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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/04/2015 TO 24/04/2015

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
2015/04/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	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
2015/04/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2025	07/05/2015			Bond Future	120.4672	120.4672	120.3917	120.3917	(0.063)	0.0000	0.0000	16
2015/04/24	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2025	07/05/2015	120.99	Put	Bond Future	522.7800	0.5228	598.2700	0.5983	14.440	0	0	0
2015/04/24	2025	07/05/2015	121.01	Put	Bond Future	542.7800	0.5428	618.2700	0.6183	13.908	0	0	0
2015/04/24	2025	07/05/2015	121.00	Put	Bond Future	532.7800	0.5328	608.2700	0.6083	14.169	0	0	0
2015/04/24	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2025	06/08/2015			Bond Future	121.2189	121.2189	121.1413	121.1413	(0.064)	0.0000	0.0000	0
2015/04/24	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2025	06/08/2015	120.99	Call	Bond Future	228.8900	0.2289	151.2800	0.1513	(33.907)	0	0	0
2015/04/24	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2025	06/08/2015	121.00	Call	Bond Future	218.8900	0.2189	141.2800	0.1413	(35.456)	0	0	0
2015/04/24	2025	06/08/2015	121.01	Call	Bond Future	208.8900	0.2089	131.2800	0.1313	(37.154)	0	0	0
2015/04/24	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2025	05/11/2015			Bond Future	123.2195	123.2195	123.1375	123.1375	(0.066)	0.0000	0.0000	0
2015/04/24	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2025	05/11/2015	123.01	Call	Bond Future	209.4900	0.2095	127.5500	0.1276	(39.114)	0	0	0
2015/04/24	2025	05/11/2015	122.99	Call	Bond Future	229.4900	0.2295	147.5500	0.1476	(35.705)	0	0	0
2015/04/24	2025	05/11/2015	123.00	Call	Bond Future	219.4900	0.2195	137.5500	0.1376	(37.332)	0	0	0
2015/04/24	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	07/05/2015			Bond Future	8.4901	98.1366	8.4642	98.3459	(0.305)	0.0000	0.0000	6,785
2015/04/24	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	07/05/2015	8.74	Call	Bond Future	1,989.1100	1.9891	2,198.4700	2.1985	10.525	0	0	0
2015/04/24	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	07/05/2015	8.75	Call	Bond Future	2,067.4800	2.0675	2,276.8400	2.2768	10.126	0	0	0
2015/04/24	2030	07/05/2015	8.76	Call	Bond Future	2,145.7500	2.1457	2,355.1100	2.3551	9.757	0	0	0
2015/04/24	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	06/08/2015			Bond Future	8.5572	95.6817	8.5306	95.8934	(0.311)	0.0000	0.0000	2,135
2015/04/24	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	06/08/2015	7.74	Put	Bond Future	6,814.1000	6.8141	6,602.3000	6.6023	(3.108)	0	0	0
2015/04/24	2030	06/08/2015	7.76	Put	Bond Future	6,639.3600	6.6394	6,427.5600	6.4276	(3.190)	0	0	0
2015/04/24	2030	06/08/2015	7.75	Put	Bond Future	6,726.6800	6.7267	6,514.8800	6.5149	(3.149)	0	0	0
2015/04/24	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	05/11/2015			Bond Future	8.6092	97.2541	8.5821	97.4670	(0.315)	0.0000	0.0000	0
2015/04/24	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	05/11/2015	8.49	Put	Bond Future	940.1400	0.9401	727.1600	0.7272	(22.654)	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
2015/04/24	2030	05/11/2015	8.51	Put	Bond Future	781.5100	0.7815	568.5300	0.5685	(27.252)	0	0	0
2015/04/24	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2030	05/11/2015	8.50	Put	Bond Future	860.7800	0.8608	647.8000	0.6478	(24.743)	0	0	0
2015/04/24	2032	07/05/2015	8.51	Put	Bond Future	645.9700	0.6460	465.9800	0.4660	(27.864)	0	0	0
2015/04/24	2032	07/05/2015			Bond Future	8.5844	97.9784	8.5636	98.1584	(0.242)	0.0000	0.0000	126
2015/04/24	2032	07/05/2015	8.50	Put	Bond Future	733.2800	0.7333	553.2900	0.5533	(24.546)	0	0	0
2015/04/24	2032	07/05/2015	8.49	Put	Bond Future	820.7100	0.8207	640.7200	0.6407	(21.931)	0	0	0
2015/04/24	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	06/08/2015			Bond Future	8.6477	99.5292	8.6264	99.7112	(0.247)	0.0000	0.0000	1,455
2015/04/24	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	06/08/2015	8.50	Put	Bond Future	1,269.7200	1.2697	1,087.7600	1.0878	(14.331)	0	0	0
2015/04/24	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	06/08/2015	8.49	Put	Bond Future	1,356.5600	1.3566	1,174.6000	1.1746	(13.413)	0	0	0
2015/04/24	2032	06/08/2015	8.51	Put	Bond Future	1,182.9900	1.1830	1,001.0300	1.0010	(15.381)	0	0	0
2015/04/24	2032	05/11/2015			Bond Future	8.7011	97.0083	8.6794	97.1909	(0.249)	0.0000	0.0000	0
2015/04/24	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	05/11/2015	7.99	Put	Bond Future	6,254.7000	6.2547	6,072.1300	6.0721	(2.919)	0	0	0
2015/04/24	2032	05/11/2015	8.01	Put	Bond Future	6,070.8600	6.0709	5,888.2900	5.8883	(3.007)	0	0	0
2015/04/24	2032	05/11/2015	8.00	Put	Bond Future	6,162.7200	6.1627	5,980.1500	5.9801	(2.962)	0	0	0
2015/04/24	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	04/02/2016			Bond Future	8.7476	98.6979	8.7250	98.8859	(0.259)	0.0000	0.0000	0
2015/04/24	2032	04/02/2016	8.69	Put	Bond Future	479.4700	0.4795	291.4500	0.2914	(39.214)	0	0	0
2015/04/24	2032	04/02/2016	8.71	Put	Bond Future	312.5300	0.3125	124.5100	0.1245	(60.161)	0	0	0
2015/04/24	2032	04/02/2016	8.70	Put	Bond Future	395.9500	0.3959	207.9300	0.2079	(47.486)	0	0	0
2015/04/24	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	07/05/2015			Bond Future	8.6794	100.6088	8.6636	100.7600	(0.182)	0.0000	0.0000	30,553
2015/04/24	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	07/05/2015	9.01	Call	Bond Future	3,086.0900	3.0861	3,237.3100	3.2373	4.900	0	0	0
2015/04/24	2037	07/05/2015	8.99	Call	Bond Future	2,903.7600	2.9038	3,054.9800	3.0550	5.208	0	0	0
2015/04/24	2037	07/05/2015	9.00	Call	Bond Future	2,994.9900	2.9950	3,146.2100	3.1462	5.049	0	0	0
2015/04/24	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	06/08/2015			Bond Future	8.7422	97.9425	8.7261	98.0952	(0.185)	0.0000	0.0000	3,402
2015/04/24	2037	06/08/2015	8.75	Call	Bond Future	73.5000	0.0735	226.2600	0.2263	207.837	0	0	0
2015/04/24	2037	06/08/2015	8.74	Put	Bond Future	20.8700	0.0209	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	06/08/2015	8.76	Call	Bond Future	167.7300	0.1677	320.4900	0.3205	91.075	0	0	0
2015/04/24	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	131.8900	0.1319	100.000	0	0	0
2015/04/24	2037	05/11/2015	7.99	Put	Bond Future	7,955.8300	7.9558	7,802.9800	7.8030	(1.921)	0	0	0

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2015/04/24	2037	05/11/2015	8.01	Put	Bond Future	7,745.2400	7.7452	7,592.3900	7.5924	(1.973)	0	0	0
2015/04/24	2037	05/11/2015			Bond Future	8.7914	99.5522	8.7751	99.7050	(0.186)	0.0000	0.0000	0
2015/04/24	2037	05/11/2015	8.00	Put	Bond Future	7,850.4500	7.8504	7,697.6000	7.6976	(1.947)	0	0	0
2015/04/24	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	04/02/2016	8.75	Put	Bond Future	794.6700	0.7947	636.7900	0.6368	(19.867)	0	0	0
2015/04/24	2037	04/02/2016			Bond Future	8.8355	97.0281	8.8184	97.1860	(0.193)	0.0000	0.0000	0
2015/04/24	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2037	04/02/2016	8.74	Put	Bond Future	888.2900	0.8883	730.4100	0.7304	(17.773)	0	0	0
2015/04/24	2037	04/02/2016	8.76	Put	Bond Future	701.1800	0.7012	543.3000	0.5433	(22.516)	0	0	0
2015/04/24	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2038	07/05/2015			Bond Future	131.1715	131.1715	130.9107	130.9107	(0.199)	0.0000	0.0000	3,303
2015/04/24	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2038	07/05/2015	126.99	Call	Bond Future	4,181.5000	4.1815	3,920.6900	3.9207	(6.237)	0	0	0
2015/04/24	2038	07/05/2015	127.00	Call	Bond Future	4,171.5000	4.1715	3,910.6900	3.9107	(6.252)	0	0	0
2015/04/24	2038	07/05/2015	127.01	Call	Bond Future	4,161.5000	4.1615	3,900.6900	3.9007	(6.267)	0	0	0
2015/04/24	2038	06/08/2015	128.01	Call	Bond Future	3,937.9900	3.9380	3,671.8900	3.6719	(6.757)	0	0	0
2015/04/24	2038	06/08/2015			Bond Future	131.9480	131.9480	131.6819	131.6819	(0.202)	0.0000	0.0000	911
2015/04/24	2038	06/08/2015	127.99	Call	Bond Future	3,957.9900	3.9580	3,691.8900	3.6919	(6.723)	0	0	0
2015/04/24	2038	06/08/2015	128.00	Call	Bond Future	3,947.9900	3.9480	3,681.8900	3.6819	(6.740)	0	0	0
2015/04/24	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2038	05/11/2015			Bond Future	134.1257	134.1257	133.8519	133.8519	(0.204)	0.0000	0.0000	0
2015/04/24	2038	05/11/2015	134.00	Call	Bond Future	125.6600	0.1257	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	2038	05/11/2015	133.99	Put	Bond Future	0.0000	0.0000	138.0700	0.1381	100.000	0	0	0
2015/04/24	2038	05/11/2015	134.01	Put	Bond Future	0.0000	0.0000	158.0700	0.1581	100.000	0	0	0
2015/04/24	2038	05/11/2015	134.00	Put	Bond Future	0.0000	0.0000	148.0700	0.1481	100.000	0	0	0
2015/04/24	2038	05/11/2015	134.01	Call	Bond Future	115.6600	0.1157	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	2038	05/11/2015	133.99	Call	Bond Future	135.6600	0.1357	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	2044	07/05/2015			Bond Future	8.7389	102.5338	8.7232	102.6989	(0.180)	0.0000	0.0000	9,526
2015/04/24	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	07/05/2015	9.01	Call	Bond Future	2,772.3900	2.7724	2,937.5000	2.9375	5.956	0	0	0
2015/04/24	2044	07/05/2015	8.99	Call	Bond Future	2,572.3100	2.5723	2,737.4200	2.7374	6.419	0	0	0
2015/04/24	2044	07/05/2015	9.00	Call	Bond Future	2,672.4300	2.6724	2,837.5400	2.8375	6.178	0	0	0
2015/04/24	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	06/08/2015			Bond Future	8.7988	99.7727	8.7827	99.9395	(0.183)	0.0000	0.0000	650
2015/04/24	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	06/08/2015	8.74	Put	Bond Future	611.3600	0.6114	444.5100	0.4445	(27.292)	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
2015/04/24	2044	06/08/2015	8.76	Put	Bond Future	402.7400	0.4027	235.8900	0.2359	(41.429)	0	0	0
2015/04/24	2044	06/08/2015	8.75	Put	Bond Future	506.9600	0.5070	340.1100	0.3401	(32.912)	0	0	0
2015/04/24	2044	05/11/2015			Bond Future	8.8459	101.4125	8.8296	101.5796	(0.184)	0.0000	0.0000	0
2015/04/24	2044	05/11/2015	8.24	Put	Bond Future	6,546.5400	6.5465	6,379.4100	6.3794	(2.553)	0	0	0
2015/04/24	2044	05/11/2015	8.26	Put	Bond Future	6,318.9800	6.3190	6,151.8500	6.1518	(2.645)	0	0	0
2015/04/24	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	05/11/2015	8.25	Put	Bond Future	6,432.6500	6.4326	6,265.5200	6.2655	(2.598)	0	0	0
2015/04/24	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	04/02/2016			Bond Future	8.8880	98.7956	8.8710	98.9681	(0.191)	0.0000	0.0000	0
2015/04/24	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2044	04/02/2016	9.01	Call	Bond Future	1,224.2000	1.2242	1,396.7500	1.3968	14.095	0	0	0
2015/04/24	2044	04/02/2016	8.99	Call	Bond Future	1,025.2800	1.0253	1,197.8300	1.1978	16.830	0	0	0
2015/04/24	2044	04/02/2016	9.00	Call	Bond Future	1,124.8300	1.1248	1,297.3800	1.2974	15.340	0	0	0
2015/04/24	2046	07/05/2015			Bond Future	130.8233	130.8233	130.7996	130.7996	(0.018)	0.0000	0.0000	5,889
2015/04/24	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2046	07/05/2015	126.99	Call	Bond Future	3,833.3300	3.8333	3,809.5900	3.8096	(0.619)	0	0	0
2015/04/24	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2046	07/05/2015	127.00	Call	Bond Future	3,823.3300	3.8233	3,799.5900	3.7996	(0.621)	0	0	0
2015/04/24	2046	07/05/2015	127.01	Call	Bond Future	3,813.3300	3.8133	3,789.5900	3.7896	(0.623)	0	0	0
2015/04/24	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2046	06/08/2015			Bond Future	132.9049	132.9049	132.8796	132.8796	(0.019)	0.0000	0.0000	6,022
2015/04/24	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2046	06/08/2015	129.01	Call	Bond Future	3,894.8900	3.8949	3,869.5900	3.8696	(0.650)	0	0	0
2015/04/24	2046	06/08/2015	128.99	Call	Bond Future	3,914.8900	3.9149	3,889.5900	3.8896	(0.646)	0	0	0
2015/04/24	2046	06/08/2015	129.00	Call	Bond Future	3,904.8900	3.9049	3,879.5900	3.8796	(0.648)	0	0	0
2015/04/24	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2046	05/11/2015	132.99	Call	Bond Future	720.3400	0.7203	691.6500	0.6917	(3.983)	0	0	0
2015/04/24	2046	05/11/2015			Bond Future	133.7103	133.7103	133.6817	133.6817	(0.021)	0.0000	0.0000	0
2015/04/24	2046	05/11/2015	133.00	Call	Bond Future	710.3400	0.7103	681.6500	0.6817	(4.039)	0	0	0
2015/04/24	2046	05/11/2015	133.01	Call	Bond Future	700.3400	0.7003	671.6500	0.6717	(4.097)	0	0	0
2015/04/24	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2050	07/05/2015			Bond Future	141.3959	141.3959	141.3705	141.3705	(0.018)	0.0000	0.0000	2,954
2015/04/24	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2050	07/05/2015	135.01	Call	Bond Future	6,385.9300	6.3859	6,360.4600	6.3605	(0.399)	0	0	0
2015/04/24	2050	07/05/2015	134.99	Call	Bond Future	6,405.9300	6.4059	6,380.4600	6.3805	(0.398)	0	0	0
2015/04/24	2050	07/05/2015	135.00	Call	Bond Future	6,395.9300	6.3959	6,370.4600	6.3705	(0.398)	0	0	0
2015/04/24	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2050	06/08/2015			Bond Future	142.1873	142.1873	142.1603	142.1603	(0.019)	0.0000	0.0000	2,588
2015/04/24	2050	06/08/2015	136.99	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
2015/04/24	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2050	06/08/2015	137.01	Call	Bond Future	5,177.2700	5.1773	5,150.2700	5.1503	(0.522)	0	0	0
2015/04/24	2050	06/08/2015	136.99	Call	Bond Future	5,197.2700	5.1973	5,170.2700	5.1703	(0.520)	0	0	0
2015/04/24	2050	06/08/2015	137.00	Call	Bond Future	5,187.2700	5.1873	5,160.2700	5.1603	(0.521)	0	0	0
2015/04/24	2050	05/11/2015			Bond Future	144.5337	144.5337	144.5027	144.5027	(0.021)	0.0000	0.0000	0
2015/04/24	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2050	05/11/2015	144.99	Put	Bond Future	456.2600	0.4563	487.3200	0.4873	6.808	0	0	0
2015/04/24	2050	05/11/2015	145.01	Put	Bond Future	476.2600	0.4763	507.3200	0.5073	6.522	0	0	0
2015/04/24	2050	05/11/2015	145.00	Put	Bond Future	466.2600	0.4663	497.3200	0.4973	6.662	0	0	0
2015/04/24	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	AL12	07/05/2015			Index Future	543.6670	543.6670	544.6030	544.6030	0.172	0.0000	0.0000	0
2015/04/24	AL37	07/05/2015			Index Future	453.3720	453.3720	453.8750	453.8750	0.111	0.0000	0.0000	3
2015/04/24	AL37	06/08/2015			Index Future	460.4720	460.4720	460.9790	460.9790	0.110	0.0000	0.0000	122
2015/04/24	AL37	05/11/2015			Index Future	468.1140	468.1140	468.6180	468.6180	0.108	0.0000	0.0000	0
2015/04/24	AL7T	07/05/2015			Index Future	536.1110	536.1110	537.1910	537.1910	0.201	0.0000	0.0000	0
2015/04/24	AL7T	06/08/2015			Index Future	544.5060	544.5060	545.5980	545.5980	0.201	0.0000	0.0000	3
2015/04/24	AL7T	05/11/2015			Index Future	553.5420	553.5420	554.6390	554.6390	0.198	0.0000	0.0000	0
2015/04/24	ALBI	07/05/2015			Index Future	489.7750	489.7750	490.5200	490.5200	0.152	0.0000	0.0000	444
2015/04/24	ALBI	06/08/2015			Index Future	497.4440	497.4440	498.1980	498.1980	0.152	0.0000	0.0000	170
2015/04/24	ALBI	05/11/2015			Index Future	505.6990	505.6990	506.4530	506.4530	0.149	0.0000	0.0000	0
2015/04/24	ALBI	04/02/2016			Index Future	514.4980	514.4980	515.2760	515.2760	0.151	0.0000	0.0000	0
2015/04/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	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
2015/04/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	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
2015/04/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/24	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	EL28	07/05/2015			Bond Future	124.6315	124.6315	124.6100	124.6100	(0.017)	0.0000	0.0000	0
2015/04/24	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	EL28	07/05/2015	124.99	Put	Bond Future	358.5000	0.3585	380.0500	0.3801	6.011	0	0	0
2015/04/24	EL28	07/05/2015	125.01	Put	Bond Future	378.5000	0.3785	400.0500	0.4001	5.694	0	0	0
2015/04/24	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	EL28	07/05/2015	125.00	Put	Bond Future	368.5000	0.3685	390.0500	0.3901	5.848	0	0	0
2015/04/24	EL28	06/08/2015	125.00	Call	Bond Future	1,614.5000	1.6145	1,591.7400	1.5917	(1.410)	0	0	0
2015/04/24	EL28	06/08/2015			Bond Future	126.6145	126.6145	126.5917	126.5917	(0.018)	0.0000	0.0000	0
2015/04/24	EL28	06/08/2015	125.01	Call	Bond Future	1,604.5000	1.6045	1,581.7400	1.5817	(1.419)	0	0	0
2015/04/24	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	EL28	06/08/2015	124.99	Call	Bond Future	1,624.5000	1.6245	1,601.7400	1.6017	(1.401)	0	0	0
2015/04/24	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	EL28	05/11/2015			Bond Future	127.1767	127.1767	127.1503	127.1503	(0.021)	0.0000	0.0000	0
2015/04/24	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	EL28	05/11/2015	126.99	Call	Bond Future	186.7200	0.1867	160.2900	0.1603	(14.155)	0	0	0
2015/04/24	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	EL28	05/11/2015	127.00	Call	Bond Future	176.7200	0.1767	150.2900	0.1503	(14.956)	0	0	0
2015/04/24	EL28	05/11/2015	127.01	Call	Bond Future	166.7200	0.1667	140.2900	0.1403	(15.853)	0	0	0
2015/04/24	ES33	07/05/2015			Bond Future	9.6081	83.1461	9.5920	83.2645	(0.167)	0.0000	0.0000	6,576
2015/04/24	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	07/05/2015	9.76	Call	Bond Future	1,106.7300	1.1067	1,225.1400	1.2251	10.699	0	0	0
2015/04/24	ES33	07/05/2015	9.74	Call	Bond Future	962.3400	0.9623	1,080.7500	1.0808	12.304	0	0	0
2015/04/24	ES33	07/05/2015	9.75	Call	Bond Future	1,034.5800	1.0346	1,152.9900	1.1530	11.445	0	0	0
2015/04/24	ES33	06/08/2015			Bond Future	9.6983	84.4622	9.6818	84.5817	(0.170)	0.0000	0.0000	0
2015/04/24	ES33	06/08/2015	9.59	Put	Bond Future	790.3200	0.7903	670.8300	0.6708	(15.119)	0	0	0
2015/04/24	ES33	06/08/2015	9.61	Put	Bond Future	643.5200	0.6435	524.0300	0.5240	(18.568)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/24	ES33	06/08/2015	9.60	Put	Bond Future	716.8700		0.7169	597.3800	0.5974	(16.668)	0	0	0
2015/04/24	ES33	06/08/2015	9.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	06/08/2015	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	06/08/2015	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	05/11/2015	9.00	Put	Bond Future	5,871.7200		5.8717	5,752.2400	5.7522	(2.035)	0	0	0
2015/04/24	ES33	05/11/2015			Bond Future	9.7803		82.0617	9.7636	82.1811	(0.171)	0.0000	0.0000	0
2015/04/24	ES33	05/11/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	05/11/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	05/11/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	05/11/2015	8.99	Put	Bond Future	5,951.0500		5.9511	5,831.5700	5.8316	(2.008)	0	0	0
2015/04/24	ES33	05/11/2015	9.01	Put	Bond Future	5,792.4900		5.7925	5,673.0100	5.6730	(2.063)	0	0	0
2015/04/24	ES33	04/02/2016	10.01	Call	Bond Future	1,055.2900		1.0553	1,178.8600	1.1789	11.710	0	0	0
2015/04/24	ES33	04/02/2016			Bond Future	9.8585		83.4908	9.8410	83.6143	(0.178)	0.0000	0.0000	0
2015/04/24	ES33	04/02/2016	9.99	Call	Bond Future	917.1600		0.9172	1,040.7300	1.0407	13.473	0	0	0
2015/04/24	ES33	04/02/2016	10.00	Call	Bond Future	986.2700		0.9863	1,109.8400	1.1098	12.529	0	0	0
2015/04/24	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	07/05/2015	449.99	Call	GOVI	362,240.0000		36.2240	369,650.0000	36.9650	2.046	0	0	0
2015/04/24	GOVI	07/05/2015			GOVI	486.2140		486.2140	486.9550	486.9550	0.152	0.0000	0.0000	496
2015/04/24	GOVI	07/05/2015	450.00	Call	GOVI	362,140.0000		36.2140	369,550.0000	36.9550	2.046	0	0	0
2015/04/24	GOVI	07/05/2015	450.01	Call	GOVI	362,040.0000		36.2040	369,450.0000	36.9450	2.047	0	0	0
2015/04/24	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	06/08/2015			GOVI	493.8280		493.8280	494.5760	494.5760	0.151	0.0000	0.0000	29
2015/04/24	GOVI	06/08/2015	499.99	Put	GOVI	61,620.0000		6.1620	54,140.0000	5.4140	(12.139)	0	0	0
2015/04/24	GOVI	06/08/2015	500.01	Put	GOVI	61,820.0000		6.1820	54,340.0000	5.4340	(12.100)	0	0	0
2015/04/24	GOVI	06/08/2015	499.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	06/08/2015	500.00	Put	GOVI	61,720.0000		6.1720	54,240.0000	5.4240	(12.119)	0	0	0
2015/04/24	GOVI	06/08/2015	500.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	06/08/2015	500.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	05/11/2015			GOVI	502.0230		502.0230	502.7720	502.7720	0.149	0.0000	0.0000	0
2015/04/24	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	05/11/2015	529.99	Put	GOVI	279,670.0000		27.9670	272,180.0000	27.2180	(2.678)	0	0	0
2015/04/24	GOVI	05/11/2015	530.01	Put	GOVI	279,870.0000		27.9870	272,380.0000	27.2380	(2.676)	0	0	0
2015/04/24	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	05/11/2015	530.00	Put	GOVI	279,770.0000		27.9770	272,280.0000	27.2280	(2.677)	0	0	0
2015/04/24	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	04/02/2016			GOVI	510.7580		510.7580	511.5310	511.5310	0.151	0.0000	0.0000	0
2015/04/24	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	GOVI	04/02/2016	511.99	Put	GOVI	12,320.0000		1.2320	4,590.0000	0.4590	(62.744)	0	0	0
2015/04/24	GOVI	04/02/2016	512.01	Put	GOVI	12,520.0000		1.2520	4,790.0000	0.4790	(61.741)	0	0	0
2015/04/24	GOVI	04/02/2016	512.00	Put	GOVI	12,420.0000		1.2420	4,690.0000	0.4690	(62.238)	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
2015/04/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/24	IGOV	07/05/2015			Index Future	229.7850	229.7850	229.6630	229.6630	(0.053)	0.0000	0.0000	932
2015/04/24	IGOV	06/08/2015			Index Future	233.4020	233.4020	233.2770	233.2770	(0.054)	0.0000	0.0000	717
2015/04/24	IGOV	05/11/2015			Index Future	237.2950	237.2950	237.1610	237.1610	(0.056)	0.0000	0.0000	0
2015/04/24	IGOV	04/02/2016			Index Future	241.4420	241.4420	241.3110	241.3110	(0.054)	0.0000	0.0000	0
2015/04/24	ILBI	07/05/2015			Index Future	621.9400	621.9400	621.6070	621.6070	(0.054)	0.0000	0.0000	0
2015/04/24	ILBI	06/08/2015			Index Future	631.9860	631.9860	631.6460	631.6460	(0.054)	0.0000	0.0000	159
2015/04/24	ILBI	05/11/2015			Index Future	642.4710	642.4710	642.1240	642.1240	(0.054)	0.0000	0.0000	0
2015/04/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/24	JBAF	20/05/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2015/04/24	JBAF	17/06/2015			Jibar Tradeable Future	6.2700	93.7300	6.2300	93.7700	(0.638)	0.0000	0.0000	5,000
2015/04/24	JBAF	15/07/2015			Jibar Tradeable Future	6.3000	93.7000	6.2600	93.7400	(0.635)	0.0000	0.0000	0
2015/04/24	JBAF	19/08/2015			Jibar Tradeable Future	6.4400	93.5600	6.4000	93.6000	(0.621)	0.0000	0.0000	0
2015/04/24	JBAF	16/09/2015			Jibar Tradeable Future	6.4900	93.5100	6.4500	93.5500	(0.616)	0.0000	0.0000	0
2015/04/24	JBAF	21/10/2015			Jibar Tradeable Future	6.6100	93.3900	6.5700	93.4300	(0.605)	0.0000	0.0000	0
2015/04/24	JBAF	15/12/2015			Jibar Tradeable Future	6.7900	93.2100	6.7500	93.2500	(0.589)	0.0000	0.0000	0
2015/04/24	JBAF	16/03/2016			Jibar Tradeable Future	7.0200	92.9800	6.9800	93.0200	(0.570)	0.0000	0.0000	0
2015/04/24	JBAF	15/06/2016			Jibar Tradeable Future	7.2600	92.7400	7.2300	92.7700	(0.413)	0.0000	0.0000	0
2015/04/24	JBAF	21/09/2016			Jibar Tradeable Future	7.4400	92.5600	7.4000	92.6000	(0.538)	0.0000	0.0000	0
2015/04/24	JBAF	21/12/2016			Jibar Tradeable Future	7.5700	92.4300	7.5300	92.4700	(0.528)	0.0000	0.0000	0
2015/04/24	JBAF	15/03/2017			Jibar Tradeable Future	7.6900	92.3100	7.6500	92.3500	(0.520)	0.0000	0.0000	0
2015/04/24	R023	07/05/2015	8.14	Call	Bond Future	1,680.1700	1.6802	1,827.9700	1.8280	8.797	0	0	0
2015/04/24	R023	07/05/2015	8.15	Put	Bond Future	84.8400	0.0848	56.9500	0.0570	(32.874)	0	0	0
2015/04/24	R023	07/05/2015			Bond Future	7.8600	100.8871	7.8290	101.0646	(0.394)	0.0000	0.0000	13,494
2015/04/24	R023	07/05/2015	8.15	Call	Bond Future	1,729.3400	1.7293	1,878.9300	1.8789	8.650	0	0	0
2015/04/24	R023	07/05/2015	8.16	Call	Bond Future	1,778.9300	1.7789	1,930.2300	1.9302	8.505	0	0	0
2015/04/24	R023	07/05/2015	8.14	Put	Bond Future	91.7900	0.0918	62.1100	0.0621	(32.335)	0	0	0
2015/04/24	R023	07/05/2015	8.16	Put	Bond Future	78.3400	0.0783	52.1600	0.0522	(33.418)	0	0	0
2015/04/24	R023	06/08/2015	9.07	Put	Bond Future	89.6200	0.0896	78.6600	0.0787	(12.229)	0	0	911
2015/04/24	R023	06/08/2015	8.24	Call	Bond Future	2,540.8100	2.5408	2,658.2000	2.6582	4.620	0	0	0
2015/04/24	R023	06/08/2015			Bond Future	7.9256	102.4840	7.8935	102.6634	(0.406)	0.0000	0.0000	230
2015/04/24	R023	06/08/2015	9.07	Call	Bond Future	6,212.0200	6.2120	6,380.4500	6.3804	2.711	0	0	0
2015/04/24	R023	06/08/2015	8.26	Put	Bond Future	775.6200	0.7756	715.4800	0.7155	(7.754)	0	0	0
2015/04/24	R023	06/08/2015	8.25	Put	Bond Future	792.4700	0.7925	731.4100	0.7314	(7.705)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/24	R023	06/08/2015	8.24	Put	Bond Future	809.6100		0.8096	747.6100	0.7476	(7.658)	0	0	0
2015/04/24	R023	06/08/2015	8.25	Call	Bond Future	2,578.1200		2.5781	2,696.4500	2.6964	4.590	0	0	0
2015/04/24	R023	06/08/2015	8.26	Call	Bond Future	2,615.6700		2.6157	2,734.9200	2.7349	4.559	0	0	0
2015/04/24	R023	05/11/2015			Bond Future	7.9808		100.2428	7.9476	100.4227	(0.416)	0.0000	0.0000	0
2015/04/24	R023	05/11/2015	7.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R023	05/11/2015	8.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R023	05/11/2015	7.99	Call	Bond Future	49.6300		0.0496	229.5400	0.2295	362.503	0	0	0
2015/04/24	R023	05/11/2015	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R023	05/11/2015	8.00	Call	Bond Future	103.7200		0.1037	283.6300	0.2836	173.457	0	0	0
2015/04/24	R023	05/11/2015	8.01	Call	Bond Future	157.7800		0.1578	337.6900	0.3377	114.026	0	0	0
2015/04/24	R023	04/02/2016	8.01	Put	Bond Future	92.5500		0.0926	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	R023	04/02/2016			Bond Future	8.0276		101.9880	7.9924	102.1735	(0.439)	0.0000	0.0000	0
2015/04/24	R023	04/02/2016	8.00	Put	Bond Future	145.2100		0.1452	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	R023	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	92.8700	0.0929	100.000	0	0	0
2015/04/24	R023	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R023	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	40.2100	0.0402	100.000	0	0	0
2015/04/24	R023	04/02/2016	7.99	Put	Bond Future	197.9100		0.1979	12.4900	0.0125	(93.689)	0	0	0
2015/04/24	R186	07/05/2015	7.40	Call	Bond Future	1.7400		0.0017	1.8200	0.0018	4.598	0	0	0
2015/04/24	R186	07/05/2015	8.10	Put	Bond Future	766.4200		0.7664	622.3500	0.6223	(18.798)	0	0	4,229
2015/04/24	R186	07/05/2015			Bond Future	8.0798		122.0899	8.0489	122.3480	(0.382)	8.0350	8.0080	40,048
2015/04/24	R186	07/05/2015	7.50	Put	Bond Future	4,981.7200		4.9817	4,724.1700	4.7242	(5.170)	0	0	4,229
2015/04/24	R186	07/05/2015	8.25	Call	Bond Future	1,735.0600		1.7351	1,910.2200	1.9102	10.095	0	0	0
2015/04/24	R186	07/05/2015	7.30	Call	Bond Future	0.3900		0.0004	0.3900	0.0004	0.000	0	0	0
2015/04/24	R186	07/05/2015	7.80	Put	Bond Future	2,505.7400		2.5057	2,267.2700	2.2673	(9.517)	0	0	300
2015/04/24	R186	07/05/2015	7.45	Put	Bond Future	5,420.9100		5.4209	5,163.0300	5.1630	(4.757)	0	0	4,229
2015/04/24	R186	07/05/2015	8.00	Put	Bond Future	1,220.5700		1.2206	1,036.2900	1.0363	(15.098)	0	0	4,229
2015/04/24	R186	07/05/2015	8.24	Put	Bond Future	348.4100		0.3484	261.7200	0.2617	(24.882)	0	0	0
2015/04/24	R186	07/05/2015	8.05	Put	Bond Future	976.6200		0.9766	811.8200	0.8118	(16.875)	0	0	4,229
2015/04/24	R186	07/05/2015	8.26	Put	Bond Future	307.0800		0.3071	227.7800	0.2278	(25.824)	0	0	0
2015/04/24	R186	07/05/2015	7.40	Put	Bond Future	5,863.6800		5.8637	5,605.6400	5.6056	(4.401)	0	0	4,229
2015/04/24	R186	07/05/2015	7.50	Call	Bond Future	6.5800		0.0066	7.1500	0.0072	8.663	0	0	0
2015/04/24	R186	07/05/2015	8.25	Put	Bond Future	327.2800		0.3273	244.3200	0.2443	(25.348)	0	0	0
2015/04/24	R186	07/05/2015	8.10	Call	Bond Future	934.5000		0.9345	1,048.5500	1.0486	12.204	0	0	0
2015/04/24	R186	07/05/2015	8.26	Call	Bond Future	1,796.8700		1.7969	1,975.6900	1.9757	9.952	0	0	0
2015/04/24	R186	07/05/2015	7.30	Put	Bond Future	6,757.8400		6.7578	6,499.7200	6.4997	(3.820)	0	0	0
2015/04/24	R186	07/05/2015	7.45	Call	Bond Future	3.4500		0.0035	3.6900	0.0037	6.957	0	0	0
2015/04/24	R186	07/05/2015	7.80	Call	Bond Future	139.7000		0.1397	159.3500	0.1594	14.066	0	0	0
2015/04/24	R186	07/05/2015	8.00	Call	Bond Future	552.1200		0.5521	625.9600	0.6260	13.374	0	0	0
2015/04/24	R186	07/05/2015	8.24	Call	Bond Future	1,674.1000		1.6741	1,845.5300	1.8455	10.240	0	0	0
2015/04/24	R186	07/05/2015	8.05	Call	Bond Future	727.4500		0.7275	820.7700	0.8208	12.828	0	0	0
2015/04/24	R186	06/08/2015	8.90	Put	Bond Future	464.1900		0.4642	420.7700	0.4208	(9.354)	0	0	5,350
2015/04/24	R186	06/08/2015	8.00	Put	Bond Future	2,924.7600		2.9248	2,766.9800	2.7670	(5.395)	0	0	0
2015/04/24	R186	06/08/2015			Bond Future	8.1428		118.7254	8.1109	118.9867	(0.392)	0.0000	0.0000	2,110
2015/04/24	R186	06/08/2015	8.00	Call	Bond Future	1,750.3200		1.7503	1,853.7500	1.8538	5.909	0	0	0
2015/04/24	R186	06/08/2015	8.01	Call	Bond Future	1,785.6900		1.7857	1,890.5900	1.8906	5.874	0	0	0
2015/04/24	R186	06/08/2015	7.99	Call	Bond Future	1,715.6300		1.7156	1,817.6100	1.8176	5.944	0	0	0
2015/04/24	R186	06/08/2015	7.75	Call	Bond Future	1,014.3000		1.0143	1,083.2500	1.0833	6.798	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/24	R186	06/08/2015	8.90	Call	Bond Future	6,430.1200		6.4301	6,647.9100	6.6479	3.387	0	0	0
2015/04/24	R186	06/08/2015	7.99	Put	Bond Future	2,972.8800		2.9729	2,813.6500	2.8137	(5.356)	0	0	0
2015/04/24	R186	06/08/2015	7.75	Put	Bond Future	4,283.0100		4.2830	4,090.7500	4.0907	(4.489)	0	0	0
2015/04/24	R186	06/08/2015	8.01	Put	Bond Future	2,877.3900		2.8774	2,721.0800	2.7211	(5.432)	0	0	0
2015/04/24	R186	05/11/2015	8.45	Call	Bond Future	0.0000		0.0000	4,395.4000	4.3954	100.000	0	0	0
2015/04/24	R186	05/11/2015	8.24	Call	Bond Future	3,299.0400		3.2990	3,432.5900	3.4326	4.048	0	0	0
2015/04/24	R186	05/11/2015	8.25	Put	Bond Future	2,886.6800		2.8867	2,758.7000	2.7587	(4.433)	0	0	0
2015/04/24	R186	05/11/2015			Bond Future	8.1930		120.6759	8.1603	120.9385	(0.400)	0.0000	0.0000	0
2015/04/24	R186	05/11/2015	9.00	Put	Bond Future	969.6400		0.9696	911.0700	0.9111	(6.040)	0	0	2,600
2015/04/24	R186	05/11/2015	8.35	Put	Bond Future	0.0000		0.0000	2,412.6300	2.4126	100.000	0	0	9,370
2015/04/24	R186	05/11/2015	8.24	Put	Bond Future	2,924.0800		2.9241	2,795.0300	2.7950	(4.413)	0	0	0
2015/04/24	R186	05/11/2015	8.26	Put	Bond Future	2,849.2800		2.8493	2,722.3700	2.7224	(4.454)	0	0	0
2015/04/24	R186	05/11/2015	8.35	Call	Bond Future	0.0000		0.0000	3,922.2700	3.9223	100.000	0	0	0
2015/04/24	R186	05/11/2015	9.00	Call	Bond Future	7,191.5100		7.1915	7,395.5400	7.3955	2.837	0	0	0
2015/04/24	R186	05/11/2015	8.45	Put	Bond Future	0.0000		0.0000	2,100.6900	2.1007	100.000	0	0	6,248
2015/04/24	R186	05/11/2015	8.25	Call	Bond Future	3,341.2900		3.3413	3,475.9100	3.4759	4.029	0	0	0
2015/04/24	R186	05/11/2015	8.26	Call	Bond Future	3,383.4700		3.3835	3,519.1600	3.5192	4.010	0	0	0
2015/04/24	R186	04/02/2016	7.50	Call	Bond Future	1,431.7500		1.4318	1,500.9400	1.5009	4.833	0	0	0
2015/04/24	R186	04/02/2016			Bond Future	8.2342		117.4776	8.1999	117.7476	(0.417)	0.0000	0.0000	5,512
2015/04/24	R186	04/02/2016	7.51	Call	Bond Future	1,453.9200		1.4539	1,523.9100	1.5239	4.814	0	0	0
2015/04/24	R186	04/02/2016	7.49	Call	Bond Future	1,409.8100		1.4098	1,478.2000	1.4782	4.851	0	0	0
2015/04/24	R186	04/02/2016	7.50	Put	Bond Future	7,393.5500		7.3936	7,192.8000	7.1928	(2.715)	0	0	0
2015/04/24	R186	04/02/2016	7.49	Put	Bond Future	7,455.6300		7.4556	7,254.0800	7.2541	(2.703)	0	0	0
2015/04/24	R186	04/02/2016	7.51	Put	Bond Future	7,331.7800		7.3318	7,131.8300	7.1318	(2.727)	0	0	0
2015/04/24	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R197	07/05/2015			Bond Future	291.6161		291.6161	291.3560	291.3560	(0.089)	0.0000	0.0000	1,046
2015/04/24	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R197	07/05/2015	293.99	Put	Bond Future	2,373.9300		2.3739	2,633.9900	2.6340	10.955	0	0	0
2015/04/24	R197	07/05/2015	294.01	Put	Bond Future	2,393.9300		2.3939	2,653.9900	2.6540	10.863	0	0	0
2015/04/24	R197	07/05/2015	294.00	Put	Bond Future	2,383.9300		2.3839	2,643.9900	2.6440	10.909	0	0	0
2015/04/24	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R197	06/08/2015	288.00	Call	Bond Future	2,207.6200		2.2076	1,941.3900	1.9414	(12.060)	0	0	0
2015/04/24	R197	06/08/2015			Bond Future	290.2076		290.2076	289.9414	289.9414	(0.092)	0.0000	0.0000	0
2015/04/24	R197	06/08/2015	288.01	Call	Bond Future	2,197.6200		2.1976	1,931.3900	1.9314	(12.114)	0	0	0
2015/04/24	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R197	06/08/2015	288.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R197	06/08/2015	287.99	Call	Bond Future	2,217.6200		2.2176	1,951.3900	1.9514	(12.005)	0	0	0
2015/04/24	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R197	05/11/2015			Bond Future	294.9973		294.9973	294.7191	294.7191	(0.094)	0.0000	0.0000	0
2015/04/24	R197	05/11/2015	294.99	Call	Bond Future	7.3100		0.0073	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	R197	05/11/2015	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R197	05/11/2015	294.99	Put	Bond Future	0.0000		0.0000	270.8800	0.2709	100.000	0	0	0
2015/04/24	R197	05/11/2015	295.01	Put	Bond Future	12.6900		0.0127	290.8800	0.2909	2192.199	0	0	0
2015/04/24	R197	05/11/2015	295.00	Put	Bond Future	2.6900		0.0027	280.8800	0.2809	10341.636	0	0	0
2015/04/24	R202	07/05/2015			Bond Future	241.6997		241.6997	241.6552	241.6552	(0.018)	0.0000	0.0000	3,147

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
2015/04/24	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R202	07/05/2015	238.51	Call	Bond Future	3,189.6800	3.1897	3,145.2000	3.1452	(1.394)	0	0	0
2015/04/24	R202	07/05/2015	238.49	Call	Bond Future	3,209.6800	3.2097	3,165.2000	3.1652	(1.386)	0	0	0
2015/04/24	R202	07/05/2015	238.50	Call	Bond Future	3,199.6800	3.1997	3,155.2000	3.1552	(1.390)	0	0	0
2015/04/24	R202	06/08/2015			Bond Future	242.3330	242.3330	242.2858	242.2858	(0.019)	0.0000	0.0000	52,944
2015/04/24	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R202	06/08/2015	240.01	Call	Bond Future	2,322.9800	2.3230	2,275.8400	2.2758	(2.029)	0	0	0
2015/04/24	R202	06/08/2015	239.99	Call	Bond Future	2,342.9800	2.3430	2,295.8400	2.2958	(2.012)	0	0	0
2015/04/24	R202	06/08/2015	240.00	Call	Bond Future	2,332.9800	2.3330	2,285.8400	2.2858	(2.021)	0	0	0
2015/04/24	R202	05/11/2015			Bond Future	246.3321	246.3321	246.2781	246.2781	(0.022)	0.0000	0.0000	0
2015/04/24	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R202	05/11/2015	245.99	Call	Bond Future	342.1100	0.3421	288.1400	0.2881	(15.776)	0	0	0
2015/04/24	R202	05/11/2015	246.00	Call	Bond Future	332.1100	0.3321	278.1400	0.2781	(16.251)	0	0	0
2015/04/24	R202	05/11/2015	246.01	Call	Bond Future	322.1100	0.3221	268.1400	0.2681	(16.755)	0	0	0
2015/04/24	R203	07/05/2015	7.84	Put	Bond Future	0.2000	0.0002	0.0700	0.0001	(65.000)	0	0	5,000
2015/04/24	R203	07/05/2015			Bond Future	7.1200	103.6836	7.0833	103.7628	(0.515)	0.0000	0.0000	7,691
2015/04/24	R203	07/05/2015	7.24	Put	Bond Future	95.1700	0.0952	67.8200	0.0678	(28.738)	0	0	0
2015/04/24	R203	07/05/2015	7.26	Put	Bond Future	83.0200	0.0830	58.2100	0.0582	(29.884)	0	0	0
2015/04/24	R203	07/05/2015	7.25	Put	Bond Future	88.9000	0.0889	62.8400	0.0628	(29.314)	0	0	0
2015/04/24	R203	07/05/2015	7.25	Call	Bond Future	368.8000	0.3688	421.9500	0.4220	14.412	0	0	0
2015/04/24	R203	07/05/2015	7.84	Call	Bond Future	1,538.5500	1.5385	1,617.6300	1.6176	5.140	0	0	0
2015/04/24	R203	07/05/2015	7.24	Call	Bond Future	353.5700	0.3536	405.4300	0.4054	14.668	0	0	0
2015/04/24	R203	07/05/2015	7.26	Call	Bond Future	384.4100	0.3844	438.8100	0.4388	14.152	0	0	0
2015/04/24	R203	06/08/2015	7.84	Call	Bond Future	1,330.3300	1.3303	1,394.3900	1.3944	4.815	0	0	0
2015/04/24	R203	06/08/2015	6.74	Call	Bond Future	168.5800	0.1686	185.9100	0.1859	10.280	0	0	0
2015/04/24	R203	06/08/2015	6.75	Put	Bond Future	1,082.9500	1.0830	1,021.1000	1.0211	(5.711)	0	0	0
2015/04/24	R203	06/08/2015			Bond Future	7.2172	105.3247	7.1761	105.4043	(0.569)	0.0000	0.0000	252
2015/04/24	R203	06/08/2015	6.75	Call	Bond Future	173.2700	0.1733	190.9800	0.1910	10.221	0	0	0
2015/04/24	R203	06/08/2015	6.76	Call	Bond Future	178.0600	0.1781	196.1500	0.1961	10.159	0	0	0
2015/04/24	R203	06/08/2015	7.84	Put	Bond Future	133.6600	0.1337	118.1600	0.1182	(11.597)	0	0	5,000
2015/04/24	R203	06/08/2015	6.74	Put	Bond Future	1,097.8500	1.0978	1,035.6200	1.0356	(5.668)	0	0	0
2015/04/24	R203	06/08/2015	6.76	Put	Bond Future	1,068.1600	1.0682	1,006.6900	1.0067	(5.755)	0	0	0
2015/04/24	R203	05/11/2015	6.00	Put	Bond Future	2,280.6800	2.2807	2,206.6900	2.2067	(3.244)	0	0	0
2015/04/24	R203	05/11/2015	5.99	Call	Bond Future	34.0900	0.0341	38.3600	0.0384	12.526	0	0	0
2015/04/24	R203	05/11/2015			Bond Future	7.2878	102.8880	7.2422	102.9664	(0.625)	0.0000	0.0000	0
2015/04/24	R203	05/11/2015	6.00	Call	Bond Future	35.0800	0.0351	39.4600	0.0395	12.486	0	0	0
2015/04/24	R203	05/11/2015	6.01	Call	Bond Future	36.0900	0.0361	40.5800	0.0406	12.441	0	0	0
2015/04/24	R203	05/11/2015	5.99	Put	Bond Future	2,297.3800	2.2974	2,223.2800	2.2233	(3.225)	0	0	0
2015/04/24	R203	05/11/2015	6.01	Put	Bond Future	2,264.0000	2.2640	2,190.1200	2.1901	(3.263)	0	0	0
2015/04/24	R203	04/02/2016	7.25	Put	Bond Future	122.7400	0.1227	40.5900	0.0406	(66.930)	0	0	0
2015/04/24	R203	04/02/2016	7.26	Put	Bond Future	107.7600	0.1078	25.6100	0.0256	(76.234)	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
2015/04/24	R203	04/02/2016			Bond Future	7.3320	104.6796	7.2771	104.7618	(0.749)	0.0000	0.0000	0
2015/04/24	R203	04/02/2016	7.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R203	04/02/2016	7.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R203	04/02/2016	7.24	Put	Bond Future	137.7300	0.1377	55.5800	0.0556	(59.646)	0	0	0
2015/04/24	R204	07/05/2015	7.51	Put	Bond Future	110.4400	0.1104	76.3600	0.0764	(30.858)	0	0	0
2015/04/24	R204	07/05/2015			Bond Future	7.3641	105.0925	7.3276	105.2078	(0.495)	0.0000	0.0000	12,510
2015/04/24	R204	07/05/2015	7.50	Put	Bond Future	118.6900	0.1187	82.7700	0.0828	(30.264)	0	0	0
2015/04/24	R204	07/05/2015	7.49	Call	Bond Future	524.2000	0.5242	601.7200	0.6017	14.788	0	0	0
2015/04/24	R204	07/05/2015	7.50	Call	Bond Future	546.9400	0.5469	626.3300	0.6263	14.515	0	0	0
2015/04/24	R204	07/05/2015	7.51	Call	Bond Future	570.1100	0.5701	651.3400	0.6513	14.248	0	0	0
2015/04/24	R204	07/05/2015	7.49	Put	Bond Future	127.3900	0.1274	89.6000	0.0896	(29.665)	0	0	0
2015/04/24	R204	06/08/2015	7.74	Call	Bond Future	1,257.7900	1.2578	1,334.0900	1.3341	6.066	0	0	0
2015/04/24	R204	06/08/2015	7.75	Put	Bond Future	405.6500	0.4056	366.4100	0.3664	(9.673)	0	0	0
2015/04/24	R204	06/08/2015			Bond Future	7.4532	102.7202	7.4139	102.8364	(0.527)	0.0000	0.0000	321
2015/04/24	R204	06/08/2015	8.41	Call	Bond Future	2,849.5800	2.8496	2,955.8800	2.9559	3.730	0	0	0
2015/04/24	R204	06/08/2015	7.74	Put	Bond Future	414.9200	0.4149	375.0300	0.3750	(9.614)	0	0	0
2015/04/24	R204	06/08/2015	7.76	Put	Bond Future	396.5500	0.3966	357.9400	0.3579	(9.736)	0	0	0
2015/04/24	R204	06/08/2015	8.41	Put	Bond Future	71.1700	0.0712	61.2800	0.0613	(13.896)	0	0	699
2015/04/24	R204	06/08/2015	7.75	Call	Bond Future	1,277.7500	1.2778	1,354.7000	1.3547	6.022	0	0	0
2015/04/24	R204	06/08/2015	7.76	Call	Bond Future	1,297.8700	1.2979	1,375.4500	1.3754	5.977	0	0	0
2015/04/24	R204	05/11/2015			Bond Future	7.5176	104.4076	7.4757	104.5232	(0.558)	0.0000	0.0000	0
2015/04/24	R204	05/11/2015	6.25	Call	Bond Future	75.2900	0.0753	83.1000	0.0831	10.373	0	0	0
2015/04/24	R204	05/11/2015	6.24	Put	Bond Future	3,667.9600	3.6680	3,559.9800	3.5600	(2.944)	0	0	0
2015/04/24	R204	05/11/2015	6.26	Put	Bond Future	3,614.4300	3.6144	3,506.8100	3.5068	(2.978)	0	0	0
2015/04/24	R204	05/11/2015	6.25	Put	Bond Future	3,641.1700	3.6412	3,533.3700	3.5334	(2.961)	0	0	0
2015/04/24	R204	05/11/2015	6.26	Call	Bond Future	77.2900	0.0773	85.2800	0.0853	10.338	0	0	0
2015/04/24	R204	05/11/2015	6.24	Call	Bond Future	73.3400	0.0733	80.9700	0.0810	10.404	0	0	0
2015/04/24	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R204	04/02/2016			Bond Future	7.5618	102.1876	7.5148	102.3077	(0.622)	0.0000	0.0000	0
2015/04/24	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R204	04/02/2016	7.49	Put	Bond Future	183.4900	0.1835	63.4400	0.0634	(65.426)	0	0	0
2015/04/24	R204	04/02/2016	7.51	Put	Bond Future	132.3700	0.1324	12.3200	0.0123	(90.693)	0	0	0
2015/04/24	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R204	04/02/2016	7.50	Put	Bond Future	157.9300	0.1579	37.8800	0.0379	(76.015)	0	0	0
2015/04/24	R207	07/05/2015			Bond Future	7.5432	101.1904	7.5169	101.2916	(0.348)	0.0000	0.0000	40,822
2015/04/24	R207	07/05/2015	8.25	Call	Bond Future	2,680.6100	2.6806	2,781.5000	2.7815	3.764	0	0	0
2015/04/24	R207	07/05/2015	7.73	Call	Bond Future	828.0700	0.8281	900.6200	0.9006	8.761	0	0	66
2015/04/24	R207	07/05/2015	8.24	Put	Bond Future	0.6300	0.0006	0.2800	0.0003	(55.556)	0	0	0
2015/04/24	R207	07/05/2015	7.73	Put	Bond Future	110.8800	0.1109	82.2400	0.0822	(25.830)	0	0	0
2015/04/24	R207	07/05/2015	8.26	Put	Bond Future	0.4800	0.0005	0.2100	0.0002	(56.250)	0	0	0
2015/04/24	R207	07/05/2015	8.25	Put	Bond Future	0.5500	0.0006	0.2500	0.0003	(54.545)	0	0	0
2015/04/24	R207	07/05/2015	8.26	Call	Bond Future	2,717.8200	2.7178	2,818.7400	2.8187	3.713	0	0	0
2015/04/24	R207	07/05/2015	8.24	Call	Bond Future	2,643.4000	2.6434	2,744.2400	2.7442	3.815	0	0	0
2015/04/24	R207	06/08/2015	7.76	Call	Bond Future	1,232.3100	1.2323	1,288.1500	1.2881	4.531	0	0	0
2015/04/24	R207	06/08/2015			Bond Future	7.6270	99.1496	7.5992	99.2515	(0.364)	0.0000	0.0000	121

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
2015/04/24	R207	06/08/2015	7.74	Call	Bond Future	1,189.8100	1.1898	1,244.4400	1.2444	4.591	0	0	0
2015/04/24	R207	06/08/2015	7.75	Call	Bond Future	1,210.8600	1.2109	1,266.1000	1.2661	4.562	0	0	0
2015/04/24	R207	06/08/2015	7.46	Call	Bond Future	683.6900	0.6837	721.2000	0.7212	5.486	0	0	70
2015/04/24	R207	06/08/2015	7.74	Put	Bond Future	776.5400	0.7765	729.2700	0.7293	(6.087)	0	0	0
2015/04/24	R207	06/08/2015	7.76	Put	Bond Future	746.1300	0.7461	700.0700	0.7001	(6.173)	0	0	0
2015/04/24	R207	06/08/2015	7.46	Put	Bond Future	1,298.0700	1.2981	1,233.6800	1.2337	(4.960)	0	0	0
2015/04/24	R207	06/08/2015	7.75	Put	Bond Future	761.1200	0.7611	714.4600	0.7145	(6.130)	0	0	0
2015/04/24	R207	05/11/2015	7.76	Call	Bond Future	1,426.9100	1.4269	1,478.7200	1.4787	3.631	0	0	0
2015/04/24	R207	05/11/2015			Bond Future	7.6850	100.7787	7.6560	100.8798	(0.377)	0.0000	0.0000	0
2015/04/24	R207	05/11/2015	7.74	Call	Bond Future	1,389.1900	1.3892	1,440.1300	1.4401	3.667	0	0	0
2015/04/24	R207	05/11/2015	7.50	Call	Bond Future	0.0000	0.0000	1,019.4700	1.0195	100.000	0	0	19
2015/04/24	R207	05/11/2015	7.75	Call	Bond Future	1,408.1300	1.4081	1,459.5000	1.4595	3.648	0	0	0
2015/04/24	R207	05/11/2015	7.43	Call	Bond Future	876.7300	0.8767	914.2300	0.9142	4.277	0	0	53
2015/04/24	R207	05/11/2015	7.74	Put	Bond Future	1,197.7500	1.1978	1,147.5500	1.1475	(4.191)	0	0	0
2015/04/24	R207	05/11/2015	7.76	Put	Bond Future	1,165.9300	1.1659	1,116.6000	1.1166	(4.231)	0	0	0
2015/04/24	R207	05/11/2015	7.43	Put	Bond Future	1,770.8700	1.7709	1,707.2300	1.7072	(3.594)	0	0	0
2015/04/24	R207	05/11/2015	7.50	Put	Bond Future	0.0000	0.0000	1,566.0700	1.5661	100.000	0	0	0
2015/04/24	R207	05/11/2015	7.75	Put	Bond Future	1,181.9100	1.1819	1,132.1400	1.1321	(4.211)	0	0	0
2015/04/24	R207	04/02/2016	7.27	Put	Bond Future	2,359.3200	2.3593	2,288.6000	2.2886	(2.997)	0	0	0
2015/04/24	R207	04/02/2016	7.49	Put	Bond Future	1,909.1500	1.9091	1,846.4000	1.8464	(3.287)	0	0	0
2015/04/24	R207	04/02/2016			Bond Future	7.7294	98.8910	7.6975	98.9962	(0.412)	0.0000	0.0000	0
2015/04/24	R207	04/02/2016	7.51	Put	Bond Future	1,871.2600	1.8713	1,809.2500	1.8093	(3.314)	0	0	0
2015/04/24	R207	04/02/2016	7.27	Call	Bond Future	827.3100	0.8273	861.8500	0.8619	4.175	0	0	43
2015/04/24	R207	04/02/2016	7.50	Call	Bond Future	1,128.7900	1.1288	1,171.6700	1.1717	3.799	0	0	19
2015/04/24	R207	04/02/2016	7.51	Call	Bond Future	1,143.2500	1.1433	1,186.5000	1.1865	3.783	0	0	0
2015/04/24	R207	04/02/2016	7.49	Call	Bond Future	1,114.4400	1.1144	1,156.9500	1.1569	3.814	0	0	0
2015/04/24	R207	04/02/2016	7.50	Put	Bond Future	1,890.1400	1.8901	1,827.7600	1.8278	(3.300)	0	0	0
2015/04/24	R208	07/05/2015	8.01	Call	Bond Future	1,652.4000	1.6524	1,758.7100	1.7587	6.434	0	0	0
2015/04/24	R208	07/05/2015			Bond Future	7.6508	96.5581	7.6248	96.6765	(0.340)	0.0000	0.0000	56,539
2015/04/24	R208	07/05/2015	7.99	Call	Bond Future	1,569.9800	1.5700	1,674.4500	1.6744	6.654	0	0	0
2015/04/24	R208	07/05/2015	8.00	Call	Bond Future	1,611.0800	1.6111	1,716.4900	1.7165	6.543	0	0	0
2015/04/24	R208	07/05/2015	7.99	Put	Bond Future	41.9600	0.0420	28.0600	0.0281	(33.127)	0	0	0
2015/04/24	R208	07/05/2015	8.00	Put	Bond Future	38.4600	0.0385	25.5000	0.0255	(33.697)	0	0	0
2015/04/24	R208	07/05/2015	8.01	Put	Bond Future	35.2100	0.0352	23.1500	0.0231	(34.252)	0	0	0
2015/04/24	R208	06/08/2015			Bond Future	7.7217	98.0865	7.6945	98.2058	(0.353)	0.0000	0.0000	0
2015/04/24	R208	06/08/2015	8.00	Call	Bond Future	1,871.0300	1.8710	1,946.3600	1.9464	4.026	0	0	0
2015/04/24	R208	06/08/2015	8.85	Call	Bond Future	4,860.4700	4.8605	4,972.2800	4.9723	2.300	0	0	0
2015/04/24	R208	06/08/2015	8.01	Call	Bond Future	1,899.9400	1.8999	1,975.9300	1.9759	4.000	0	0	0
2015/04/24	R208	06/08/2015	7.99	Call	Bond Future	1,842.3200	1.8423	1,916.9900	1.9170	4.053	0	0	0
2015/04/24	R208	06/08/2015	8.01	Put	Bond Future	647.3400	0.6473	603.9300	0.6039	(6.706)	0	0	0
2015/04/24	R208	06/08/2015	8.00	Put	Bond Future	661.5400	0.6615	617.4700	0.6175	(6.662)	0	0	0
2015/04/24	R208	06/08/2015	8.85	Put	Bond Future	69.8600	0.0699	62.2700	0.0623	(10.865)	0	0	198
2015/04/24	R208	06/08/2015	7.99	Put	Bond Future	675.9800	0.6760	631.2500	0.6313	(6.617)	0	0	0
2015/04/24	R208	05/11/2015			Bond Future	7.7762	96.2974	7.7480	96.4164	(0.363)	0.0000	0.0000	0
2015/04/24	R208	05/11/2015	8.48	Call	Bond Future	3,446.7500	3.4468	3,536.5200	3.5365	2.604	0	0	0
2015/04/24	R208	05/11/2015	7.74	Put	Bond Future	1,617.9900	1.6180	1,554.3500	1.5544	(3.933)	0	0	0
2015/04/24	R208	05/11/2015	7.75	Call	Bond Future	1,486.1100	1.4861	1,542.0200	1.5420	3.762	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
2015/04/24	R208	05/11/2015	7.76	Call	Bond Future	1,507.3400	1.5073	1,563.7600	1.5638	3.743	0	0	0
2015/04/24	R208	05/11/2015	8.48	Put	Bond Future	533.5000	0.5335	504.2400	0.5042	(5.485)	0	0	2,200
2015/04/24	R208	05/11/2015	7.74	Call	Bond Future	1,465.3400	1.4653	1,520.7300	1.5207	3.780	0	0	0
2015/04/24	R208	05/11/2015	7.76	Put	Bond Future	1,575.5300	1.5755	1,512.9200	1.5129	(3.974)	0	0	0
2015/04/24	R208	05/11/2015	7.75	Put	Bond Future	1,596.5200	1.5965	1,533.4000	1.5334	(3.954)	0	0	0
2015/04/24	R208	04/02/2016			Bond Future	7.8174	97.9742	7.7870	98.0975	(0.389)	0.0000	0.0000	0
2015/04/24	R208	04/02/2016	7.74	Put	Bond Future	314.2500	0.3143	190.8900	0.1909	(39.255)	0	0	0
2015/04/24	R208	04/02/2016	7.76	Put	Bond Future	232.8800	0.2329	109.5200	0.1095	(52.971)	0	0	0
2015/04/24	R208	04/02/2016	7.75	Put	Bond Future	273.5500	0.2736	150.1900	0.1502	(45.096)	0	0	0
2015/04/24	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R209	07/05/2015			Bond Future	8.6233	77.9034	8.6076	78.0276	(0.182)	0.0000	0.0000	23,142
2015/04/24	R209	07/05/2015	8.99	Put	Bond Future	98.7700	0.0988	75.4800	0.0755	(23.580)	0	0	0
2015/04/24	R209	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R209	07/05/2015	8.30	Put	Bond Future	2,740.3100	2.7403	2,615.3700	2.6154	(4.559)	0	0	700
2015/04/24	R209	07/05/2015	9.01	Put	Bond Future	85.2900	0.0853	64.4400	0.0644	(24.446)	0	0	0
2015/04/24	R209	07/05/2015	8.99	Call	Bond Future	2,918.3900	2.9184	3,019.3600	3.0194	3.460	0	0	0
2015/04/24	R209	07/05/2015	9.00	Put	Bond Future	91.8100	0.0918	69.7600	0.0698	(24.017)	0	0	0
2015/04/24	R209	07/05/2015	9.00	Call	Bond Future	2,986.1000	2.9861	3,088.3100	3.0883	3.423	0	0	0
2015/04/24	R209	07/05/2015	7.30	Put	Bond Future	11,638.0000	11.6380	11,513.7400	11.5137	(1.068)	0	0	0
2015/04/24	R209	07/05/2015	8.30	Call	Bond Future	117.4800	0.1175	116.8000	0.1168	(0.579)	0	0	0
2015/04/24	R209	07/05/2015	9.01	Call	Bond Future	3,054.1400	3.0541	3,157.5500	3.1575	3.386	0	0	0
2015/04/24	R209	06/08/2015	8.99	Put	Bond Future	1,326.4100	1.3264	1,275.5900	1.2756	(3.831)	0	0	0
2015/04/24	R209	06/08/2015			Bond Future	8.6790	79.1364	8.6630	79.2619	(0.185)	0.0000	0.0000	2,770
2015/04/24	R209	06/08/2015	9.01	Put	Bond Future	1,276.3200	1.2763	1,226.7600	1.2268	(3.883)	0	0	0
2015/04/24	R209	06/08/2015	9.90	Call	Bond Future	8,878.2100	8.8782	8,992.7800	8.9928	1.290	0	0	0
2015/04/24	R209	06/08/2015	9.00	Call	Bond Future	3,750.1700	3.7502	3,825.5000	3.8255	2.009	0	0	0
2015/04/24	R209	06/08/2015	9.01	Call	Bond Future	3,799.7000	3.7997	3,875.6500	3.8756	1.999	0	0	0
2015/04/24	R209	06/08/2015	9.00	Put	Bond Future	1,301.1700	1.3012	1,250.9900	1.2510	(3.857)	0	0	0
2015/04/24	R209	06/08/2015	8.99	Call	Bond Future	3,700.9200	3.7009	3,775.6100	3.7756	2.018	0	0	0
2015/04/24	R209	06/08/2015	9.90	Put	Bond Future	167.1400	0.1671	156.2000	0.1562	(6.545)	0	0	2,914
2015/04/24	R209	05/11/2015	7.99	Put	Bond Future	7,086.9200	7.0869	6,985.6800	6.9857	(1.429)	0	0	0
2015/04/24	R209	05/11/2015			Bond Future	8.7259	77.2880	8.7097	77.4137	(0.186)	0.0000	0.0000	0
2015/04/24	R209	05/11/2015	8.01	Put	Bond Future	6,952.7300	6.9527	6,852.2300	6.8522	(1.445)	0	0	0
2015/04/24	R209	05/11/2015	7.99	Call	Bond Future	1,053.9400	1.0539	1,078.4400	1.0784	2.325	0	0	0
2015/04/24	R209	05/11/2015	8.00	Put	Bond Future	7,019.6300	7.0196	6,918.7600	6.9188	(1.437)	0	0	0
2015/04/24	R209	05/11/2015	8.00	Call	Bond Future	1,073.3200	1.0733	1,098.1900	1.0982	2.317	0	0	0
2015/04/24	R209	05/11/2015	8.01	Call	Bond Future	1,092.9500	1.0930	1,118.1900	1.1182	2.309	0	0	0
2015/04/24	R209	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R209	04/02/2016	8.75	Put	Bond Future	127.2300	0.1272	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	R209	04/02/2016			Bond Future	8.7666	78.6340	8.7497	78.7637	(0.193)	0.0000	0.0000	0
2015/04/24	R209	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	2.5400	0.0025	100.000	0	0	0
2015/04/24	R209	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	79.4100	0.0794	100.000	0	0	0
2015/04/24	R209	04/02/2016	8.74	Put	Bond Future	204.2100	0.2042	74.4400	0.0744	(63.547)	0	0	0
2015/04/24	R209	04/02/2016	8.76	Put	Bond Future	50.3600	0.0504	0.0000	0.0000	(100.000)	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
2015/04/24	R210	07/05/2015			Bond Future	178.0293	178.0293	177.9963	177.9963	(0.019)	0.0000	0.0000	833
2015/04/24	R210	07/05/2015	177.00	Call	Bond Future	1,029.3200	1.0293	996.2800	0.9963	(3.210)	0	0	0
2015/04/24	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R210	07/05/2015	177.01	Call	Bond Future	1,019.3200	1.0193	986.2800	0.9863	(3.241)	0	0	0
2015/04/24	R210	07/05/2015	176.99	Call	Bond Future	1,039.3200	1.0393	1,006.2800	1.0063	(3.179)	0	0	0
2015/04/24	R210	06/08/2015	179.01	Call	Bond Future	1,851.8800	1.8519	1,816.9300	1.8169	(1.887)	0	0	0
2015/04/24	R210	06/08/2015			Bond Future	180.8619	180.8619	180.8269	180.8269	(0.019)	0.0000	0.0000	18
2015/04/24	R210	06/08/2015	178.99	Call	Bond Future	1,871.8800	1.8719	1,836.9300	1.8369	(1.867)	0	0	0
2015/04/24	R210	06/08/2015	179.00	Call	Bond Future	1,861.8800	1.8619	1,826.9300	1.8269	(1.877)	0	0	0
2015/04/24	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R210	05/11/2015			Bond Future	181.7431	181.7431	181.7031	181.7031	(0.022)	0.0000	0.0000	0
2015/04/24	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R210	05/11/2015	181.99	Put	Bond Future	246.9100	0.2469	286.8800	0.2869	16.188	0	0	0
2015/04/24	R210	05/11/2015	182.01	Put	Bond Future	266.9100	0.2669	306.8800	0.3069	14.975	0	0	0
2015/04/24	R210	05/11/2015	182.00	Put	Bond Future	256.9100	0.2569	296.8800	0.2969	15.558	0	0	0
2015/04/24	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R211	07/05/2015	134.99	Put	Bond Future	2,815.1100	2.8151	2,842.4900	2.8425	0.973	0	0	0
2015/04/24	R211	07/05/2015			Bond Future	132.1749	132.1749	132.1475	132.1475	(0.021)	0.0000	0.0000	1,120
2015/04/24	R211	07/05/2015	135.01	Put	Bond Future	2,835.1100	2.8351	2,862.4900	2.8625	0.966	0	0	0
2015/04/24	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R211	07/05/2015	135.00	Put	Bond Future	2,825.1100	2.8251	2,852.4900	2.8525	0.969	0	0	0
2015/04/24	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R211	06/08/2015			Bond Future	132.6606	132.6606	132.6318	132.6318	(0.022)	0.0000	0.0000	0
2015/04/24	R211	06/08/2015	134.99	Put	Bond Future	2,329.3700	2.3294	2,358.1700	2.3582	1.236	0	0	0
2015/04/24	R211	06/08/2015	135.01	Put	Bond Future	2,349.3700	2.3494	2,378.1700	2.3782	1.226	0	0	0
2015/04/24	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R211	06/08/2015	135.00	Put	Bond Future	2,339.3700	2.3394	2,368.1700	2.3682	1.231	0	0	0
2015/04/24	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R211	05/11/2015	134.99	Put	Bond Future	139.7900	0.1398	172.4700	0.1725	23.378	0	0	0
2015/04/24	R211	05/11/2015			Bond Future	134.8502	134.8502	134.8175	134.8175	(0.024)	0.0000	0.0000	0
2015/04/24	R211	05/11/2015	135.01	Put	Bond Future	159.7900	0.1598	192.4700	0.1925	20.452	0	0	0
2015/04/24	R211	05/11/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R211	05/11/2015	135.00	Put	Bond Future	149.7900	0.1498	182.4700	0.1825	21.817	0	0	0
2015/04/24	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R212	07/05/2015			Bond Future	139.0040	139.0040	138.9778	138.9778	(0.019)	0.0000	0.0000	1,145
2015/04/24	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/24	R212	07/05/2015	140.99	Put	Bond Future	1,986.0200	1.9860	2,012.1500	2.0122	1.316	0	0	0
2015/04/24	R212	07/05/2015	141.01	Put	Bond Future	2,006.0200	2.0060	2,032.1500	2.0322	1.303	0	0	0
2015/04/24	R212	07/05/2015	141.00	Put	Bond Future	1,996.0200	1.9960	2,022.1500	2.0222	1.309	0	0	0
2015/04/24	R212	06/08/2015	141.01	Put	Bond Future	1,569.5000	1.5695	1,597.0900	1.5971	1.758	0	0	0
2015/04/24	R212	06/08/2015			Bond Future	139.4405	139.4405	139.4129	139.4129	(0.020)	0.0000	0.0000	7
2015/04/24	R212	06/08/2015	141.00	Put	Bond Future	1,559.5000	1.5595	1,587.0900	1.5871	1.769	0	0	0
2015/04/24	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R212	06/08/2015	140.99	Put	Bond Future	1,549.5000	1.5495	1,577.0900	1.5771	1.781	0	0	0
2015/04/24	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R212	05/11/2015			Bond Future	141.7420	141.7420	141.7104	141.7104	(0.022)	0.0000	0.0000	0
2015/04/24	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R212	05/11/2015	145.99	Put	Bond Future	4,248.0300	4.2480	4,279.6300	4.2796	0.744	0	0	0
2015/04/24	R212	05/11/2015	146.01	Put	Bond Future	4,268.0300	4.2680	4,299.6300	4.2996	0.740	0	0	0
2015/04/24	R212	05/11/2015	146.00	Put	Bond Future	4,258.0300	4.2580	4,289.6300	4.2896	0.742	0	0	0
2015/04/24	R213	07/05/2015	8.74	Call	Bond Future	1,881.4500	1.8815	1,989.3800	1.9894	5.737	0	0	0
2015/04/24	R213	07/05/2015	8.75	Put	Bond Future	245.6900	0.2457	194.1200	0.1941	(20.990)	0	0	0
2015/04/24	R213	07/05/2015			Bond Future	8.5290	88.2341	8.5082	88.3959	(0.244)	0.0000	0.0000	16,100
2015/04/24	R213	07/05/2015	8.75	Call	Bond Future	1,941.1200	1.9411	2,051.3400	2.0513	5.678	0	0	0
2015/04/24	R213	07/05/2015	8.76	Call	Bond Future	2,001.4800	2.0015	2,113.9500	2.1140	5.619	0	0	0
2015/04/24	R213	07/05/2015	8.74	Put	Bond Future	261.7200	0.2617	207.8600	0.2079	(20.579)	0	0	0
2015/04/24	R213	07/05/2015	8.76	Put	Bond Future	230.4500	0.2305	181.1300	0.1811	(21.402)	0	0	0
2015/04/24	R213	06/08/2015			Bond Future	8.5894	89.6307	8.5681	89.7942	(0.248)	0.0000	0.0000	6,011
2015/04/24	R213	06/08/2015	8.49	Put	Bond Future	2,666.2700	2.6663	2,567.9100	2.5679	(3.689)	0	0	0
2015/04/24	R213	06/08/2015	8.51	Put	Bond Future	2,581.1800	2.5812	2,484.5800	2.4846	(3.742)	0	0	0
2015/04/24	R213	06/08/2015	8.49	Call	Bond Future	1,899.0100	1.8990	1,964.2300	1.9642	3.434	0	0	0
2015/04/24	R213	06/08/2015	8.50	Put	Bond Future	2,623.2900	2.6233	2,525.8200	2.5258	(3.716)	0	0	0
2015/04/24	R213	06/08/2015	8.50	Call	Bond Future	1,933.6400	1.9336	1,999.7500	1.9997	3.419	0	0	0
2015/04/24	R213	06/08/2015	8.51	Call	Bond Future	1,969.0400	1.9690	2,036.0200	2.0360	3.402	0	0	0
2015/04/24	R213	05/11/2015	7.76	Call	Bond Future	765.5000	0.7655	792.3500	0.7923	3.508	0	0	0
2015/04/24	R213	05/11/2015			Bond Future	8.6423	87.5581	8.6206	87.7222	(0.251)	0.0000	0.0000	0
2015/04/24	R213	05/11/2015	7.74	Call	Bond Future	735.3700	0.7354	761.3400	0.7613	3.532	0	0	0
2015/04/24	R213	05/11/2015	7.75	Call	Bond Future	750.3300	0.7503	776.7300	0.7767	3.518	0	0	0
2015/04/24	R213	05/11/2015	7.74	Put	Bond Future	7,964.2700	7.9643	7,826.1300	7.8261	(1.734)	0	0	0
2015/04/24	R213	05/11/2015	7.76	Put	Bond Future	7,825.1700	7.8252	7,687.9100	7.6879	(1.754)	0	0	0
2015/04/24	R213	05/11/2015	7.75	Put	Bond Future	7,894.5600	7.8946	7,756.8500	7.7568	(1.744)	0	0	0
2015/04/24	R213	04/02/2016			Bond Future	8.6900	89.0826	8.6674	89.2517	(0.260)	0.0000	0.0000	0
2015/04/24	R213	04/02/2016	8.75	Call	Bond Future	446.6400	0.4466	615.7800	0.6158	37.869	0	0	0
2015/04/24	R213	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R213	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R213	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R213	04/02/2016	8.76	Call	Bond Future	520.7900	0.5208	689.9300	0.6899	32.478	0	0	0
2015/04/24	R213	04/02/2016	8.74	Call	Bond Future	372.4000	0.3724	541.5400	0.5415	45.419	0	0	0
2015/04/24	R214	07/05/2015			Bond Future	8.6579	79.1470	8.6422	79.2786	(0.181)	0.0000	0.0000	12,953

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2015/04/24	R214	07/05/2015	9.15	Call	Bond Future	3,996.9400		3.9969	4,117.0200	4.1170	3.004	0	0	0
2015/04/24	R214	07/05/2015	9.16	Call	Bond Future	4,070.8100		4.0708	4,191.6300	4.1916	2.968	0	0	0
2015/04/24	R214	07/05/2015	9.14	Put	Bond Future	42.8100		0.0428	30.5300	0.0305	(28.685)	0	0	0
2015/04/24	R214	07/05/2015	9.16	Put	Bond Future	36.3600		0.0364	25.5900	0.0256	(29.620)	0	0	0
2015/04/24	R214	07/05/2015	9.15	Put	Bond Future	39.4700		0.0395	27.9600	0.0280	(29.161)	0	0	0
2015/04/24	R214	07/05/2015	9.14	Call	Bond Future	3,923.1700		3.9232	4,042.4800	4.0425	3.041	0	0	0
2015/04/24	R214	06/08/2015	8.76	Put	Bond Future	2,298.0800		2.2981	2,225.7600	2.2258	(3.147)	0	0	0
2015/04/24	R214	06/08/2015			Bond Future	8.7109		80.3998	8.6949	80.5328	(0.184)	0.0000	0.0000	8,738
2015/04/24	R214	06/08/2015	8.75	Put	Bond Future	2,337.4400		2.3374	2,264.4100	2.2644	(3.124)	0	0	0
2015/04/24	R214	06/08/2015	8.74	Call	Bond Future	2,618.3300		2.6183	2,677.5900	2.6776	2.263	0	0	0
2015/04/24	R214	06/08/2015	8.75	Call	Bond Future	2,660.6400		2.6606	2,720.6100	2.7206	2.254	0	0	0
2015/04/24	R214	06/08/2015	8.76	Call	Bond Future	2,703.6600		2.7037	2,764.3400	2.7643	2.244	0	0	0
2015/04/24	R214	06/08/2015	8.74	Put	Bond Future	2,377.6400		2.3776	2,303.9000	2.3039	(3.101)	0	0	0
2015/04/24	R214	05/11/2015			Bond Future	8.7573		78.4289	8.7411	78.5621	(0.185)	0.0000	0.0000	0
2015/04/24	R214	05/11/2015	7.99	Put	Bond Future	7,830.6700		7.8307	7,722.3500	7.7224	(1.383)	0	0	0
2015/04/24	R214	05/11/2015	8.00	Put	Bond Future	7,756.7700		7.7568	7,648.8300	7.6488	(1.392)	0	0	0
2015/04/24	R214	05/11/2015	8.01	Put	Bond Future	7,683.4700		7.6835	7,575.9300	7.5759	(1.400)	0	0	0
2015/04/24	R214	05/11/2015	7.99	Call	Bond Future	1,079.6500		1.0797	1,104.5600	1.1046	2.307	0	0	0
2015/04/24	R214	05/11/2015	8.00	Call	Bond Future	1,099.7300		1.0997	1,125.0200	1.1250	2.300	0	0	0
2015/04/24	R214	05/11/2015	8.01	Call	Bond Future	1,120.2400		1.1202	1,145.9300	1.1459	2.293	0	0	0
2015/04/24	R214	04/02/2016			Bond Future	8.7992		79.7944	8.7823	79.9318	(0.191)	0.0000	0.0000	4,320
2015/04/24	R214	04/02/2016	7.99	Put	Bond Future	8,624.6400		8.6246	8,518.6700	8.5187	(1.229)	0	0	0
2015/04/24	R214	04/02/2016	8.00	Call	Bond Future	1,567.9500		1.5679	1,599.8100	1.5998	2.032	0	0	0
2015/04/24	R214	04/02/2016	8.01	Call	Bond Future	1,590.9700		1.5910	1,623.2100	1.6232	2.026	0	0	0
2015/04/24	R214	04/02/2016	7.99	Call	Bond Future	1,544.9200		1.5449	1,576.4000	1.5764	2.038	0	0	0
2015/04/24	R214	04/02/2016	8.01	Put	Bond Future	8,483.3600		8.4834	8,378.1500	8.3782	(1.240)	0	0	0
2015/04/24	R214	04/02/2016	8.00	Put	Bond Future	8,553.9200		8.5539	8,448.3300	8.4483	(1.234)	0	0	0
2015/04/24	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R248	07/05/2015			Bond Future	8.7081		102.1657	8.6924	102.3356	(0.180)	0.0000	0.0000	22,627
2015/04/24	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R248	07/05/2015	9.26	Call	Bond Future	5,678.3800		5.6784	5,848.3000	5.8483	2.992	0	0	0
2015/04/24	R248	07/05/2015	9.24	Call	Bond Future	5,482.5800		5.4826	5,652.5000	5.6525	3.099	0	0	0
2015/04/24	R248	07/05/2015	9.25	Call	Bond Future	5,580.5700		5.5806	5,750.4900	5.7505	3.045	0	0	0
2015/04/24	R248	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	147.1800	0.1472	100.000	0	0	0
2015/04/24	R248	06/08/2015			Bond Future	8.7623		103.7827	8.7463	103.9545	(0.183)	0.0000	0.0000	16,145
2015/04/24	R248	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R248	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	40.0200	0.0400	100.000	0	0	0
2015/04/24	R248	06/08/2015	8.74	Put	Bond Future	239.1400		0.2391	67.3400	0.0673	(71.841)	0	0	0
2015/04/24	R248	06/08/2015	8.76	Put	Bond Future	24.6200		0.0246	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	R248	06/08/2015	8.75	Put	Bond Future	131.7800		0.1318	0.0000	0.0000	(100.000)	0	0	0
2015/04/24	R248	05/11/2015	8.01	Put	Bond Future	9,146.9100		9.1469	8,974.7200	8.9747	(1.882)	0	0	0
2015/04/24	R248	05/11/2015			Bond Future	8.8098		101.0565	8.7936	101.2287	(0.184)	0.0000	0.0000	0
2015/04/24	R248	05/11/2015	8.00	Put	Bond Future	9,270.3700		9.2704	9,098.1800	9.0982	(1.857)	0	0	0
2015/04/24	R248	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R248	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	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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2015/04/24	R248	05/11/2015	7.99	Put	Bond Future	9,394.0800	9.3941	9,221.8900	9.2219	(1.833)	0	0	0
2015/04/24	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R248	04/02/2016			Bond Future	8.8530	102.8162	8.8361	102.9937	(0.191)	0.0000	0.0000	0
2015/04/24	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/24	R248	04/02/2016	8.99	Call	Bond Future	1,419.8200	1.4198	1,597.3200	1.5973	12.502	0	0	0
2015/04/24	R248	04/02/2016	9.00	Call	Bond Future	1,522.0300	1.5220	1,699.5300	1.6995	11.662	0	0	0
2015/04/24	R248	04/02/2016	9.01	Call	Bond Future	1,624.0500	1.6241	1,801.5500	1.8016	10.929	0	0	0

Total

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