.3130	236,080.0000	23.6080	1.265	0	0	0
2015/04/29	GOVI	05/11/2015	530.01	Put	GOVI	233,330.0000	23.3330	236,280.0000	23.6280	1.264	0	0	0
2015/04/29	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	05/11/2015	530.00	Put	GOVI	233,230.0000	23.3230	236,180.0000	23.6180	1.265	0	0	0
2015/04/29	GOVI	04/02/2016	512.01	Call	GOVI	34,820.0000	3.4820	31,750.0000	3.1750	(8.817)	0	0	0
2015/04/29	GOVI	04/02/2016			GOVI	515.4920	515.4920	515.1850	515.1850	(0.060)	0.0000	0.0000	0
2015/04/29	GOVI	04/02/2016	511.99	Call	GOVI	35,020.0000	3.5020	31,950.0000	3.1950	(8.766)	0	0	0
2015/04/29	GOVI	04/02/2016	512.00	Call	GOVI	34,920.0000	3.4920	31,850.0000	3.1850	(8.792)	0	0	0
2015/04/29	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/04/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/29	IGOV	07/05/2015			Index Future	230.0250		230.0250	230.7110	230.7110	0.298	0.0000	0.0000	932
2015/04/29	IGOV	06/08/2015			Index Future	233.6380		233.6380	234.3330	234.3330	0.297	0.0000	0.0000	717
2015/04/29	IGOV	05/11/2015			Index Future	237.5250		237.5250	238.2320	238.2320	0.298	0.0000	0.0000	0
2015/04/29	IGOV	04/02/2016			Index Future	241.6760		241.6760	242.3920	242.3920	0.296	0.0000	0.0000	0
2015/04/29	ILBI	07/05/2015			Index Future	623.2930		623.2930	625.0720	625.0720	0.285	0.0000	0.0000	0
2015/04/29	ILBI	06/08/2015			Index Future	633.3480		633.3480	635.1530	635.1530	0.285	0.0000	0.0000	159
2015/04/29	ILBI	05/11/2015			Index Future	643.8520		643.8520	645.6860	645.6860	0.285	0.0000	0.0000	0
2015/04/29	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/29	JBAF	20/05/2015			Jibar Tradeable Future	6.1600		93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/04/29	JBAF	17/06/2015			Jibar Tradeable Future	6.2200		93.7800	6.2200	93.7800	0.000	0.0000	0.0000	5,000
2015/04/29	JBAF	15/07/2015			Jibar Tradeable Future	6.2600		93.7400	6.2600	93.7400	0.000	0.0000	0.0000	0
2015/04/29	JBAF	19/08/2015			Jibar Tradeable Future	6.3700		93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/04/29	JBAF	16/09/2015			Jibar Tradeable Future	6.4100		93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/04/29	JBAF	21/10/2015			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/04/29	JBAF	15/12/2015			Jibar Tradeable Future	6.6900		93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2015/04/29	JBAF	16/03/2016			Jibar Tradeable Future	6.8700		93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2015/04/29	JBAF	15/06/2016			Jibar Tradeable Future	7.0900		92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2015/04/29	JBAF	21/09/2016			Jibar Tradeable Future	7.2800		92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/04/29	JBAF	21/12/2016			Jibar Tradeable Future	7.4200		92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2015/04/29	JBAF	15/03/2017			Jibar Tradeable Future	7.5500		92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2015/04/29	R023	07/05/2015	8.14	Call	Bond Future	2,512.5600		2.5126	2,399.5600	2.3996	(4.497)	0	0	0
2015/04/29	R023	07/05/2015	8.15	Put	Bond Future	4.7300		0.0047	4.0400	0.0040	(14.588)	0	0	0
2015/04/29	R023	07/05/2015			Bond Future	7.7005		101.8059	7.7199	101.6936	0.252	0.0000	0.0000	12,084
2015/04/29	R023	07/05/2015	8.15	Call	Bond Future	2,567.9800		2.5680	2,455.0300	2.4550	(4.398)	0	0	0
2015/04/29	R023	07/05/2015	8.16	Call	Bond Future	2,623.4500		2.6235	2,510.5600	2.5106	(4.303)	0	0	0
2015/04/29	R023	07/05/2015	8.14	Put	Bond Future	5.4300		0.0054	4.6900	0.0047	(13.628)	0	0	0
2015/04/29	R023	07/05/2015	8.16	Put	Bond Future	4.1100		0.0041	3.4800	0.0035	(15.328)	0	0	0
2015/04/29	R023	06/08/2015	9.07	Put	Bond Future	44.1100		0.0441	46.2000	0.0462	4.738	0	0	911
2015/04/29	R023	06/08/2015	8.24	Call	Bond Future	3,184.0400		3.1840	3,090.6200	3.0906	(2.934)	0	0	0
2015/04/29	R023	06/08/2015			Bond Future	7.7597		103.4134	7.7801	103.2987	0.263	0.0000	0.0000	1,295
2015/04/29	R023	06/08/2015	9.07	Call	Bond Future	7,095.9200		7.0959	6,983.2700	6.9833	(1.588)	0	0	0
2015/04/29	R023	06/08/2015	8.26	Put	Bond Future	498.6700		0.4987	519.0900	0.5191	4.095	0	0	0
2015/04/29	R023	06/08/2015	8.25	Put	Bond Future	510.9300		0.5109	531.7900	0.5318	4.083	0	0	0

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2015/04/29	R023	06/08/2015	8.24	Put	Bond Future	523.4300		0.5234	544.7500	0.5448	4.073	0	0	0
2015/04/29	R023	06/08/2015	8.25	Call	Bond Future	3,225.9900		3.2260	3,132.1100	3.1321	(2.910)	0	0	0
2015/04/29	R023	06/08/2015	8.26	Call	Bond Future	3,268.1300		3.2681	3,173.8100	3.1738	(2.886)	0	0	0
2015/04/29	R023	05/11/2015			Bond Future	7.8081		101.1838	7.8293	101.0672	0.273	0.0000	0.0000	0
2015/04/29	R023	05/11/2015	7.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R023	05/11/2015	8.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R023	05/11/2015	7.99	Call	Bond Future	990.6200		0.9906	874.0600	0.8741	(11.766)	0	0	0
2015/04/29	R023	05/11/2015	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R023	05/11/2015	8.00	Call	Bond Future	1,044.7100		1.0447	928.1500	0.9281	(11.157)	0	0	0
2015/04/29	R023	05/11/2015	8.01	Call	Bond Future	1,098.7700		1.0988	982.2100	0.9822	(10.608)	0	0	0
2015/04/29	R023	04/02/2016	8.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R023	04/02/2016			Bond Future	7.8466		102.9454	7.8692	102.8253	0.288	0.0000	0.0000	0
2015/04/29	R023	04/02/2016	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R023	04/02/2016	8.01	Call	Bond Future	864.8100		0.8648	744.7300	0.7447	(13.885)	0	0	0
2015/04/29	R023	04/02/2016	7.99	Call	Bond Future	759.4500		0.7594	639.3700	0.6394	(15.811)	0	0	0
2015/04/29	R023	04/02/2016	8.00	Call	Bond Future	812.1500		0.8122	692.0700	0.6921	(14.785)	0	0	0
2015/04/29	R023	04/02/2016	7.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R186	07/05/2015	7.40	Call	Bond Future	1.9100		0.0019	1.0600	0.0011	(44.503)	0	0	0
2015/04/29	R186	07/05/2015	8.10	Put	Bond Future	186.7100		0.1867	159.1200	0.1591	(14.777)	0	0	4,229
2015/04/29	R186	07/05/2015			Bond Future	7.9256		123.3862	7.9249	123.3922	(0.009)	0.0000	0.0000	39,058
2015/04/29	R186	07/05/2015	7.50	Put	Bond Future	3,688.0900		3.6881	3,678.9400	3.6789	(0.248)	0	0	4,229
2015/04/29	R186	07/05/2015	8.25	Call	Bond Future	2,747.1200		2.7471	2,742.1200	2.7421	(0.182)	0	0	0
2015/04/29	R186	07/05/2015	7.30	Call	Bond Future	0.3000		0.0003	0.1400	0.0001	(53.333)	0	0	0
2015/04/29	R186	07/05/2015	7.80	Put	Bond Future	1,344.4100		1.3444	1,308.4500	1.3084	(2.675)	0	0	300
2015/04/29	R186	07/05/2015	7.45	Put	Bond Future	4,125.4400		4.1254	4,117.8000	4.1178	(0.185)	0	0	4,229
2015/04/29	R186	07/05/2015	8.00	Put	Bond Future	412.3900		0.4124	374.1100	0.3741	(9.282)	0	0	4,229
2015/04/29	R186	07/05/2015	8.24	Put	Bond Future	47.9000		0.0479	36.0900	0.0361	(24.656)	0	0	0
2015/04/29	R186	07/05/2015	8.05	Put	Bond Future	282.5600		0.2826	249.0800	0.2491	(11.849)	0	0	4,229
2015/04/29	R186	07/05/2015	8.26	Put	Bond Future	38.4900		0.0385	28.4000	0.0284	(26.215)	0	0	0
2015/04/29	R186	07/05/2015	7.40	Put	Bond Future	4,567.4900		4.5675	4,560.7100	4.5607	(0.148)	0	0	4,229
2015/04/29	R186	07/05/2015	7.50	Call	Bond Future	9.3100		0.0093	6.0900	0.0061	(34.586)	0	0	0
2015/04/29	R186	07/05/2015	8.25	Put	Bond Future	42.9800		0.0430	32.0500	0.0321	(25.430)	0	0	0
2015/04/29	R186	07/05/2015	8.10	Call	Bond Future	1,651.1500		1.6512	1,629.4900	1.6295	(1.312)	0	0	0
2015/04/29	R186	07/05/2015	8.26	Call	Bond Future	2,824.6400		2.8246	2,820.4800	2.8205	(0.147)	0	0	0
2015/04/29	R186	07/05/2015	7.30	Put	Bond Future	5,461.3900		5.4614	5,455.3000	5.4553	(0.112)	0	0	0
2015/04/29	R186	07/05/2015	7.45	Call	Bond Future	4.3400		0.0043	2.6300	0.0026	(39.401)	0	0	0
2015/04/29	R186	07/05/2015	7.80	Call	Bond Future	274.7300		0.2747	244.7000	0.2447	(10.931)	0	0	0
2015/04/29	R186	07/05/2015	8.00	Call	Bond Future	1,040.3000		1.0403	1,007.9500	1.0080	(3.110)	0	0	0
2015/04/29	R186	07/05/2015	8.24	Call	Bond Future	2,669.9500		2.6700	2,664.0700	2.6641	(0.220)	0	0	0
2015/04/29	R186	07/05/2015	8.05	Call	Bond Future	1,329.7500		1.3297	1,302.2000	1.3022	(2.072)	0	0	0
2015/04/29	R186	06/08/2015	8.90	Put	Bond Future	276.0200		0.2760	270.4600	0.2705	(2.014)	0	0	5,350
2015/04/29	R186	06/08/2015	8.00	Put	Bond Future	2,178.6600		2.1787	2,164.9300	2.1649	(0.630)	0	0	0
2015/04/29	R186	06/08/2015			Bond Future	7.9834		120.0377	7.9827	120.0429	(0.008)	0.0000	0.0000	7,158
2015/04/29	R186	06/08/2015	8.00	Call	Bond Future	2,316.5100		2.3165	2,307.9200	2.3079	(0.371)	0	0	0
2015/04/29	R186	06/08/2015	8.01	Call	Bond Future	2,359.4000		2.3594	2,350.8500	2.3509	(0.362)	0	0	0
2015/04/29	R186	06/08/2015	7.99	Call	Bond Future	2,274.3200		2.2743	2,265.6900	2.2657	(0.379)	0	0	0
2015/04/29	R186	06/08/2015	7.75	Call	Bond Future	1,399.9200		1.3999	1,391.2500	1.3913	(0.619)	0	0	1,000

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2015/04/29	R186	06/08/2015	8.90	Call	Bond Future	7,554.2400		7.5542	7,553.8200	7.5538	(0.006)	0	0	0
2015/04/29	R186	06/08/2015	7.99	Put	Bond Future	2,219.2800		2.2193	2,205.5100	2.2055	(0.620)	0	0	0
2015/04/29	R186	06/08/2015	7.75	Put	Bond Future	3,356.3400		3.3563	3,342.5300	3.3425	(0.411)	0	0	0
2015/04/29	R186	06/08/2015	8.01	Put	Bond Future	2,138.8100		2.1388	2,125.1200	2.1251	(0.640)	0	0	0
2015/04/29	R186	05/11/2015	8.45	Call	Bond Future	5,062.7900		5.0628	5,058.9900	5.0590	(0.075)	0	0	0
2015/04/29	R186	05/11/2015	8.24	Call	Bond Future	4,011.8100		4.0118	4,007.0900	4.0071	(0.118)	0	0	0
2015/04/29	R186	05/11/2015	8.25	Put	Bond Future	2,275.3500		2.2753	2,265.3900	2.2654	(0.438)	0	0	8,690
2015/04/29	R186	05/11/2015			Bond Future	8.0282		122.0054	8.0276	122.0107	(0.008)	0.0000	0.0000	0
2015/04/29	R186	05/11/2015	9.00	Put	Bond Future	699.9400		0.6999	693.9500	0.6939	(0.856)	0	0	2,600
2015/04/29	R186	05/11/2015	8.35	Put	Bond Future	1,971.9400		1.9719	1,962.3900	1.9624	(0.484)	0	0	9,370
2015/04/29	R186	05/11/2015	8.24	Put	Bond Future	2,307.3600		2.3074	2,297.3600	2.2974	(0.433)	0	0	0
2015/04/29	R186	05/11/2015	8.26	Put	Bond Future	2,243.3500		2.2434	2,233.4200	2.2334	(0.443)	0	0	0
2015/04/29	R186	05/11/2015	8.35	Call	Bond Future	4,548.4700		4.5485	4,544.2000	4.5442	(0.094)	0	0	0
2015/04/29	R186	05/11/2015	9.00	Call	Bond Future	8,251.3000		8.2513	8,250.5900	8.2506	(0.009)	0	0	0
2015/04/29	R186	05/11/2015	8.45	Put	Bond Future	1,701.1900		1.7012	1,692.1100	1.6921	(0.534)	0	0	6,248
2015/04/29	R186	05/11/2015	8.25	Call	Bond Future	4,059.4500		4.0594	4,054.7700	4.0548	(0.115)	0	0	0
2015/04/29	R186	05/11/2015	8.26	Call	Bond Future	4,107.0300		4.1070	4,102.3800	4.1024	(0.113)	0	0	0
2015/04/29	R186	04/02/2016	7.50	Call	Bond Future	1,804.2700		1.8043	1,799.7100	1.7997	(0.253)	0	0	0
2015/04/29	R186	04/02/2016			Bond Future	8.0633		118.8301	8.0628	118.8337	(0.006)	0.0000	0.0000	5,512
2015/04/29	R186	04/02/2016	7.51	Call	Bond Future	1,830.6100		1.8306	1,826.0400	1.8260	(0.250)	0	0	0
2015/04/29	R186	04/02/2016	7.49	Call	Bond Future	1,778.1800		1.7782	1,773.6400	1.7736	(0.255)	0	0	0
2015/04/29	R186	04/02/2016	7.50	Put	Bond Future	6,413.5600		6.4136	6,405.4100	6.4054	(0.127)	0	0	0
2015/04/29	R186	04/02/2016	7.49	Put	Bond Future	6,471.4900		6.4715	6,463.3600	6.4634	(0.126)	0	0	0
2015/04/29	R186	04/02/2016	7.51	Put	Bond Future	6,355.9600		6.3560	6,347.8000	6.3478	(0.128)	0	0	0
2015/04/29	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R197	07/05/2015			Bond Future	292.1910		292.1910	292.2131	292.2131	0.008	0.0000	0.0000	183
2015/04/29	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R197	07/05/2015	293.99	Put	Bond Future	1,799.0200		1.7990	1,776.8600	1.7769	(1.232)	0	0	0
2015/04/29	R197	07/05/2015	294.01	Put	Bond Future	1,819.0200		1.8190	1,796.8600	1.7969	(1.218)	0	0	0
2015/04/29	R197	07/05/2015	294.00	Put	Bond Future	1,809.0200		1.8090	1,786.8600	1.7869	(1.225)	0	0	0
2015/04/29	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R197	06/08/2015	288.00	Call	Bond Future	2,781.1500		2.7812	2,801.2500	2.8013	0.723	0	0	0
2015/04/29	R197	06/08/2015			Bond Future	290.7812		290.7812	290.8013	290.8013	0.007	0.0000	0.0000	1,046
2015/04/29	R197	06/08/2015	288.01	Call	Bond Future	2,771.1500		2.7712	2,791.2500	2.7913	0.725	0	0	0
2015/04/29	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R197	06/08/2015	288.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R197	06/08/2015	287.99	Call	Bond Future	2,791.1500		2.7912	2,811.2500	2.8113	0.720	0	0	0
2015/04/29	R197	05/11/2015	295.00	Call	Bond Future	568.4400		0.5684	589.5400	0.5895	3.712	0	0	0
2015/04/29	R197	05/11/2015			Bond Future	295.5684		295.5684	295.5895	295.5895	0.007	0.0000	0.0000	0
2015/04/29	R197	05/11/2015	294.99	Call	Bond Future	578.4400		0.5784	599.5400	0.5995	3.648	0	0	0
2015/04/29	R197	05/11/2015	295.01	Call	Bond Future	558.4400		0.5584	579.5400	0.5795	3.778	0	0	0
2015/04/29	R197	05/11/2015	294.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R197	05/11/2015	295.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R197	05/11/2015	295.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	07/05/2015			Bond Future	243.4026		243.4026	243.7702	243.7702	0.151	0.0000	0.0000	3,147

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
2015/04/29	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	07/05/2015	238.51	Call	Bond Future	4,892.6200	4.8926	5,260.2400	5.2602	7.514	0	0	0
2015/04/29	R202	07/05/2015	238.49	Call	Bond Future	4,912.6200	4.9126	5,280.2400	5.2802	7.483	0	0	0
2015/04/29	R202	07/05/2015	238.50	Call	Bond Future	4,902.6200	4.9026	5,270.2400	5.2702	7.498	0	0	0
2015/04/29	R202	06/08/2015			Bond Future	244.0542	244.0542	244.4255	244.4255	0.152	0.0000	0.0000	53,033
2015/04/29	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	06/08/2015	240.01	Call	Bond Future	4,044.1900	4.0442	4,415.5000	4.4155	9.181	0	0	0
2015/04/29	R202	06/08/2015	239.99	Call	Bond Future	4,064.1900	4.0642	4,435.5000	4.4355	9.136	0	0	0
2015/04/29	R202	06/08/2015	240.00	Call	Bond Future	4,054.1900	4.0542	4,425.5000	4.4255	9.159	0	0	0
2015/04/29	R202	05/11/2015			Bond Future	248.0718	248.0718	248.4497	248.4497	0.152	0.0000	0.0000	0
2015/04/29	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R202	05/11/2015	245.99	Call	Bond Future	2,081.8300	2.0818	2,459.7500	2.4597	18.153	0	0	0
2015/04/29	R202	05/11/2015	246.00	Call	Bond Future	2,071.8300	2.0718	2,449.7500	2.4497	18.241	0	0	0
2015/04/29	R202	05/11/2015	246.01	Call	Bond Future	2,061.8300	2.0618	2,439.7500	2.4397	18.329	0	0	0
2015/04/29	R203	07/05/2015	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2015/04/29	R203	07/05/2015			Bond Future	6.9425	104.0674	6.9466	104.0585	0.059	0.0000	0.0000	7,520
2015/04/29	R203	07/05/2015	7.24	Put	Bond Future	9.0600	0.0091	7.1600	0.0072	(20.971)	0	0	0
2015/04/29	R203	07/05/2015	7.26	Put	Bond Future	7.0300	0.0070	5.4300	0.0054	(22.760)	0	0	0
2015/04/29	R203	07/05/2015	7.25	Put	Bond Future	7.9800	0.0080	6.2300	0.0062	(21.930)	0	0	0
2015/04/29	R203	07/05/2015	7.25	Call	Bond Future	671.7100	0.6717	661.0300	0.6610	(1.590)	0	0	0
2015/04/29	R203	07/05/2015	7.84	Call	Bond Future	1,922.1800	1.9222	1,913.2500	1.9132	(0.465)	0	0	0
2015/04/29	R203	07/05/2015	7.24	Call	Bond Future	651.2900	0.6513	640.4600	0.6405	(1.663)	0	0	0
2015/04/29	R203	07/05/2015	7.26	Call	Bond Future	692.2500	0.6922	681.7200	0.6817	(1.521)	0	0	0
2015/04/29	R203	06/08/2015	7.84	Call	Bond Future	1,653.0700	1.6531	1,643.1200	1.6431	(0.602)	0	0	0
2015/04/29	R203	06/08/2015	6.74	Call	Bond Future	266.4900	0.2665	261.0400	0.2610	(2.045)	0	0	0
2015/04/29	R203	06/08/2015	6.75	Put	Bond Future	796.8900	0.7969	801.1500	0.8011	0.535	0	0	0
2015/04/29	R203	06/08/2015			Bond Future	7.0183	105.7107	7.0234	105.7009	0.072	0.0000	0.0000	4,956
2015/04/29	R203	06/08/2015	6.75	Call	Bond Future	273.1600	0.2732	267.6300	0.2676	(2.024)	0	0	0
2015/04/29	R203	06/08/2015	6.76	Call	Bond Future	279.9500	0.2800	274.3400	0.2743	(2.004)	0	0	0
2015/04/29	R203	06/08/2015	7.84	Put	Bond Future	70.4500	0.0704	70.2900	0.0703	(0.227)	0	0	5,000
2015/04/29	R203	06/08/2015	6.74	Put	Bond Future	809.8100	0.8098	814.1500	0.8142	0.536	0	0	0
2015/04/29	R203	06/08/2015	6.76	Put	Bond Future	784.1000	0.7841	788.2800	0.7883	0.533	0	0	0
2015/04/29	R203	05/11/2015	6.00	Put	Bond Future	1,918.8800	1.9189	1,927.2100	1.9272	0.434	0	0	0
2015/04/29	R203	05/11/2015	5.99	Call	Bond Future	60.2100	0.0602	58.6900	0.0587	(2.524)	0	0	0
2015/04/29	R203	05/11/2015			Bond Future	7.0623	103.2765	7.0680	103.2667	0.081	0.0000	0.0000	0
2015/04/29	R203	05/11/2015	6.00	Call	Bond Future	61.8300	0.0618	60.2800	0.0603	(2.507)	0	0	0
2015/04/29	R203	05/11/2015	6.01	Call	Bond Future	63.4900	0.0635	61.9100	0.0619	(2.489)	0	0	0
2015/04/29	R203	05/11/2015	5.99	Put	Bond Future	1,934.9500	1.9350	1,943.3100	1.9433	0.432	0	0	0
2015/04/29	R203	05/11/2015	6.01	Put	Bond Future	1,902.8500	1.9028	1,911.1500	1.9112	0.436	0	0	0
2015/04/29	R203	04/02/2016	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R203	04/02/2016	7.26	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
2015/04/29	R203	04/02/2016			Bond Future	7.0685	105.0749	7.0762	105.0633	0.109	0.0000	0.0000	0
2015/04/29	R203	04/02/2016	7.26	Call	Bond Future	287.5000	0.2875	275.9200	0.2759	(4.028)	0	0	0
2015/04/29	R203	04/02/2016	7.24	Call	Bond Future	257.5300	0.2575	245.9500	0.2459	(4.497)	0	0	0
2015/04/29	R203	04/02/2016	7.25	Call	Bond Future	272.5200	0.2725	260.9400	0.2609	(4.249)	0	0	0
2015/04/29	R203	04/02/2016	7.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R204	07/05/2015	7.51	Put	Bond Future	8.9700	0.0090	7.4000	0.0074	(17.503)	0	0	0
2015/04/29	R204	07/05/2015			Bond Future	7.1925	105.6364	7.2016	105.6074	0.127	0.0000	0.0000	12,400
2015/04/29	R204	07/05/2015	7.50	Put	Bond Future	10.2500	0.0102	8.5500	0.0086	(16.585)	0	0	0
2015/04/29	R204	07/05/2015	7.49	Call	Bond Future	952.4600	0.9525	921.5900	0.9216	(3.241)	0	0	0
2015/04/29	R204	07/05/2015	7.50	Call	Bond Future	982.4600	0.9825	951.7300	0.9517	(3.128)	0	0	0
2015/04/29	R204	07/05/2015	7.51	Call	Bond Future	1,012.6000	1.0126	982.0000	0.9820	(3.022)	0	0	0
2015/04/29	R204	07/05/2015	7.49	Put	Bond Future	11.6900	0.0117	9.8500	0.0099	(15.740)	0	0	0
2015/04/29	R204	06/08/2015	7.74	Call	Bond Future	1,640.0300	1.6400	1,613.8600	1.6139	(1.596)	0	0	0
2015/04/29	R204	06/08/2015	7.75	Put	Bond Future	242.2200	0.2422	246.1400	0.2461	1.618	0	0	0
2015/04/29	R204	06/08/2015			Bond Future	7.2681	103.2688	7.2782	103.2385	0.140	0.0000	0.0000	7,076
2015/04/29	R204	06/08/2015	8.41	Call	Bond Future	3,360.4000	3.3604	3,330.5900	3.3306	(0.887)	0	0	0
2015/04/29	R204	06/08/2015	7.74	Put	Bond Future	248.5900	0.2486	252.6200	0.2526	1.621	0	0	0
2015/04/29	R204	06/08/2015	7.76	Put	Bond Future	235.9700	0.2360	239.7900	0.2398	1.619	0	0	0
2015/04/29	R204	06/08/2015	8.41	Put	Bond Future	33.4200	0.0334	33.8100	0.0338	1.167	0	0	699
2015/04/29	R204	06/08/2015	7.75	Call	Bond Future	1,662.8900	1.6629	1,636.6100	1.6366	(1.580)	0	0	0
2015/04/29	R204	06/08/2015	7.76	Call	Bond Future	1,685.8600	1.6859	1,659.4800	1.6595	(1.565)	0	0	0
2015/04/29	R204	05/11/2015			Bond Future	7.3172	104.9614	7.3282	104.9308	0.151	0.0000	0.0000	0
2015/04/29	R204	05/11/2015	6.25	Call	Bond Future	119.2400	0.1192	114.9000	0.1149	(3.640)	0	0	0
2015/04/29	R204	05/11/2015	6.24	Put	Bond Future	3,157.1400	3.1571	3,183.5600	3.1836	0.837	0	0	0
2015/04/29	R204	05/11/2015	6.26	Put	Bond Future	3,105.5400	3.1055	3,131.7900	3.1318	0.845	0	0	0
2015/04/29	R204	05/11/2015	6.25	Put	Bond Future	3,131.3100	3.1313	3,157.6500	3.1576	0.841	0	0	0
2015/04/29	R204	05/11/2015	6.26	Call	Bond Future	122.2100	0.1222	117.7800	0.1178	(3.625)	0	0	0
2015/04/29	R204	05/11/2015	6.24	Call	Bond Future	116.3300	0.1163	112.0700	0.1121	(3.662)	0	0	0
2015/04/29	R204	04/02/2016	7.50	Call	Bond Future	405.4600	0.4055	372.7400	0.3727	(8.070)	0	0	0
2015/04/29	R204	04/02/2016			Bond Future	7.3418	102.7510	7.3545	102.7183	0.174	0.0000	0.0000	0
2015/04/29	R204	04/02/2016	7.51	Call	Bond Future	431.0200	0.4310	398.3000	0.3983	(7.591)	0	0	0
2015/04/29	R204	04/02/2016	7.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R204	04/02/2016	7.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R204	04/02/2016	7.49	Call	Bond Future	379.9000	0.3799	347.1800	0.3472	(8.613)	0	0	0
2015/04/29	R204	04/02/2016	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R207	07/05/2015			Bond Future	7.3872	101.7937	7.4165	101.6802	0.396	0.0000	0.0000	40,222
2015/04/29	R207	07/05/2015	8.25	Call	Bond Future	3,283.3700	3.2834	3,169.8400	3.1698	(3.458)	0	0	0
2015/04/29	R207	07/05/2015	7.73	Call	Bond Future	1,330.6500	1.3306	1,217.9300	1.2179	(8.471)	0	0	66
2015/04/29	R207	07/05/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R207	07/05/2015	7.73	Put	Bond Future	10.1500	0.0101	10.9600	0.0110	7.980	0	0	0
2015/04/29	R207	07/05/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R207	07/05/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R207	07/05/2015	8.26	Call	Bond Future	3,320.6500	3.3206	3,207.1200	3.2071	(3.419)	0	0	0
2015/04/29	R207	07/05/2015	8.24	Call	Bond Future	3,246.0800	3.2461	3,132.5500	3.1325	(3.497)	0	0	0
2015/04/29	R207	06/08/2015	7.76	Call	Bond Future	1,595.8000	1.5958	1,513.3800	1.5134	(5.165)	0	0	0
2015/04/29	R207	06/08/2015			Bond Future	7.4615	99.7586	7.4929	99.6426	0.421	0.0000	0.0000	981

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
2015/04/29	R207	06/08/2015	7.74	Call	Bond Future	1,546.1900	1.5462	1,465.0000	1.4650	(5.251)	0	0	0
2015/04/29	R207	06/08/2015	7.75	Call	Bond Future	1,570.8100	1.5708	1,489.0000	1.4890	(5.208)	0	0	0
2015/04/29	R207	06/08/2015	7.46	Call	Bond Future	936.8000	0.9368	874.8000	0.8748	(6.618)	0	0	70
2015/04/29	R207	06/08/2015	7.74	Put	Bond Future	523.9300	0.5239	558.7400	0.5587	6.644	0	0	0
2015/04/29	R207	06/08/2015	7.76	Put	Bond Future	500.6300	0.5006	534.2100	0.5342	6.708	0	0	0
2015/04/29	R207	06/08/2015	7.46	Put	Bond Future	942.1900	0.9422	996.1900	0.9962	5.731	0	0	0
2015/04/29	R207	06/08/2015	7.75	Put	Bond Future	512.0800	0.5121	546.2700	0.5463	6.677	0	0	0
2015/04/29	R207	05/11/2015	7.76	Call	Bond Future	1,765.1600	1.7652	1,690.3900	1.6904	(4.236)	0	0	0
2015/04/29	R207	05/11/2015			Bond Future	7.5092	101.3940	7.5428	101.2762	0.447	0.0000	0.0000	0
2015/04/29	R207	05/11/2015	7.74	Call	Bond Future	1,722.2100	1.7222	1,648.4100	1.6484	(4.285)	0	0	0
2015/04/29	R207	05/11/2015	7.50	Call	Bond Future	1,248.1100	1.2481	1,186.4900	1.1865	(4.937)	0	0	19
2015/04/29	R207	05/11/2015	7.75	Call	Bond Future	1,743.7600	1.7438	1,669.4800	1.6695	(4.260)	0	0	0
2015/04/29	R207	05/11/2015	7.43	Call	Bond Future	1,127.1700	1.1272	1,069.2400	1.0692	(5.139)	0	0	53
2015/04/29	R207	05/11/2015	7.74	Put	Bond Future	915.4300	0.9154	959.4900	0.9595	4.813	0	0	0
2015/04/29	R207	05/11/2015	7.76	Put	Bond Future	888.8400	0.8888	931.9300	0.9319	4.848	0	0	0
2015/04/29	R207	05/11/2015	7.43	Put	Bond Future	1,405.9700	1.4060	1,465.9000	1.4659	4.263	0	0	0
2015/04/29	R207	05/11/2015	7.50	Put	Bond Future	1,280.5100	1.2805	1,336.7500	1.3368	4.392	0	0	0
2015/04/29	R207	05/11/2015	7.75	Put	Bond Future	902.2000	0.9022	945.7800	0.9458	4.830	0	0	0
2015/04/29	R207	04/02/2016	7.27	Put	Bond Future	1,957.1700	1.9572	2,027.1600	2.0272	3.576	0	0	0
2015/04/29	R207	04/02/2016	7.49	Put	Bond Future	1,555.5300	1.5555	1,615.7300	1.6157	3.870	0	0	0
2015/04/29	R207	04/02/2016			Bond Future	7.5406	99.5169	7.5771	99.3956	0.484	0.0000	0.0000	0
2015/04/29	R207	04/02/2016	7.51	Put	Bond Future	1,522.1100	1.5221	1,581.4300	1.5814	3.897	0	0	0
2015/04/29	R207	04/02/2016	7.27	Call	Bond Future	1,051.1300	1.0511	999.7500	0.9997	(4.888)	0	0	43
2015/04/29	R207	04/02/2016	7.50	Call	Bond Future	1,403.3700	1.4034	1,341.7700	1.3418	(4.389)	0	0	19
2015/04/29	R207	04/02/2016	7.51	Call	Bond Future	1,420.0700	1.4201	1,358.0200	1.3580	(4.370)	0	0	0
2015/04/29	R207	04/02/2016	7.49	Call	Bond Future	1,386.7900	1.3868	1,325.6200	1.3256	(4.411)	0	0	0
2015/04/29	R207	04/02/2016	7.50	Put	Bond Future	1,538.7500	1.5388	1,598.5200	1.5985	3.884	0	0	0
2015/04/29	R208	07/05/2015	8.01	Call	Bond Future	2,325.9500	2.3259	2,237.0100	2.2370	(3.824)	0	0	0
2015/04/29	R208	07/05/2015			Bond Future	7.4960	97.2656	7.5153	97.1769	0.258	0.0000	0.0000	54,856
2015/04/29	R208	07/05/2015	7.99	Call	Bond Future	2,237.2300	2.2372	2,148.2300	2.1482	(3.978)	0	0	0
2015/04/29	R208	07/05/2015	8.00	Call	Bond Future	2,281.5800	2.2816	2,192.6200	2.1926	(3.899)	0	0	0
2015/04/29	R208	07/05/2015	7.99	Put	Bond Future	1.7000	0.0017	1.3800	0.0014	(18.824)	0	0	0
2015/04/29	R208	07/05/2015	8.00	Put	Bond Future	1.4500	0.0014	1.1700	0.0012	(19.310)	0	0	0
2015/04/29	R208	07/05/2015	8.01	Put	Bond Future	1.2500	0.0013	0.9900	0.0010	(20.800)	0	0	0
2015/04/29	R208	06/08/2015			Bond Future	7.5592	98.8015	7.5798	98.7107	0.272	0.0000	0.0000	3,634
2015/04/29	R208	06/08/2015	8.00	Call	Bond Future	2,354.6600	2.3547	2,282.0400	2.2820	(3.084)	0	0	0
2015/04/29	R208	06/08/2015	8.85	Call	Bond Future	5,540.1700	5.5402	5,451.0900	5.4511	(1.608)	0	0	0
2015/04/29	R208	06/08/2015	8.01	Call	Bond Future	2,387.3300	2.3873	2,314.3200	2.3143	(3.058)	0	0	0
2015/04/29	R208	06/08/2015	7.99	Call	Bond Future	2,322.1600	2.3222	2,249.9200	2.2499	(3.111)	0	0	0
2015/04/29	R208	06/08/2015	8.01	Put	Bond Future	419.7100	0.4197	437.4800	0.4375	4.234	0	0	0
2015/04/29	R208	06/08/2015	8.00	Put	Bond Future	430.1500	0.4302	448.3100	0.4483	4.222	0	0	0
2015/04/29	R208	06/08/2015	8.85	Put	Bond Future	34.5400	0.0345	36.2400	0.0362	4.922	0	0	198
2015/04/29	R208	06/08/2015	7.99	Put	Bond Future	440.8000	0.4408	459.3400	0.4593	4.206	0	0	0
2015/04/29	R208	05/11/2015			Bond Future	7.6054	97.0206	7.6271	96.9284	0.285	0.0000	0.0000	0
2015/04/29	R208	05/11/2015	8.48	Call	Bond Future	4,012.5600	4.0126	3,933.7500	3.9338	(1.964)	0	0	0
2015/04/29	R208	05/11/2015	7.74	Put	Bond Future	1,258.0200	1.2580	1,294.4200	1.2944	2.893	0	0	0
2015/04/29	R208	05/11/2015	7.75	Call	Bond Future	1,852.5700	1.8526	1,796.3500	1.7963	(3.035)	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
2015/04/29	R208	05/11/2015	7.76	Call	Bond Future	1,876.9500	1.8769	1,820.3400	1.8203	(3.016)	0	0	0
2015/04/29	R208	05/11/2015	8.48	Put	Bond Future	376.0500	0.3760	389.4600	0.3895	3.566	0	0	2,200
2015/04/29	R208	05/11/2015	7.74	Call	Bond Future	1,828.6300	1.8286	1,772.8100	1.7728	(3.053)	0	0	0
2015/04/29	R208	05/11/2015	7.76	Put	Bond Future	1,221.8800	1.2219	1,257.4900	1.2575	2.914	0	0	0
2015/04/29	R208	05/11/2015	7.75	Put	Bond Future	1,239.7200	1.2397	1,275.7200	1.2757	2.904	0	0	0
2015/04/29	R208	04/02/2016			Bond Future	7.6367	98.7100	7.6600	98.6147	0.305	0.0000	0.0000	0
2015/04/29	R208	04/02/2016	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R208	04/02/2016	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R208	04/02/2016	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R208	04/02/2016	7.76	Call	Bond Future	502.9300	0.5029	407.6700	0.4077	(18.941)	0	0	0
2015/04/29	R208	04/02/2016	7.74	Call	Bond Future	421.5600	0.4216	326.3000	0.3263	(22.597)	0	0	0
2015/04/29	R208	04/02/2016	7.75	Call	Bond Future	462.2600	0.4623	367.0000	0.3670	(20.607)	0	0	0
2015/04/29	R209	07/05/2015			Bond Future	8.4898	78.9703	8.4992	78.8943	0.111	0.0000	0.0000	20,810
2015/04/29	R209	07/05/2015	8.99	Put	Bond Future	8.0900	0.0081	5.8800	0.0059	(27.318)	0	0	0
2015/04/29	R209	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R209	07/05/2015	8.30	Put	Bond Future	1,733.2400	1.7332	1,770.4000	1.7704	2.144	0	0	700
2015/04/29	R209	07/05/2015	9.01	Put	Bond Future	6.3400	0.0063	4.5100	0.0045	(28.864)	0	0	0
2015/04/29	R209	07/05/2015	8.99	Call	Bond Future	3,894.6700	3.8947	3,816.4300	3.8164	(2.009)	0	0	0
2015/04/29	R209	07/05/2015	9.00	Put	Bond Future	7.1700	0.0072	5.1500	0.0052	(28.173)	0	0	0
2015/04/29	R209	07/05/2015	9.00	Call	Bond Future	3,968.4200	3.9684	3,890.3700	3.8904	(1.967)	0	0	0
2015/04/29	R209	07/05/2015	7.30	Put	Bond Future	10,571.0400	10.5710	10,647.0700	10.6471	0.719	0	0	0
2015/04/29	R209	07/05/2015	8.30	Call	Bond Future	177.3700	0.1774	138.5000	0.1385	(21.915)	0	0	0
2015/04/29	R209	07/05/2015	9.01	Call	Bond Future	4,042.1500	4.0421	3,964.2900	3.9643	(1.926)	0	0	0
2015/04/29	R209	06/08/2015	8.99	Put	Bond Future	959.0900	0.9591	969.9500	0.9700	1.132	0	0	0
2015/04/29	R209	06/08/2015			Bond Future	8.5423	80.2172	8.5520	80.1395	0.114	0.0000	0.0000	5,077
2015/04/29	R209	06/08/2015	9.01	Put	Bond Future	919.1600	0.9192	929.5300	0.9295	1.128	0	0	0
2015/04/29	R209	06/08/2015	9.90	Call	Bond Future	9,890.1500	9.8901	9,812.8800	9.8129	(0.781)	0	0	0
2015/04/29	R209	06/08/2015	9.00	Call	Bond Future	4,468.7300	4.4687	4,401.6000	4.4016	(1.502)	0	0	0
2015/04/29	R209	06/08/2015	9.01	Call	Bond Future	4,523.3200	4.5233	4,455.9500	4.4560	(1.489)	0	0	0
2015/04/29	R209	06/08/2015	9.00	Put	Bond Future	938.9500	0.9389	949.5600	0.9496	1.130	0	0	0
2015/04/29	R209	06/08/2015	8.99	Call	Bond Future	4,414.3800	4.4144	4,347.5000	4.3475	(1.515)	0	0	0
2015/04/29	R209	06/08/2015	9.90	Put	Bond Future	98.3000	0.0983	98.7700	0.0988	0.478	0	0	2,914
2015/04/29	R209	05/11/2015	7.99	Put	Bond Future	6,246.8800	6.2469	6,296.6300	6.2966	0.796	0	0	0
2015/04/29	R209	05/11/2015			Bond Future	8.5859	78.3837	8.5959	78.3047	0.116	0.0000	0.0000	0
2015/04/29	R209	05/11/2015	8.01	Put	Bond Future	6,119.9300	6.1199	6,169.0100	6.1690	0.802	0	0	0
2015/04/29	R209	05/11/2015	7.99	Call	Bond Future	1,309.6300	1.3096	1,280.4100	1.2804	(2.231)	0	0	0
2015/04/29	R209	05/11/2015	8.00	Put	Bond Future	6,183.2000	6.1832	6,232.6200	6.2326	0.799	0	0	0
2015/04/29	R209	05/11/2015	8.00	Call	Bond Future	1,332.6200	1.3326	1,303.0700	1.3031	(2.217)	0	0	0
2015/04/29	R209	05/11/2015	8.01	Call	Bond Future	1,355.8800	1.3559	1,325.9900	1.3260	(2.204)	0	0	0
2015/04/29	R209	04/02/2016	8.74	Call	Bond Future	910.5300	0.9105	829.0400	0.8290	(8.950)	0	0	0
2015/04/29	R209	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R209	04/02/2016			Bond Future	8.6229	79.7487	8.6333	79.6672	0.121	0.0000	0.0000	0
2015/04/29	R209	04/02/2016	8.75	Call	Bond Future	987.5100	0.9875	906.0200	0.9060	(8.252)	0	0	0
2015/04/29	R209	04/02/2016	8.76	Call	Bond Future	1,064.3800	1.0644	982.8900	0.9829	(7.656)	0	0	0
2015/04/29	R209	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R209	04/02/2016	8.76	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/29	R210	07/05/2015			Bond Future	178.3008		178.3008	179.2056	0.507	0.0000	0.0000	246
2015/04/29	R210	07/05/2015	177.00	Call	Bond Future	1,300.8300	1.3008	2,205.5500	2.2056	69.549	0	0	0
2015/04/29	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R210	07/05/2015	177.01	Call	Bond Future	1,290.8300	1.2908	2,195.5500	2.1956	70.088	0	0	0
2015/04/29	R210	07/05/2015	176.99	Call	Bond Future	1,310.8300	1.3108	2,215.5500	2.2156	69.019	0	0	0
2015/04/29	R210	06/08/2015	179.01	Call	Bond Future	2,121.1800	2.1212	3,038.8200	3.0388	43.261	0	0	0
2015/04/29	R210	06/08/2015			Bond Future	181.1312	181.1312	182.0488	182.0488	0.507	0.0000	0.0000	769
2015/04/29	R210	06/08/2015	178.99	Call	Bond Future	2,141.1800	2.1412	3,058.8200	3.0588	42.857	0	0	0
2015/04/29	R210	06/08/2015	179.00	Call	Bond Future	2,131.1800	2.1312	3,048.8200	3.0488	43.058	0	0	0
2015/04/29	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R210	05/11/2015			Bond Future	182.0097	182.0097	182.9429	182.9429	0.513	0.0000	0.0000	0
2015/04/29	R210	05/11/2015	182.00	Call	Bond Future	9.7300	0.0097	942.8600	0.9429	9590.236	0	0	0
2015/04/29	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R210	05/11/2015	182.01	Put	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	0
2015/04/29	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	932.8600	0.9329	100.000	0	0	0
2015/04/29	R210	05/11/2015	181.99	Call	Bond Future	19.7300	0.0197	952.8600	0.9529	4729.498	0	0	0
2015/04/29	R211	07/05/2015	134.99	Put	Bond Future	2,847.5500	2.8475	2,840.1400	2.8401	(0.260)	0	0	0
2015/04/29	R211	07/05/2015			Bond Future	132.1425	132.1425	132.1499	132.1499	0.006	0.0000	0.0000	1,120
2015/04/29	R211	07/05/2015	135.01	Put	Bond Future	2,867.5500	2.8675	2,860.1400	2.8601	(0.258)	0	0	0
2015/04/29	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R211	07/05/2015	135.00	Put	Bond Future	2,857.5500	2.8575	2,850.1400	2.8501	(0.259)	0	0	0
2015/04/29	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R211	06/08/2015			Bond Future	132.6228	132.6228	132.6293	132.6293	0.005	0.0000	0.0000	0
2015/04/29	R211	06/08/2015	134.99	Put	Bond Future	2,367.1900	2.3672	2,360.7000	2.3607	(0.274)	0	0	0
2015/04/29	R211	06/08/2015	135.01	Put	Bond Future	2,387.1900	2.3872	2,380.7000	2.3807	(0.272)	0	0	0
2015/04/29	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R211	06/08/2015	135.00	Put	Bond Future	2,377.1900	2.3772	2,370.7000	2.3707	(0.273)	0	0	0
2015/04/29	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R211	05/11/2015	134.99	Put	Bond Future	183.5400	0.1835	176.7100	0.1767	(3.721)	0	0	0
2015/04/29	R211	05/11/2015			Bond Future	134.8065	134.8065	134.8133	134.8133	0.005	0.0000	0.0000	0
2015/04/29	R211	05/11/2015	135.01	Put	Bond Future	203.5400	0.2035	196.7100	0.1967	(3.356)	0	0	0
2015/04/29	R211	05/11/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R211	05/11/2015	135.00	Put	Bond Future	193.5400	0.1935	186.7100	0.1867	(3.529)	0	0	0
2015/04/29	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R212	07/05/2015			Bond Future	139.1541	139.1541	139.1645	139.1645	0.007	0.0000	0.0000	32
2015/04/29	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R212	07/05/2015	141.00	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
2015/04/29	R212	07/05/2015	140.99	Put	Bond Future	1,835.8700	1.8359	1,825.4800	1.8255	(0.566)	0	0	0
2015/04/29	R212	07/05/2015	141.01	Put	Bond Future	1,855.8700	1.8559	1,845.4800	1.8455	(0.560)	0	0	0
2015/04/29	R212	07/05/2015	141.00	Put	Bond Future	1,845.8700	1.8459	1,835.4800	1.8355	(0.563)	0	0	0
2015/04/29	R212	06/08/2015	141.01	Put	Bond Future	1,422.0300	1.4220	1,412.5700	1.4126	(0.665)	0	0	0
2015/04/29	R212	06/08/2015			Bond Future	139.5880	139.5880	139.5974	139.5974	0.007	0.0000	0.0000	1,120
2015/04/29	R212	06/08/2015	141.00	Put	Bond Future	1,412.0300	1.4120	1,402.5700	1.4026	(0.670)	0	0	0
2015/04/29	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R212	06/08/2015	140.99	Put	Bond Future	1,402.0300	1.4020	1,392.5700	1.3926	(0.675)	0	0	0
2015/04/29	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R212	05/11/2015			Bond Future	141.8863	141.8863	141.8962	141.8962	0.007	0.0000	0.0000	0
2015/04/29	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R212	05/11/2015	145.99	Put	Bond Future	4,103.6800	4.1037	4,093.8000	4.0938	(0.241)	0	0	0
2015/04/29	R212	05/11/2015	146.01	Put	Bond Future	4,123.6800	4.1237	4,113.8000	4.1138	(0.240)	0	0	0
2015/04/29	R212	05/11/2015	146.00	Put	Bond Future	4,113.6800	4.1137	4,103.8000	4.1038	(0.240)	0	0	0
2015/04/29	R213	07/05/2015	8.74	Call	Bond Future	2,747.4500	2.7475	2,666.9100	2.6669	(2.931)	0	0	0
2015/04/29	R213	07/05/2015	8.75	Put	Bond Future	34.4800	0.0345	28.4900	0.0285	(17.372)	0	0	0
2015/04/29	R213	07/05/2015			Bond Future	8.3902	89.3235	8.3996	89.2493	0.112	0.0000	0.0000	15,965
2015/04/29	R213	07/05/2015	8.75	Call	Bond Future	2,819.2900	2.8193	2,739.1500	2.7392	(2.843)	0	0	0
2015/04/29	R213	07/05/2015	8.76	Call	Bond Future	2,891.3800	2.8914	2,811.6300	2.8116	(2.758)	0	0	0
2015/04/29	R213	07/05/2015	8.74	Put	Bond Future	38.3400	0.0383	31.9500	0.0319	(16.667)	0	0	0
2015/04/29	R213	07/05/2015	8.76	Put	Bond Future	30.9700	0.0310	25.3700	0.0254	(18.082)	0	0	0
2015/04/29	R213	06/08/2015			Bond Future	8.4468	90.7339	8.4566	90.6580	0.115	0.0000	0.0000	6,186
2015/04/29	R213	06/08/2015	8.49	Put	Bond Future	2,057.0500	2.0571	2,081.3500	2.0813	1.181	0	0	0
2015/04/29	R213	06/08/2015	8.51	Put	Bond Future	1,984.0600	1.9841	2,007.5400	2.0075	1.183	0	0	0
2015/04/29	R213	06/08/2015	8.49	Call	Bond Future	2,393.0500	2.3931	2,341.4300	2.3414	(2.157)	0	0	0
2015/04/29	R213	06/08/2015	8.50	Put	Bond Future	2,020.1300	2.0201	2,044.0200	2.0440	1.183	0	0	0
2015/04/29	R213	06/08/2015	8.50	Call	Bond Future	2,433.7400	2.4337	2,381.7100	2.3817	(2.138)	0	0	0
2015/04/29	R213	06/08/2015	8.51	Call	Bond Future	2,475.1800	2.4752	2,422.7400	2.4227	(2.119)	0	0	0
2015/04/29	R213	05/11/2015	7.76	Call	Bond Future	975.3400	0.9753	951.5300	0.9515	(2.441)	0	0	0
2015/04/29	R213	05/11/2015			Bond Future	8.4959	88.6763	8.5059	88.5991	0.118	0.0000	0.0000	0
2015/04/29	R213	05/11/2015	7.74	Call	Bond Future	938.6800	0.9387	915.4900	0.9155	(2.470)	0	0	0
2015/04/29	R213	05/11/2015	7.75	Call	Bond Future	956.8800	0.9569	933.3900	0.9334	(2.455)	0	0	0
2015/04/29	R213	05/11/2015	7.74	Put	Bond Future	7,049.4000	7.0494	7,103.4000	7.1034	0.766	0	0	0
2015/04/29	R213	05/11/2015	7.76	Put	Bond Future	6,916.8300	6.9168	6,970.2100	6.9702	0.772	0	0	0
2015/04/29	R213	05/11/2015	7.75	Put	Bond Future	6,982.9300	6.9829	7,036.6300	7.0366	0.769	0	0	0
2015/04/29	R213	04/02/2016			Bond Future	8.5392	90.2202	8.5497	90.1404	0.123	0.0000	0.0000	0
2015/04/29	R213	04/02/2016	8.75	Call	Bond Future	1,584.3100	1.5843	1,504.5000	1.5045	(5.038)	0	0	0
2015/04/29	R213	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R213	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R213	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R213	04/02/2016	8.76	Call	Bond Future	1,658.4600	1.6585	1,578.6500	1.5787	(4.812)	0	0	0
2015/04/29	R213	04/02/2016	8.74	Call	Bond Future	1,510.0700	1.5101	1,430.2600	1.4303	(5.285)	0	0	0
2015/04/29	R214	07/05/2015			Bond Future	8.5296	80.2361	8.5340	80.1980	0.052	0.0000	0.0000	12,089

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2015/04/29	R214	07/05/2015	9.15	Call	Bond Future	5,048.3300		5.0483	5,009.4700	5.0095	(0.770)	0	0	0
2015/04/29	R214	07/05/2015	9.16	Call	Bond Future	5,125.0800		5.1251	5,086.3100	5.0863	(0.756)	0	0	0
2015/04/29	R214	07/05/2015	9.14	Put	Bond Future	2.0700		0.0021	1.2200	0.0012	(41.063)	0	0	0
2015/04/29	R214	07/05/2015	9.16	Put	Bond Future	1.5800		0.0016	0.9100	0.0009	(42.405)	0	0	0
2015/04/29	R214	07/05/2015	9.15	Put	Bond Future	1.8100		0.0018	1.0500	0.0011	(41.989)	0	0	0
2015/04/29	R214	07/05/2015	9.14	Call	Bond Future	4,971.4800		4.9715	4,932.5300	4.9325	(0.783)	0	0	0
2015/04/29	R214	06/08/2015	8.76	Put	Bond Future	1,771.3000		1.7713	1,774.6500	1.7747	0.189	0	0	0
2015/04/29	R214	06/08/2015			Bond Future	8.5795		81.5030	8.5842	81.4638	0.054	0.0000	0.0000	9,602
2015/04/29	R214	06/08/2015	8.75	Put	Bond Future	1,804.7900		1.8048	1,808.3000	1.8083	0.194	0	0	0
2015/04/29	R214	06/08/2015	8.74	Call	Bond Future	3,183.0000		3.1830	3,147.4500	3.1475	(1.117)	0	0	0
2015/04/29	R214	06/08/2015	8.75	Call	Bond Future	3,231.2100		3.2312	3,195.4900	3.1955	(1.105)	0	0	0
2015/04/29	R214	06/08/2015	8.76	Call	Bond Future	3,280.1000		3.2801	3,244.2200	3.2442	(1.094)	0	0	0
2015/04/29	R214	06/08/2015	8.74	Put	Bond Future	1,839.0900		1.8391	1,842.7700	1.8428	0.200	0	0	0
2015/04/29	R214	05/11/2015			Bond Future	8.6228		79.5473	8.6276	79.5074	0.055	0.0000	0.0000	0
2015/04/29	R214	05/11/2015	7.99	Put	Bond Future	6,961.3900		6.9614	6,983.1500	6.9832	0.313	0	0	0
2015/04/29	R214	05/11/2015	8.00	Put	Bond Future	6,891.0900		6.8911	6,912.6500	6.9126	0.313	0	0	0
2015/04/29	R214	05/11/2015	8.01	Put	Bond Future	6,821.4300		6.8214	6,842.8000	6.8428	0.313	0	0	0
2015/04/29	R214	05/11/2015	7.99	Call	Bond Future	1,328.8300		1.3288	1,310.7100	1.3107	(1.364)	0	0	0
2015/04/29	R214	05/11/2015	8.00	Call	Bond Future	1,352.5100		1.3525	1,334.1900	1.3342	(1.355)	0	0	0
2015/04/29	R214	05/11/2015	8.01	Call	Bond Future	1,376.6600		1.3767	1,358.1500	1.3581	(1.345)	0	0	0
2015/04/29	R214	04/02/2016			Bond Future	8.6612		80.9323	8.6662	80.8906	0.058	0.0000	0.0000	4,320
2015/04/29	R214	04/02/2016	7.99	Put	Bond Future	7,783.5000		7.7835	7,806.2500	7.8063	0.292	0	0	0
2015/04/29	R214	04/02/2016	8.00	Call	Bond Future	1,868.0500		1.8681	1,848.9300	1.8489	(1.024)	0	0	0
2015/04/29	R214	04/02/2016	8.01	Call	Bond Future	1,894.3800		1.8944	1,875.1000	1.8751	(1.018)	0	0	0
2015/04/29	R214	04/02/2016	7.99	Call	Bond Future	1,841.7000		1.8417	1,822.7400	1.8227	(1.029)	0	0	0
2015/04/29	R214	04/02/2016	8.01	Put	Bond Future	7,648.8500		7.6488	7,671.2800	7.6713	0.293	0	0	0
2015/04/29	R214	04/02/2016	8.00	Put	Bond Future	7,716.1000		7.7161	7,738.6900	7.7387	0.293	0	0	0
2015/04/29	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	07/05/2015			Bond Future	8.5847		103.5173	8.5941	103.4127	0.110	0.0000	0.0000	22,627
2015/04/29	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	07/05/2015	9.26	Call	Bond Future	7,030.0000		7.0300	6,925.4600	6.9255	(1.487)	0	0	0
2015/04/29	R248	07/05/2015	9.24	Call	Bond Future	6,834.2000		6.8342	6,729.6600	6.7297	(1.530)	0	0	0
2015/04/29	R248	07/05/2015	9.25	Call	Bond Future	6,932.1900		6.9322	6,827.6500	6.8276	(1.508)	0	0	0
2015/04/29	R248	06/08/2015	8.76	Call	Bond Future	1,344.4400		1.3444	1,237.5800	1.2376	(7.948)	0	0	0
2015/04/29	R248	06/08/2015			Bond Future	8.6359		105.1518	8.6456	105.0449	0.113	0.0000	0.0000	16,306
2015/04/29	R248	06/08/2015	8.74	Call	Bond Future	1,129.9200		1.1299	1,023.0600	1.0231	(9.457)	0	0	0
2015/04/29	R248	06/08/2015	8.75	Call	Bond Future	1,237.2800		1.2373	1,130.4200	1.1304	(8.637)	0	0	0
2015/04/29	R248	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	05/11/2015	8.01	Put	Bond Future	7,759.1000		7.7591	7,867.6300	7.8676	1.399	0	0	0
2015/04/29	R248	05/11/2015			Bond Future	8.6804		102.4443	8.6904	102.3358	0.115	0.0000	0.0000	0
2015/04/29	R248	05/11/2015	8.00	Put	Bond Future	7,882.5600		7.8826	7,991.0900	7.9911	1.377	0	0	0
2015/04/29	R248	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2015/04/29	R248	05/11/2015	7.99	Put	Bond Future	8,006.2700	8.0063	8,114.8000	8.1148	1.356	0	0	0
2015/04/29	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	04/02/2016			Bond Future	8.7200	104.2281	8.7305	104.1161	0.119	0.0000	0.0000	0
2015/04/29	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/29	R248	04/02/2016	8.99	Call	Bond Future	2,831.7400	2.8317	2,719.7800	2.7198	(3.954)	0	0	0
2015/04/29	R248	04/02/2016	9.00	Call	Bond Future	2,933.9500	2.9339	2,821.9900	2.8220	(3.816)	0	0	0
2015/04/29	R248	04/02/2016	9.01	Call	Bond Future	3,035.9700	3.0360	2,924.0100	2.9240	(3.688)	0	0	0

Total

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