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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/05/2015 TO 04/05/2015

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
2015/05/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	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
2015/05/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	2025	07/05/2015	120.99	Call	Bond Future	225.0500	0.2250	234.3300	0.2343	4.124	0	0	0
2015/05/04	2025	07/05/2015	121.01	Call	Bond Future	205.0500	0.2050	214.3300	0.2143	4.526	0	0	0
2015/05/04	2025	07/05/2015			Bond Future	121.2150	121.2150	121.2243	121.2243	0.008	0.0000	0.0000	16
2015/05/04	2025	07/05/2015	121.00	Call	Bond Future	215.0500	0.2150	224.3300	0.2243	4.315	0	0	0
2015/05/04	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2025	06/08/2015			Bond Future	121.9720	121.9720	121.9694	121.9694	(0.002)	0.0000	0.0000	16
2015/05/04	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2025	06/08/2015	120.99	Call	Bond Future	981.9600	0.9820	979.4300	0.9794	(0.258)	0	0	0
2015/05/04	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2025	06/08/2015	121.00	Call	Bond Future	971.9600	0.9720	969.4300	0.9694	(0.260)	0	0	0
2015/05/04	2025	06/08/2015	121.01	Call	Bond Future	961.9600	0.9620	959.4300	0.9594	(0.263)	0	0	0
2015/05/04	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2025	05/11/2015			Bond Future	123.9800	123.9800	123.9746	123.9746	(0.004)	0.0000	0.0000	0
2015/05/04	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2025	05/11/2015	123.01	Call	Bond Future	969.9500	0.9700	964.5700	0.9646	(0.555)	0	0	0
2015/05/04	2025	05/11/2015	122.99	Call	Bond Future	989.9500	0.9900	984.5700	0.9846	(0.543)	0	0	0
2015/05/04	2025	05/11/2015	123.00	Call	Bond Future	979.9500	0.9800	974.5700	0.9746	(0.549)	0	0	0
2015/05/04	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2030	07/05/2015			Bond Future	8.3744	99.0771	8.4689	98.3081	1.128	0.0000	0.0000	2,353
2015/05/04	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2030	07/05/2015	8.74	Call	Bond Future	2,929.6800	2.9297	2,160.6400	2.1606	(26.250)	0	0	0
2015/05/04	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2030	07/05/2015	8.75	Call	Bond Future	3,008.0500	3.0081	2,239.0100	2.2390	(25.566)	0	0	0
2015/05/04	2030	07/05/2015	8.76	Call	Bond Future	3,086.3200	3.0863	2,317.2800	2.3173	(24.918)	0	0	0
2015/05/04	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2030	06/08/2015			Bond Future	8.4385	96.6314	8.5363	95.8479	1.159	0.0000	0.0000	8,570
2015/05/04	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2030	06/08/2015	7.74	Put	Bond Future	5,864.3200	5.8643	6,647.8700	6.6479	13.361	0	0	0
2015/05/04	2030	06/08/2015	7.76	Put	Bond Future	5,689.5800	5.6896	6,473.1300	6.4731	13.772	0	0	0
2015/05/04	2030	06/08/2015	7.75	Put	Bond Future	5,776.9000	5.7769	6,560.4500	6.5604	13.564	0	0	0
2015/05/04	2030	05/11/2015	8.50	Call	Bond Future	100.7300	0.1007	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2030	05/11/2015			Bond Future	8.4873	98.2156	8.5884	97.4171	1.191	0.0000	0.0000	0
2015/05/04	2030	05/11/2015	8.51	Call	Bond Future	180.0000	0.1800	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2030	05/11/2015	8.49	Put	Bond Future	0.0000	0.0000	777.1100	0.7771	100.000	0	0	0

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2015/05/04	2030	05/11/2015	8.51	Put	Bond Future	0.0000	0.0000	618.4800	0.6185	100.000	0	0	0
2015/05/04	2030	05/11/2015	8.49	Call	Bond Future	21.3700	0.0214	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2030	05/11/2015	8.50	Put	Bond Future	0.0000	0.0000	697.7500	0.6978	100.000	0	0	0
2015/05/04	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	509.4700	0.5095	100.000	0	0	0
2015/05/04	2032	07/05/2015			Bond Future	8.4691	98.9819	8.5686	98.1149	1.175	0.0000	0.0000	123
2015/05/04	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	596.7800	0.5968	100.000	0	0	0
2015/05/04	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	684.2100	0.6842	100.000	0	0	0
2015/05/04	2032	07/05/2015	8.50	Call	Bond Future	270.2600	0.2703	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2032	07/05/2015	8.51	Call	Bond Future	357.5700	0.3576	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2032	07/05/2015	8.49	Call	Bond Future	182.8300	0.1828	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2032	06/08/2015			Bond Future	8.5295	100.5431	8.6324	99.6599	1.206	0.0000	0.0000	1,581
2015/05/04	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2032	06/08/2015	8.50	Put	Bond Future	255.8800	0.2559	1,139.0600	1.1391	345.154	0	0	0
2015/05/04	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2032	06/08/2015	8.49	Put	Bond Future	342.7200	0.3427	1,225.9000	1.2259	257.697	0	0	0
2015/05/04	2032	06/08/2015	8.51	Put	Bond Future	169.1500	0.1691	1,052.3300	1.0523	522.128	0	0	0
2015/05/04	2032	05/11/2015			Bond Future	8.5799	98.0348	8.6860	97.1351	1.237	0.0000	0.0000	0
2015/05/04	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2032	05/11/2015	7.99	Put	Bond Future	5,228.2500	5.2283	6,127.9700	6.1280	17.209	0	0	0
2015/05/04	2032	05/11/2015	8.01	Put	Bond Future	5,044.4100	5.0444	5,944.1300	5.9441	17.836	0	0	0
2015/05/04	2032	05/11/2015	8.00	Put	Bond Future	5,136.2700	5.1363	6,035.9900	6.0360	17.517	0	0	0
2015/05/04	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2032	04/02/2016			Bond Future	8.6232	99.7378	8.7326	98.8225	1.268	0.0000	0.0000	0
2015/05/04	2032	04/02/2016	8.69	Put	Bond Future	0.0000	0.0000	354.8200	0.3548	100.000	0	0	0
2015/05/04	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	187.8800	0.1879	100.000	0	0	0
2015/05/04	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	271.3000	0.2713	100.000	0	0	0
2015/05/04	2032	04/02/2016	8.71	Call	Bond Future	727.3900	0.7274	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2032	04/02/2016	8.69	Call	Bond Future	560.4500	0.5605	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2032	04/02/2016	8.70	Call	Bond Future	643.9700	0.6440	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2037	07/05/2015			Bond Future	8.5741	101.6243	8.6686	100.7121	1.102	0.0000	0.0000	22,684
2015/05/04	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2037	07/05/2015	9.01	Call	Bond Future	4,101.6600	4.1017	3,189.4500	3.1894	(22.240)	0	0	0
2015/05/04	2037	07/05/2015	8.99	Call	Bond Future	3,919.3300	3.9193	3,007.1200	3.0071	(23.275)	0	0	0
2015/05/04	2037	07/05/2015	9.00	Call	Bond Future	4,010.5600	4.0106	3,098.3500	3.0983	(22.745)	0	0	0
2015/05/04	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2037	06/08/2015			Bond Future	8.6344	98.9683	8.7320	98.0392	1.130	0.0000	0.0000	12,169
2015/05/04	2037	06/08/2015	8.75	Call	Bond Future	1,099.3500	1.0994	170.2600	0.1703	(84.513)	0	0	0
2015/05/04	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2037	06/08/2015	8.76	Call	Bond Future	1,193.5800	1.1936	264.4900	0.2645	(77.841)	0	0	0
2015/05/04	2037	06/08/2015	8.74	Call	Bond Future	1,004.9800	1.0050	75.8900	0.0759	(92.449)	0	0	0
2015/05/04	2037	05/11/2015	7.99	Put	Bond Future	6,917.1500	6.9172	7,863.7000	7.8637	13.684	0	0	0

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2015/05/04	2037	05/11/2015	8.01	Put	Bond Future	6,706.5600	6.7066	7,653.1100	7.6531	14.114	0	0	0
2015/05/04	2037	05/11/2015			Bond Future	8.6811	100.5909	8.7816	99.6443	1.157	0.0000	0.0000	0
2015/05/04	2037	05/11/2015	8.00	Put	Bond Future	6,811.7700	6.8118	7,758.3200	7.7583	13.896	0	0	0
2015/05/04	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2037	04/02/2016	8.74	Call	Bond Future	163.9100	0.1639	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2037	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	705.3700	0.7054	100.000	0	0	0
2015/05/04	2037	04/02/2016			Bond Future	8.7225	98.0803	8.8258	97.1174	1.184	0.0000	0.0000	0
2015/05/04	2037	04/02/2016	8.75	Call	Bond Future	257.5300	0.2575	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2037	04/02/2016	8.76	Call	Bond Future	351.0200	0.3510	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2037	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	798.9900	0.7990	100.000	0	0	0
2015/05/04	2037	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	611.8800	0.6119	100.000	0	0	0
2015/05/04	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2038	07/05/2015			Bond Future	130.7025	130.7025	130.7129	130.7129	0.008	0.0000	0.0000	2,217
2015/05/04	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2038	07/05/2015	126.99	Call	Bond Future	3,712.5300	3.7125	3,722.8900	3.7229	0.279	0	0	0
2015/05/04	2038	07/05/2015	127.00	Call	Bond Future	3,702.5300	3.7025	3,712.8900	3.7129	0.280	0	0	0
2015/05/04	2038	07/05/2015	127.01	Call	Bond Future	3,692.5300	3.6925	3,702.8900	3.7029	0.281	0	0	0
2015/05/04	2038	06/08/2015	128.01	Call	Bond Future	3,454.2700	3.4543	3,451.4200	3.4514	(0.083)	0	0	0
2015/05/04	2038	06/08/2015			Bond Future	131.4643	131.4643	131.4614	131.4614	(0.002)	0.0000	0.0000	1,997
2015/05/04	2038	06/08/2015	127.99	Call	Bond Future	3,474.2700	3.4743	3,471.4200	3.4714	(0.082)	0	0	0
2015/05/04	2038	06/08/2015	128.00	Call	Bond Future	3,464.2700	3.4643	3,461.4200	3.4614	(0.082)	0	0	0
2015/05/04	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2038	05/11/2015			Bond Future	133.6285	133.6285	133.6227	133.6227	(0.004)	0.0000	0.0000	0
2015/05/04	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2038	05/11/2015	133.99	Put	Bond Future	361.5100	0.3615	367.3000	0.3673	1.602	0	0	0
2015/05/04	2038	05/11/2015	134.01	Put	Bond Future	381.5100	0.3815	387.3000	0.3873	1.518	0	0	0
2015/05/04	2038	05/11/2015	134.00	Put	Bond Future	371.5100	0.3715	377.3000	0.3773	1.559	0	0	0
2015/05/04	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	07/05/2015			Bond Future	8.6339	103.6440	8.7284	102.6440	1.094	0.0000	0.0000	9,524
2015/05/04	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	07/05/2015	9.01	Call	Bond Future	3,882.5700	3.8826	2,882.5800	2.8826	(25.756)	0	0	0
2015/05/04	2044	07/05/2015	8.99	Call	Bond Future	3,682.4900	3.6825	2,682.5000	2.6825	(27.155)	0	0	0
2015/05/04	2044	07/05/2015	9.00	Call	Bond Future	3,782.6100	3.7826	2,782.6200	2.7826	(26.437)	0	0	0
2015/05/04	2044	06/08/2015	8.76	Call	Bond Future	719.1800	0.7192	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2044	06/08/2015			Bond Future	8.6913	100.8946	8.7888	99.8762	1.121	0.0000	0.0000	9,914
2015/05/04	2044	06/08/2015	8.74	Call	Bond Future	510.5600	0.5106	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2044	06/08/2015	8.75	Call	Bond Future	614.9600	0.6150	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	507.8500	0.5078	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/04	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	299.2300	0.2992	100.000	0	0	0
2015/05/04	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	403.4500	0.4034	100.000	0	0	0
2015/05/04	2044	05/11/2015			Bond Future	8.7359	102.5487	8.8362	101.5115	1.148	0.0000	0.0000	0
2015/05/04	2044	05/11/2015	8.24	Put	Bond Future	5,410.3300	5.4103	6,447.5500	6.4475	19.171	0	0	0
2015/05/04	2044	05/11/2015	8.26	Put	Bond Future	5,182.7700	5.1828	6,219.9900	6.2200	20.013	0	0	0
2015/05/04	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	05/11/2015	8.25	Put	Bond Future	5,296.4400	5.2964	6,333.6600	6.3337	19.583	0	0	0
2015/05/04	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	04/02/2016			Bond Future	8.7756	99.9469	8.8785	98.8918	1.173	0.0000	0.0000	0
2015/05/04	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2044	04/02/2016	9.01	Call	Bond Future	2,375.5800	2.3756	1,320.4100	1.3204	(44.417)	0	0	0
2015/05/04	2044	04/02/2016	8.99	Call	Bond Future	2,176.6600	2.1767	1,121.4900	1.1215	(48.477)	0	0	0
2015/05/04	2044	04/02/2016	9.00	Call	Bond Future	2,276.2100	2.2762	1,221.0400	1.2210	(46.356)	0	0	0
2015/05/04	2046	07/05/2015			Bond Future	132.0090	132.0090	132.0196	132.0196	0.008	0.0000	0.0000	5,889
2015/05/04	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2046	07/05/2015	126.99	Call	Bond Future	5,018.9700	5.0190	5,029.6400	5.0296	0.213	0	0	0
2015/05/04	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2046	07/05/2015	127.00	Call	Bond Future	5,008.9700	5.0090	5,019.6400	5.0196	0.213	0	0	0
2015/05/04	2046	07/05/2015	127.01	Call	Bond Future	4,998.9700	4.9990	5,009.6400	5.0096	0.213	0	0	0
2015/05/04	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2046	06/08/2015			Bond Future	134.1020	134.1020	134.1094	134.1094	0.006	0.0000	0.0000	6,022
2015/05/04	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2046	06/08/2015	129.01	Call	Bond Future	5,091.9900	5.0920	5,099.4000	5.0994	0.146	0	0	0
2015/05/04	2046	06/08/2015	128.99	Call	Bond Future	5,111.9900	5.1120	5,119.4000	5.1194	0.145	0	0	0
2015/05/04	2046	06/08/2015	129.00	Call	Bond Future	5,101.9900	5.1020	5,109.4000	5.1094	0.145	0	0	0
2015/05/04	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2046	05/11/2015	132.99	Call	Bond Future	1,931.9600	1.9320	1,925.7500	1.9257	(0.321)	0	0	0
2015/05/04	2046	05/11/2015			Bond Future	134.9220	134.9220	134.9158	134.9158	(0.005)	0.0000	0.0000	0
2015/05/04	2046	05/11/2015	133.00	Call	Bond Future	1,921.9600	1.9220	1,915.7500	1.9157	(0.323)	0	0	0
2015/05/04	2046	05/11/2015	133.01	Call	Bond Future	1,911.9600	1.9120	1,905.7500	1.9057	(0.325)	0	0	0
2015/05/04	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2050	07/05/2015			Bond Future	143.1632	143.1632	142.8206	142.8206	(0.239)	0.0000	0.0000	2,147
2015/05/04	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2050	07/05/2015	135.01	Call	Bond Future	8,153.2000	8.1532	7,810.6000	7.8106	(4.202)	0	0	0
2015/05/04	2050	07/05/2015	134.99	Call	Bond Future	8,173.2000	8.1732	7,830.6000	7.8306	(4.192)	0	0	0
2015/05/04	2050	07/05/2015	135.00	Call	Bond Future	8,163.2000	8.1632	7,820.6000	7.8206	(4.197)	0	0	0
2015/05/04	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2050	06/08/2015			Bond Future	143.9748	143.9748	143.6125	143.6125	(0.252)	0.0000	0.0000	3,395
2015/05/04	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
2015/05/04	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2050	06/08/2015	137.01	Call	Bond Future	6,964.8000	6.9648	6,602.4700	6.6025	(5.202)	0	0	0
2015/05/04	2050	06/08/2015	136.99	Call	Bond Future	6,984.8000	6.9848	6,622.4700	6.6225	(5.187)	0	0	0
2015/05/04	2050	06/08/2015	137.00	Call	Bond Future	6,974.8000	6.9748	6,612.4700	6.6125	(5.195)	0	0	0
2015/05/04	2050	05/11/2015			Bond Future	146.3447	146.3447	145.9730	145.9730	(0.254)	0.0000	0.0000	0
2015/05/04	2050	05/11/2015	145.00	Call	Bond Future	1,344.7300	1.3447	972.9500	0.9730	(27.647)	0	0	0
2015/05/04	2050	05/11/2015	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2050	05/11/2015	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2050	05/11/2015	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	2050	05/11/2015	145.01	Call	Bond Future	1,334.7300	1.3347	962.9500	0.9630	(27.854)	0	0	0
2015/05/04	2050	05/11/2015	144.99	Call	Bond Future	1,354.7300	1.3547	982.9500	0.9830	(27.443)	0	0	0
2015/05/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	AL12	07/05/2015			Index Future	549.3410	549.3410	544.3860	544.3860	(0.902)	0.0000	0.0000	0
2015/05/04	AL37	07/05/2015			Index Future	455.4750	455.4750	453.8640	453.8640	(0.354)	0.0000	0.0000	3
2015/05/04	AL37	06/08/2015			Index Future	462.5810	462.5810	460.9310	460.9310	(0.357)	0.0000	0.0000	122
2015/05/04	AL37	05/11/2015			Index Future	470.2390	470.2390	468.5460	468.5460	(0.360)	0.0000	0.0000	0
2015/05/04	AL7T	07/05/2015			Index Future	540.5700	540.5700	537.3430	537.3430	(0.597)	0.0000	0.0000	0
2015/05/04	AL7T	06/08/2015			Index Future	549.0050	549.0050	545.7090	545.7090	(0.600)	0.0000	0.0000	3
2015/05/04	AL7T	05/11/2015			Index Future	558.0930	558.0930	554.7250	554.7250	(0.603)	0.0000	0.0000	0
2015/05/04	ALBI	07/05/2015			Index Future	493.5180	493.5180	490.4890	490.4890	(0.614)	0.0000	0.0000	228
2015/05/04	ALBI	06/08/2015			Index Future	501.2180	501.2180	498.1250	498.1250	(0.617)	0.0000	0.0000	286
2015/05/04	ALBI	05/11/2015			Index Future	509.5160	509.5160	506.3550	506.3550	(0.620)	0.0000	0.0000	100
2015/05/04	ALBI	04/02/2016			Index Future	518.3580	518.3580	515.1380	515.1380	(0.621)	0.0000	0.0000	0
2015/05/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	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
2015/05/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	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
2015/05/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/04	EL28	07/05/2015	125.00	Call	Bond Future	477.8400	0.4778	488.8400	0.4888	2.302	0	0	0
2015/05/04	EL28	07/05/2015			Bond Future	125.4778	125.4778	125.4888	125.4888	0.009	0.0000	0.0000	0
2015/05/04	EL28	07/05/2015	125.01	Call	Bond Future	467.8400	0.4678	478.8400	0.4788	2.351	0	0	0
2015/05/04	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	EL28	07/05/2015	124.99	Call	Bond Future	487.8400	0.4878	498.8400	0.4988	2.255	0	0	0
2015/05/04	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	EL28	06/08/2015	125.00	Call	Bond Future	2,467.3200	2.4673	2,475.2900	2.4753	0.323	0	0	0
2015/05/04	EL28	06/08/2015			Bond Future	127.4673	127.4673	127.4753	127.4753	0.006	0.0000	0.0000	0
2015/05/04	EL28	06/08/2015	125.01	Call	Bond Future	2,457.3200	2.4573	2,465.2900	2.4653	0.324	0	0	0
2015/05/04	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	EL28	06/08/2015	124.99	Call	Bond Future	2,477.3200	2.4773	2,485.2900	2.4853	0.322	0	0	0
2015/05/04	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	EL28	05/11/2015			Bond Future	128.0384	128.0384	128.0318	128.0318	(0.005)	0.0000	0.0000	0
2015/05/04	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	EL28	05/11/2015	126.99	Call	Bond Future	1,048.3900	1.0484	1,041.8500	1.0419	(0.624)	0	0	0
2015/05/04	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	EL28	05/11/2015	127.00	Call	Bond Future	1,038.3900	1.0384	1,031.8500	1.0319	(0.630)	0	0	0
2015/05/04	EL28	05/11/2015	127.01	Call	Bond Future	1,028.3900	1.0284	1,021.8500	1.0219	(0.636)	0	0	0
2015/05/04	ES33	07/05/2015			Bond Future	9.5008	83.9412	9.5950	83.2422	0.991	0.0000	0.0000	180
2015/05/04	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	ES33	07/05/2015	9.76	Call	Bond Future	1,901.8400	1.9018	1,202.8000	1.2028	(36.756)	0	0	0
2015/05/04	ES33	07/05/2015	9.74	Call	Bond Future	1,757.4500	1.7575	1,058.4100	1.0584	(39.776)	0	0	0
2015/05/04	ES33	07/05/2015	9.75	Call	Bond Future	1,829.6900	1.8297	1,130.6500	1.1306	(38.205)	0	0	0
2015/05/04	ES33	06/08/2015			Bond Future	9.5883	85.2650	9.6858	84.5530	1.017	0.0000	0.0000	6,396
2015/05/04	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	699.5700	0.6996	100.000	0	0	0
2015/05/04	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	552.7700	0.5528	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
2015/05/04	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	626.1200	0.6261	100.000	0	0	0
2015/05/04	ES33	06/08/2015	9.61	Call	Bond Future	159.2900	0.1593	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	ES33	06/08/2015	9.59	Call	Bond Future	12.4900	0.0125	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	ES33	06/08/2015	9.60	Call	Bond Future	85.9400	0.0859	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	ES33	05/11/2015	9.00	Put	Bond Future	5,059.0300	5.0590	5,784.5600	5.7846	14.341	0	0	0
2015/05/04	ES33	05/11/2015			Bond Future	9.6673	82.8743	9.7681	82.1488	1.043	0.0000	0.0000	0
2015/05/04	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	ES33	05/11/2015	8.99	Put	Bond Future	5,138.3600	5.1384	5,863.8900	5.8639	14.120	0	0	0
2015/05/04	ES33	05/11/2015	9.01	Put	Bond Future	4,979.8000	4.9798	5,705.3300	5.7053	14.569	0	0	0
2015/05/04	ES33	04/02/2016	10.01	Call	Bond Future	1,878.3500	1.8784	1,140.3000	1.1403	(39.292)	0	0	0
2015/05/04	ES33	04/02/2016			Bond Future	9.7425	84.3138	9.8465	83.5758	1.067	0.0000	0.0000	0
2015/05/04	ES33	04/02/2016	9.99	Call	Bond Future	1,740.2200	1.7402	1,002.1700	1.0022	(42.411)	0	0	0
2015/05/04	ES33	04/02/2016	10.00	Call	Bond Future	1,809.3300	1.8093	1,071.2800	1.0713	(40.791)	0	0	0
2015/05/04	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	07/05/2015	449.99	Call	GOVI	398,600.0000	39.8600	369,370.0000	36.9370	(7.333)	0	0	0
2015/05/04	GOVI	07/05/2015			GOVI	489.8500	489.8500	486.9270	486.9270	(0.597)	0.0000	0.0000	192
2015/05/04	GOVI	07/05/2015	450.00	Call	GOVI	398,500.0000	39.8500	369,270.0000	36.9270	(7.335)	0	0	0
2015/05/04	GOVI	07/05/2015	450.01	Call	GOVI	398,400.0000	39.8400	369,170.0000	36.9170	(7.337)	0	0	0
2015/05/04	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	06/08/2015			GOVI	497.4940	497.4940	494.5080	494.5080	(0.600)	0.0000	0.0000	338
2015/05/04	GOVI	06/08/2015	499.99	Put	GOVI	24,960.0000	2.4960	54,820.0000	5.4820	119.631	0	0	0
2015/05/04	GOVI	06/08/2015	500.01	Put	GOVI	25,160.0000	2.5160	55,020.0000	5.5020	118.680	0	0	0
2015/05/04	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	06/08/2015	500.00	Put	GOVI	25,060.0000	2.5060	54,920.0000	5.4920	119.154	0	0	0
2015/05/04	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	05/11/2015			GOVI	505.7300	505.7300	502.6780	502.6780	(0.603)	0.0000	0.0000	27
2015/05/04	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	05/11/2015	529.99	Put	GOVI	242,600.0000	24.2600	273,120.0000	27.3120	12.580	0	0	0
2015/05/04	GOVI	05/11/2015	530.01	Put	GOVI	242,800.0000	24.2800	273,320.0000	27.3320	12.570	0	0	0
2015/05/04	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	GOVI	05/11/2015	530.00	Put	GOVI	242,700.0000	24.2700	273,220.0000	27.3220	12.575	0	0	0
2015/05/04	GOVI	04/02/2016	512.01	Call	GOVI	24,960.0000	2.4960	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	GOVI	04/02/2016			GOVI	514.5060	514.5060	511.3970	511.3970	(0.604)	0.0000	0.0000	0
2015/05/04	GOVI	04/02/2016	511.99	Call	GOVI	25,160.0000	2.5160	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	GOVI	04/02/2016	512.00	Call	GOVI	25,060.0000	2.5060	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	5,930.0000	0.5930	100.000	0	0	0
2015/05/04	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	6,130.0000	0.6130	100.000	0	0	0
2015/05/04	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	6,030.0000	0.6030	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/04	IGOV	07/05/2015			Index Future	230.5830	230.5830	230.5920	230.5920	0.004	0.0000	0.0000	918
2015/05/04	IGOV	06/08/2015			Index Future	234.2000	234.2000	234.2010	234.2010	0.000	0.0000	0.0000	717
2015/05/04	IGOV	05/11/2015			Index Future	238.0960	238.0960	238.0890	238.0890	(0.003)	0.0000	0.0000	17
2015/05/04	IGOV	04/02/2016			Index Future	242.2460	242.2460	242.2380	242.2380	(0.003)	0.0000	0.0000	0
2015/05/04	ILBI	07/05/2015			Index Future	624.8790	624.8790	624.8210	624.8210	(0.009)	0.0000	0.0000	0
2015/05/04	ILBI	06/08/2015			Index Future	634.9550	634.9550	634.8860	634.8860	(0.011)	0.0000	0.0000	159
2015/05/04	ILBI	05/11/2015			Index Future	645.4830	645.4830	645.4110	645.4110	(0.011)	0.0000	0.0000	0
2015/05/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/04	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2015/05/04	JBAF	17/06/2015			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	5,000
2015/05/04	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	0
2015/05/04	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/05/04	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/05/04	JBAF	21/10/2015			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	0
2015/05/04	JBAF	15/12/2015			Jibar Tradeable Future	6.6800	93.3200	6.6800	93.3200	0.000	0.0000	0.0000	0
2015/05/04	JBAF	16/03/2016			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2015/05/04	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2015/05/04	JBAF	21/09/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/05/04	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2015/05/04	JBAF	15/03/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2015/05/04	R023	07/05/2015	8.14	Call	Bond Future	2,258.0500	2.2581	1,710.5900	1.7106	(24.245)	0	0	0
2015/05/04	R023	07/05/2015	8.15	Put	Bond Future	3.5000	0.0035	0.6700	0.0007	(80.857)	0	0	0
2015/05/04	R023	07/05/2015			Bond Future	7.7443	101.5527	7.8388	101.0085	1.220	0.0000	0.0000	9,487
2015/05/04	R023	07/05/2015	8.15	Call	Bond Future	2,313.5600	2.3136	1,766.5000	1.7665	(23.646)	0	0	0
2015/05/04	R023	07/05/2015	8.16	Call	Bond Future	2,369.1200	2.3691	1,822.4200	1.8224	(23.076)	0	0	0
2015/05/04	R023	07/05/2015	8.14	Put	Bond Future	4.1100	0.0041	0.8800	0.0009	(78.589)	0	0	0
2015/05/04	R023	07/05/2015	8.16	Put	Bond Future	2.9700	0.0030	0.5000	0.0005	(83.165)	0	0	0
2015/05/04	R023	06/08/2015	9.07	Put	Bond Future	48.5800	0.0486	62.4300	0.0624	28.510	0	0	911
2015/05/04	R023	06/08/2015	8.24	Call	Bond Future	2,970.7000	2.9707	2,542.0100	2.5420	(14.431)	0	0	0
2015/05/04	R023	06/08/2015			Bond Future	7.8058	103.1543	7.9050	102.5990	1.271	0.0000	0.0000	11,108
2015/05/04	R023	06/08/2015	9.07	Call	Bond Future	6,841.2600	6.8413	6,299.7900	6.2998	(7.915)	0	0	0
2015/05/04	R023	06/08/2015	8.26	Put	Bond Future	542.4700	0.5425	664.1200	0.6641	22.425	0	0	0
2015/05/04	R023	06/08/2015	8.25	Put	Bond Future	555.7200	0.5557	679.8400	0.6798	22.335	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
2015/05/04	R023	06/08/2015	8.24	Put	Bond Future	569.2200	0.5692	695.8500	0.6958	22.246	0	0	0
2015/05/04	R023	06/08/2015	8.25	Call	Bond Future	3,011.6500	3.0117	2,580.4500	2.5805	(14.318)	0	0	0
2015/05/04	R023	06/08/2015	8.26	Call	Bond Future	3,052.8000	3.0528	2,619.1300	2.6191	(14.206)	0	0	0
2015/05/04	R023	05/11/2015			Bond Future	7.8563	100.9200	7.9604	100.3534	1.325	0.0000	0.0000	0
2015/05/04	R023	05/11/2015	7.99	Put	Bond Future	1,668.3900	1.6684	1,904.8700	1.9049	14.174	0	0	0
2015/05/04	R023	05/11/2015	8.01	Put	Bond Future	1,621.9000	1.6219	1,853.5700	1.8536	14.284	0	0	0
2015/05/04	R023	05/11/2015	7.99	Call	Bond Future	2,395.2600	2.3953	2,065.1400	2.0651	(13.782)	0	0	0
2015/05/04	R023	05/11/2015	8.00	Put	Bond Future	1,644.8800	1.6449	1,878.9600	1.8790	14.231	0	0	0
2015/05/04	R023	05/11/2015	8.00	Call	Bond Future	2,425.8400	2.4258	2,093.3200	2.0933	(13.707)	0	0	0
2015/05/04	R023	05/11/2015	8.01	Call	Bond Future	2,456.9200	2.4569	2,121.9900	2.1220	(13.632)	0	0	0
2015/05/04	R023	04/02/2016	8.01	Put	Bond Future	2,106.3600	2.1064	2,359.0700	2.3591	11.997	0	0	0
2015/05/04	R023	04/02/2016			Bond Future	7.8980	102.6725	8.0070	102.0962	1.381	0.0000	0.0000	0
2015/05/04	R023	04/02/2016	8.00	Put	Bond Future	2,129.9000	2.1299	2,384.6300	2.3846	11.960	0	0	0
2015/05/04	R023	04/02/2016	8.01	Call	Bond Future	2,698.2400	2.6982	2,374.6600	2.3747	(11.992)	0	0	0
2015/05/04	R023	04/02/2016	7.99	Call	Bond Future	2,640.5200	2.6405	2,320.9800	2.3210	(12.101)	0	0	0
2015/05/04	R023	04/02/2016	8.00	Call	Bond Future	2,669.1200	2.6691	2,347.5600	2.3476	(12.047)	0	0	0
2015/05/04	R023	04/02/2016	7.99	Put	Bond Future	2,154.0000	2.1540	2,410.7500	2.4107	11.920	0	0	0
2015/05/04	R186	07/05/2015	7.40	Call	Bond Future	0.2900	0.0003	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	R186	07/05/2015	8.10	Put	Bond Future	168.3100	0.1683	200.7600	0.2008	19.280	0	0	4,229
2015/05/04	R186	07/05/2015			Bond Future	7.9492	123.1860	8.0437	122.3915	1.189	0.0000	0.0000	31,103
2015/05/04	R186	07/05/2015	7.50	Put	Bond Future	3,881.1900	3.8812	4,673.5000	4.6735	20.414	0	0	4,229
2015/05/04	R186	07/05/2015	8.25	Call	Bond Future	2,534.8100	2.5348	1,726.1300	1.7261	(31.903)	0	0	0
2015/05/04	R186	07/05/2015	7.30	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	R186	07/05/2015	7.80	Put	Bond Future	1,434.8900	1.4349	2,070.4800	2.0705	44.295	0	0	300
2015/05/04	R186	07/05/2015	7.45	Put	Bond Future	4,322.1100	4.3221	5,115.8200	5.1158	18.364	0	0	4,229
2015/05/04	R186	07/05/2015	8.00	Put	Bond Future	408.1800	0.4082	600.6600	0.6007	47.156	0	0	4,229
2015/05/04	R186	07/05/2015	8.24	Put	Bond Future	35.0200	0.0350	20.4100	0.0204	(41.719)	0	0	0
2015/05/04	R186	07/05/2015	8.05	Put	Bond Future	268.3600	0.2684	365.2000	0.3652	36.086	0	0	4,229
2015/05/04	R186	07/05/2015	8.26	Put	Bond Future	27.1000	0.0271	13.6100	0.0136	(49.779)	0	0	0
2015/05/04	R186	07/05/2015	7.40	Put	Bond Future	4,766.0500	4.7661	5,560.3000	5.5603	16.665	0	0	4,229
2015/05/04	R186	07/05/2015	7.50	Call	Bond Future	2.2300	0.0022	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	R186	07/05/2015	8.25	Put	Bond Future	30.8500	0.0308	16.7100	0.0167	(45.835)	0	0	0
2015/05/04	R186	07/05/2015	8.10	Call	Bond Future	1,432.5700	1.4326	670.4800	0.6705	(53.197)	0	0	0
2015/05/04	R186	07/05/2015	8.26	Call	Bond Future	2,613.0700	2.6131	1,805.0400	1.8050	(30.923)	0	0	0
2015/05/04	R186	07/05/2015	7.30	Put	Bond Future	5,661.3000	5.6613	6,455.8100	6.4558	14.034	0	0	0
2015/05/04	R186	07/05/2015	7.45	Call	Bond Future	0.8300	0.0008	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	R186	07/05/2015	7.80	Call	Bond Future	165.0300	0.1650	6.0800	0.0061	(96.316)	0	0	0
2015/05/04	R186	07/05/2015	8.00	Call	Bond Future	835.9100	0.8359	233.8500	0.2339	(72.025)	0	0	0
2015/05/04	R186	07/05/2015	8.24	Call	Bond Future	2,456.8900	2.4569	1,647.7400	1.6477	(32.934)	0	0	0
2015/05/04	R186	07/05/2015	8.05	Call	Bond Future	1,115.3700	1.1154	417.6700	0.4177	(62.553)	0	0	0
2015/05/04	R186	06/08/2015	8.90	Put	Bond Future	282.8000	0.2828	350.3300	0.3503	23.879	0	0	5,350
2015/05/04	R186	06/08/2015	8.00	Put	Bond Future	2,249.0500	2.2491	2,629.2400	2.6292	16.904	0	0	0
2015/05/04	R186	06/08/2015			Bond Future	8.0082	119.8321	8.1066	119.0220	1.229	0.0000	0.0000	32,341
2015/05/04	R186	06/08/2015	8.00	Call	Bond Future	2,181.2800	2.1813	1,751.3200	1.7513	(19.711)	0	0	0
2015/05/04	R186	06/08/2015	8.01	Call	Bond Future	2,222.9700	2.2230	1,788.0700	1.7881	(19.564)	0	0	0
2015/05/04	R186	06/08/2015	7.99	Call	Bond Future	2,140.2900	2.1403	1,715.2800	1.7153	(19.858)	0	0	0
2015/05/04	R186	06/08/2015	7.75	Call	Bond Future	1,296.8500	1.2969	990.4600	0.9905	(23.626)	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
2015/05/04	R186	06/08/2015	8.90	Call	Bond Future	7,355.4000		7.3554	6,612.7800	6.6128	(10.096)	0	0	0
2015/05/04	R186	06/08/2015	7.99	Put	Bond Future	2,290.8700		2.2909	2,676.0100	2.6760	16.812	0	0	0
2015/05/04	R186	06/08/2015	7.75	Put	Bond Future	3,458.8900		3.4589	3,962.6500	3.9626	14.564	0	0	0
2015/05/04	R186	06/08/2015	8.01	Put	Bond Future	2,208.0000		2.2080	2,583.2500	2.5832	16.995	0	0	0
2015/05/04	R186	05/11/2015	8.45	Call	Bond Future	4,944.0200		4.9440	4,376.1700	4.3762	(11.486)	0	0	0
2015/05/04	R186	05/11/2015	8.25	Put	Bond Future	2,381.0800		2.3811	2,701.8100	2.7018	13.470	0	0	8,690
2015/05/04	R186	05/11/2015	8.24	Call	Bond Future	3,908.8900		3.9089	3,406.9700	3.4070	(12.840)	0	0	0
2015/05/04	R186	05/11/2015			Bond Future	8.0540		121.7958	8.1564	120.9699	1.271	0.0000	0.0000	0
2015/05/04	R186	05/11/2015	9.00	Put	Bond Future	749.7200		0.7497	875.4800	0.8755	16.774	0	0	2,600
2015/05/04	R186	05/11/2015	8.35	Put	Bond Future	2,070.1300		2.0701	2,358.7200	2.3587	13.941	0	0	9,370
2015/05/04	R186	05/11/2015	8.22	Call	Bond Future	3,816.9000		3.8169	3,321.6200	3.3216	(12.976)	0	0	0
2015/05/04	R186	05/11/2015	8.24	Put	Bond Future	2,413.9800		2.4140	2,738.0100	2.7380	13.423	0	0	0
2015/05/04	R186	05/11/2015	8.26	Put	Bond Future	2,348.5200		2.3485	2,665.9700	2.6660	13.517	0	0	0
2015/05/04	R186	05/11/2015	8.35	Call	Bond Future	4,437.1200		4.4371	3,899.7600	3.8998	(12.111)	0	0	0
2015/05/04	R186	05/11/2015	8.45	Put	Bond Future	1,791.9600		1.7920	2,050.0600	2.0501	14.403	0	0	6,248
2015/05/04	R186	05/11/2015	9.00	Call	Bond Future	8,091.5400		8.0915	7,391.3500	7.3913	(8.653)	0	0	0
2015/05/04	R186	05/11/2015	8.25	Call	Bond Future	3,955.6400		3.9556	3,450.4200	3.4504	(12.772)	0	0	0
2015/05/04	R186	05/11/2015	8.26	Call	Bond Future	4,002.6600		4.0027	3,494.1600	3.4942	(12.704)	0	0	0
2015/05/04	R186	05/11/2015	8.22	Put	Bond Future	2,481.5100		2.4815	2,812.1800	2.8122	13.325	0	0	1,090
2015/05/04	R186	04/02/2016	7.50	Call	Bond Future	1,771.6400		1.7716	1,499.1500	1.4991	(15.381)	0	0	0
2015/05/04	R186	04/02/2016			Bond Future	8.0907		118.6116	8.1969	117.7714	1.312	0.0000	0.0000	5,512
2015/05/04	R186	04/02/2016	7.51	Call	Bond Future	1,797.0500		1.7971	1,521.7800	1.5218	(15.318)	0	0	0
2015/05/04	R186	04/02/2016	7.50	Put	Bond Future	6,599.5000		6.5995	7,167.1500	7.1672	8.601	0	0	0
2015/05/04	R186	04/02/2016	7.49	Call	Bond Future	1,746.1100		1.7461	1,476.4100	1.4764	(15.446)	0	0	0
2015/05/04	R186	04/02/2016	7.49	Put	Bond Future	6,657.9900		6.6580	7,228.4300	7.2284	8.568	0	0	0
2015/05/04	R186	04/02/2016	7.51	Put	Bond Future	6,540.9700		6.5410	7,105.8400	7.1058	8.636	0	0	0
2015/05/04	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R197	07/05/2015			Bond Future	292.2353		292.2353	292.2575	292.2575	0.008	0.0000	0.0000	183
2015/05/04	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R197	07/05/2015	293.99	Put	Bond Future	1,754.6900		1.7547	1,732.5300	1.7325	(1.263)	0	0	0
2015/05/04	R197	07/05/2015	294.01	Put	Bond Future	1,774.6900		1.7747	1,752.5300	1.7525	(1.249)	0	0	0
2015/05/04	R197	07/05/2015	294.00	Put	Bond Future	1,764.6900		1.7647	1,742.5300	1.7425	(1.256)	0	0	0
2015/05/04	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R197	06/08/2015	288.00	Call	Bond Future	2,820.7600		2.8208	2,826.6800	2.8267	0.210	0	0	0
2015/05/04	R197	06/08/2015			Bond Future	290.8208		290.8208	290.8267	290.8267	0.002	0.0000	0.0000	1,046
2015/05/04	R197	06/08/2015	288.01	Call	Bond Future	2,810.7600		2.8108	2,816.6800	2.8167	0.211	0	0	0
2015/05/04	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R197	06/08/2015	288.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R197	06/08/2015	287.99	Call	Bond Future	2,830.7600		2.8308	2,836.6800	2.8367	0.209	0	0	0
2015/05/04	R197	05/11/2015	295.00	Call	Bond Future	608.2800		0.6083	607.2700	0.6073	(0.166)	0	0	0
2015/05/04	R197	05/11/2015			Bond Future	295.6083		295.6083	295.6073	295.6073	0.000	0.0000	0.0000	0
2015/05/04	R197	05/11/2015	294.99	Call	Bond Future	618.2800		0.6183	617.2700	0.6173	(0.163)	0	0	0
2015/05/04	R197	05/11/2015	295.01	Call	Bond Future	598.2800		0.5983	597.2700	0.5973	(0.169)	0	0	0
2015/05/04	R197	05/11/2015	294.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R197	05/11/2015	295.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R197	05/11/2015	295.00	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
2015/05/04	R202	07/05/2015			Bond Future	243.7894	243.7894	243.8082	243.8082	0.008	0.0000	0.0000	3,147
2015/05/04	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R202	07/05/2015	238.51	Call	Bond Future	5,279.4000	5.2794	5,298.2200	5.2982	0.356	0	0	0
2015/05/04	R202	07/05/2015	238.49	Call	Bond Future	5,299.4000	5.2994	5,318.2200	5.3182	0.355	0	0	0
2015/05/04	R202	07/05/2015	238.50	Call	Bond Future	5,289.4000	5.2894	5,308.2200	5.3082	0.356	0	0	0
2015/05/04	R202	06/08/2015			Bond Future	244.4422	244.4422	244.4505	244.4505	0.003	0.0000	0.0000	53,493
2015/05/04	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R202	06/08/2015	240.01	Call	Bond Future	4,432.1900	4.4322	4,440.5300	4.4405	0.188	0	0	0
2015/05/04	R202	06/08/2015	239.99	Call	Bond Future	4,452.1900	4.4522	4,460.5300	4.4605	0.187	0	0	0
2015/05/04	R202	06/08/2015	240.00	Call	Bond Future	4,442.1900	4.4422	4,450.5300	4.4505	0.188	0	0	0
2015/05/04	R202	05/11/2015			Bond Future	248.4661	248.4661	248.4687	248.4687	0.001	0.0000	0.0000	0
2015/05/04	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R202	05/11/2015	245.99	Call	Bond Future	2,476.0800	2.4761	2,478.6700	2.4787	0.105	0	0	0
2015/05/04	R202	05/11/2015	246.00	Call	Bond Future	2,466.0800	2.4661	2,468.6700	2.4687	0.105	0	0	0
2015/05/04	R202	05/11/2015	246.01	Call	Bond Future	2,456.0800	2.4561	2,458.6700	2.4587	0.105	0	0	0
2015/05/04	R203	07/05/2015	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2015/05/04	R203	07/05/2015			Bond Future	6.9709	104.0060	7.0706	103.7904	1.430	0.0000	0.0000	5,478
2015/05/04	R203	07/05/2015	7.24	Put	Bond Future	7.2300	0.0072	5.5000	0.0055	(23.928)	0	0	0
2015/05/04	R203	07/05/2015	7.26	Put	Bond Future	5.4000	0.0054	3.5200	0.0035	(34.815)	0	0	0
2015/05/04	R203	07/05/2015	7.25	Put	Bond Future	6.2500	0.0063	4.4100	0.0044	(29.440)	0	0	0
2015/05/04	R203	07/05/2015	7.25	Call	Bond Future	608.5100	0.6085	391.1000	0.3911	(35.728)	0	0	0
2015/05/04	R203	07/05/2015	7.84	Call	Bond Future	1,860.7100	1.8607	1,645.1400	1.6451	(11.585)	0	0	0
2015/05/04	R203	07/05/2015	7.24	Call	Bond Future	587.9900	0.5880	370.6900	0.3707	(36.956)	0	0	0
2015/05/04	R203	07/05/2015	7.26	Call	Bond Future	629.1500	0.6291	411.7000	0.4117	(34.563)	0	0	0
2015/05/04	R203	06/08/2015	7.84	Call	Bond Future	1,594.1200	1.5941	1,396.4500	1.3965	(12.400)	0	0	0
2015/05/04	R203	06/08/2015	6.74	Call	Bond Future	239.4500	0.2395	169.8100	0.1698	(29.083)	0	0	0
2015/05/04	R203	06/08/2015	6.75	Put	Bond Future	833.8400	0.8338	984.4800	0.9845	18.066	0	0	0
2015/05/04	R203	06/08/2015			Bond Future	7.0514	105.6463	7.1656	105.4247	1.619	0.0000	0.0000	7,068
2015/05/04	R203	06/08/2015	6.75	Call	Bond Future	245.7000	0.2457	174.7500	0.1748	(28.877)	0	0	0
2015/05/04	R203	06/08/2015	6.76	Call	Bond Future	252.0600	0.2521	179.7800	0.1798	(28.676)	0	0	0
2015/05/04	R203	06/08/2015	7.84	Put	Bond Future	75.9100	0.0759	99.8300	0.0998	31.511	0	0	5,000
2015/05/04	R203	06/08/2015	6.74	Put	Bond Future	847.1800	0.8472	999.1300	0.9991	17.936	0	0	0
2015/05/04	R203	06/08/2015	6.76	Put	Bond Future	820.6200	0.8206	969.9300	0.9699	18.195	0	0	0
2015/05/04	R203	05/11/2015	6.00	Put	Bond Future	1,973.0200	1.9730	2,182.9000	2.1829	10.637	0	0	0
2015/05/04	R203	05/11/2015	5.99	Call	Bond Future	48.7100	0.0487	31.5800	0.0316	(35.167)	0	0	0
2015/05/04	R203	05/11/2015			Bond Future	7.1004	103.2107	7.2324	102.9832	1.858	0.0000	0.0000	0
2015/05/04	R203	05/11/2015	6.00	Call	Bond Future	50.1000	0.0501	32.5500	0.0325	(35.030)	0	0	0
2015/05/04	R203	05/11/2015	6.01	Call	Bond Future	51.6400	0.0516	33.6300	0.0336	(34.876)	0	0	0
2015/05/04	R203	05/11/2015	5.99	Put	Bond Future	1,989.3200	1.9893	2,199.6200	2.1996	10.571	0	0	0
2015/05/04	R203	05/11/2015	6.01	Put	Bond Future	1,956.8700	1.9569	2,166.2900	2.1663	10.702	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
2015/05/04	R203	04/02/2016	7.25	Put	Bond Future	520.5800	0.5206	626.0600	0.6261	20.262	0	0	0
2015/05/04	R203	04/02/2016	7.26	Put	Bond Future	514.2200	0.5142	618.8000	0.6188	20.338	0	0	0
2015/05/04	R203	04/02/2016			Bond Future	7.1162	105.0032	7.2703	104.7719	2.167	0.0000	0.0000	0
2015/05/04	R203	04/02/2016	7.26	Call	Bond Future	730.0300	0.7300	603.3100	0.6033	(17.358)	0	0	0
2015/05/04	R203	04/02/2016	7.24	Call	Bond Future	712.4900	0.7125	587.5600	0.5876	(17.534)	0	0	0
2015/05/04	R203	04/02/2016	7.25	Call	Bond Future	721.4100	0.7214	595.5900	0.5956	(17.441)	0	0	0
2015/05/04	R203	04/02/2016	7.24	Put	Bond Future	526.6500	0.5266	633.0200	0.6330	20.197	0	0	0
2015/05/04	R204	07/05/2015	7.51	Put	Bond Future	7.0700	0.0071	4.0600	0.0041	(42.574)	0	0	0
2015/05/04	R204	07/05/2015			Bond Future	7.2208	105.5465	7.3153	105.2469	1.308	0.0000	0.0000	9,580
2015/05/04	R204	07/05/2015	7.50	Put	Bond Future	8.2300	0.0082	5.1500	0.0052	(37.424)	0	0	0
2015/05/04	R204	07/05/2015	7.49	Call	Bond Future	860.3800	0.8604	557.7200	0.5577	(35.177)	0	0	0
2015/05/04	R204	07/05/2015	7.50	Call	Bond Future	890.4900	0.8905	587.8300	0.5878	(33.988)	0	0	0
2015/05/04	R204	07/05/2015	7.51	Call	Bond Future	920.7500	0.9208	618.1600	0.6182	(32.863)	0	0	0
2015/05/04	R204	07/05/2015	7.49	Put	Bond Future	9.5600	0.0096	6.4800	0.0065	(32.218)	0	0	0
2015/05/04	R204	06/08/2015	7.74	Call	Bond Future	1,564.2800	1.5643	1,325.8600	1.3259	(15.242)	0	0	0
2015/05/04	R204	06/08/2015	7.75	Put	Bond Future	259.3900	0.2594	326.4000	0.3264	25.834	0	0	0
2015/05/04	R204	06/08/2015			Bond Future	7.2995	103.1754	7.4030	102.8686	1.418	0.0000	0.0000	10,575
2015/05/04	R204	06/08/2015	8.41	Call	Bond Future	3,268.2100	3.2682	2,972.5100	2.9725	(9.048)	0	0	0
2015/05/04	R204	06/08/2015	7.74	Put	Bond Future	266.1500	0.2661	334.6100	0.3346	25.722	0	0	0
2015/05/04	R204	06/08/2015	7.76	Put	Bond Future	252.7600	0.2528	318.3500	0.3184	25.950	0	0	0
2015/05/04	R204	06/08/2015	8.41	Put	Bond Future	34.5400	0.0345	45.7200	0.0457	32.368	0	0	699
2015/05/04	R204	06/08/2015	7.75	Call	Bond Future	1,586.7500	1.5868	1,346.8800	1.3469	(15.117)	0	0	0
2015/05/04	R204	06/08/2015	7.76	Call	Bond Future	1,609.3400	1.6093	1,368.0500	1.3681	(14.993)	0	0	0
2015/05/04	R204	05/11/2015			Bond Future	7.3516	104.8661	7.4652	104.5520	1.546	0.0000	0.0000	0
2015/05/04	R204	05/11/2015	6.25	Call	Bond Future	100.8700	0.1009	71.2900	0.0713	(29.325)	0	0	0
2015/05/04	R204	05/11/2015	6.24	Put	Bond Future	3,234.4100	3.2344	3,519.5900	3.5196	8.817	0	0	0
2015/05/04	R204	05/11/2015	6.26	Put	Bond Future	3,182.3900	3.1824	3,466.2400	3.4662	8.919	0	0	0
2015/05/04	R204	05/11/2015	6.25	Put	Bond Future	3,208.2400	3.2082	3,492.7900	3.4928	8.869	0	0	0
2015/05/04	R204	05/11/2015	6.26	Call	Bond Future	103.7600	0.1038	73.4800	0.0735	(29.183)	0	0	0
2015/05/04	R204	05/11/2015	6.24	Call	Bond Future	98.3000	0.0983	69.3500	0.0693	(29.451)	0	0	0
2015/05/04	R204	04/02/2016	7.50	Call	Bond Future	1,275.8700	1.2759	1,099.8300	1.0998	(13.798)	0	0	0
2015/05/04	R204	04/02/2016			Bond Future	7.3813	102.6494	7.5061	102.3299	1.690	0.0000	0.0000	0
2015/05/04	R204	04/02/2016	7.51	Call	Bond Future	1,290.3700	1.2904	1,113.1700	1.1132	(13.732)	0	0	0
2015/05/04	R204	04/02/2016	7.49	Put	Bond Future	983.1500	0.9831	1,127.7900	1.1278	14.712	0	0	0
2015/05/04	R204	04/02/2016	7.51	Put	Bond Future	960.9400	0.9609	1,103.2600	1.1033	14.810	0	0	0
2015/05/04	R204	04/02/2016	7.49	Call	Bond Future	1,261.4600	1.2615	1,086.5800	1.0866	(13.863)	0	0	0
2015/05/04	R204	04/02/2016	7.50	Put	Bond Future	972.0000	0.9720	1,115.4800	1.1155	14.761	0	0	0
2015/05/04	R207	07/05/2015			Bond Future	7.4306	101.6253	7.5250	101.2602	1.270	0.0000	0.0000	31,857
2015/05/04	R207	07/05/2015	8.25	Call	Bond Future	3,114.9800	3.1150	2,749.9100	2.7499	(11.720)	0	0	0
2015/05/04	R207	07/05/2015	7.73	Call	Bond Future	1,161.2500	1.1613	791.8900	0.7919	(31.807)	0	0	66
2015/05/04	R207	07/05/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R207	07/05/2015	7.73	Put	Bond Future	9.1400	0.0091	4.8500	0.0049	(46.937)	0	0	0
2015/05/04	R207	07/05/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R207	07/05/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R207	07/05/2015	8.26	Call	Bond Future	3,152.2600	3.1523	2,787.1900	2.7872	(11.581)	0	0	0
2015/05/04	R207	07/05/2015	8.24	Call	Bond Future	3,077.6900	3.0777	2,712.6200	2.7126	(11.862)	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
2015/05/04	R207	06/08/2015	7.76	Call	Bond Future	1,469.2700	1.4693	1,216.2700	1.2163	(17.219)	0	0	0
2015/05/04	R207	06/08/2015			Bond Future	7.5083	99.5857	7.6099	99.2123	1.352	0.0000	0.0000	10,285
2015/05/04	R207	06/08/2015	7.74	Call	Bond Future	1,421.4600	1.4215	1,172.7200	1.1727	(17.499)	0	0	0
2015/05/04	R207	06/08/2015	7.75	Call	Bond Future	1,445.3700	1.4454	1,194.4900	1.1945	(17.357)	0	0	0
2015/05/04	R207	06/08/2015	7.46	Call	Bond Future	838.7000	0.8387	655.1600	0.6552	(21.884)	0	0	70
2015/05/04	R207	06/08/2015	7.74	Put	Bond Future	572.1200	0.5721	696.7400	0.6967	21.782	0	0	0
2015/05/04	R207	06/08/2015	7.76	Put	Bond Future	547.0200	0.5470	667.3800	0.6674	22.003	0	0	0
2015/05/04	R207	06/08/2015	7.46	Put	Bond Future	1,017.0100	1.0170	1,206.8300	1.2068	18.665	0	0	0
2015/05/04	R207	06/08/2015	7.75	Put	Bond Future	559.5600	0.5596	682.0400	0.6820	21.889	0	0	0
2015/05/04	R207	05/11/2015	7.76	Call	Bond Future	1,646.6800	1.6467	1,415.8100	1.4158	(14.020)	0	0	0
2015/05/04	R207	05/11/2015			Bond Future	7.5594	101.2179	7.6685	100.8363	1.443	0.0000	0.0000	0
2015/05/04	R207	05/11/2015	7.74	Call	Bond Future	1,605.4300	1.6054	1,377.8200	1.3778	(14.178)	0	0	0
2015/05/04	R207	05/11/2015	7.50	Call	Bond Future	1,152.0700	1.1521	965.1500	0.9652	(16.225)	0	0	19
2015/05/04	R207	05/11/2015	7.75	Call	Bond Future	1,625.9900	1.6260	1,396.7400	1.3967	(14.099)	0	0	0
2015/05/04	R207	05/11/2015	7.43	Call	Bond Future	1,035.8300	1.0358	861.0900	0.8611	(16.870)	0	0	53
2015/05/04	R207	05/11/2015	7.74	Put	Bond Future	974.8300	0.9748	1,128.8300	1.1288	15.798	0	0	0
2015/05/04	R207	05/11/2015	7.76	Put	Bond Future	946.5400	0.9465	1,097.2800	1.0973	15.925	0	0	0
2015/05/04	R207	05/11/2015	7.43	Put	Bond Future	1,490.8100	1.4908	1,697.6800	1.6977	13.876	0	0	0
2015/05/04	R207	05/11/2015	7.50	Put	Bond Future	1,360.6500	1.3606	1,555.3400	1.5553	14.309	0	0	0
2015/05/04	R207	05/11/2015	7.75	Put	Bond Future	960.6100	0.9606	1,112.9700	1.1130	15.861	0	0	0
2015/05/04	R207	04/02/2016	7.27	Put	Bond Future	2,055.8600	2.0559	2,291.5400	2.2915	11.464	0	0	0
2015/05/04	R207	04/02/2016	7.49	Put	Bond Future	1,639.1000	1.6391	1,843.3000	1.8433	12.458	0	0	0
2015/05/04	R207	04/02/2016			Bond Future	7.5959	99.3332	7.7130	98.9450	1.542	0.0000	0.0000	0
2015/05/04	R207	04/02/2016	7.51	Put	Bond Future	1,604.3300	1.6043	1,805.6500	1.8056	12.549	0	0	0
2015/05/04	R207	04/02/2016	7.27	Call	Bond Future	966.1100	0.9661	813.6000	0.8136	(15.786)	0	0	43
2015/05/04	R207	04/02/2016	7.50	Call	Bond Future	1,302.5600	1.3026	1,117.1300	1.1171	(14.236)	0	0	19
2015/05/04	R207	04/02/2016	7.51	Call	Bond Future	1,318.5800	1.3186	1,131.7100	1.1317	(14.172)	0	0	0
2015/05/04	R207	04/02/2016	7.49	Call	Bond Future	1,286.6500	1.2866	1,102.6600	1.1027	(14.300)	0	0	0
2015/05/04	R207	04/02/2016	7.50	Put	Bond Future	1,621.6500	1.6216	1,824.4100	1.8244	12.503	0	0	0
2015/05/04	R208	07/05/2015	8.01	Call	Bond Future	2,125.2700	2.1253	1,693.0800	1.6931	(20.336)	0	0	0
2015/05/04	R208	07/05/2015			Bond Future	7.5397	97.0654	7.6341	96.6340	1.253	0.0000	0.0000	45,739
2015/05/04	R208	07/05/2015	7.99	Call	Bond Future	2,036.4400	2.0364	1,603.9600	1.6040	(21.237)	0	0	0
2015/05/04	R208	07/05/2015	8.00	Call	Bond Future	2,080.8600	2.0809	1,648.5300	1.6485	(20.777)	0	0	0
2015/05/04	R208	07/05/2015	7.99	Put	Bond Future	1.1100	0.0011	0.1100	0.0001	(90.090)	0	0	0
2015/05/04	R208	07/05/2015	8.00	Put	Bond Future	0.9300	0.0009	0.0800	0.0001	(91.398)	0	0	0
2015/05/04	R208	07/05/2015	8.01	Put	Bond Future	0.7700	0.0008	0.0600	0.0001	(92.208)	0	0	0
2015/05/04	R208	06/08/2015			Bond Future	7.6057	98.5963	7.7060	98.1556	1.318	0.0000	0.0000	10,894
2015/05/04	R208	06/08/2015	8.00	Call	Bond Future	2,189.4400	2.1894	1,856.9500	1.8569	(15.186)	0	0	0
2015/05/04	R208	06/08/2015	8.85	Call	Bond Future	5,338.4900	5.3385	4,909.0700	4.9091	(8.044)	0	0	0
2015/05/04	R208	06/08/2015	8.01	Call	Bond Future	2,221.2500	2.2213	1,886.6200	1.8866	(15.065)	0	0	0
2015/05/04	R208	06/08/2015	7.99	Call	Bond Future	2,157.8100	2.1578	1,827.4800	1.8275	(15.309)	0	0	0
2015/05/04	R208	06/08/2015	8.01	Put	Bond Future	458.8100	0.4588	564.8700	0.5649	23.116	0	0	0
2015/05/04	R208	06/08/2015	8.00	Put	Bond Future	470.1100	0.4701	578.3100	0.5783	23.016	0	0	0
2015/05/04	R208	06/08/2015	8.85	Put	Bond Future	38.0400	0.0380	49.3100	0.0493	29.627	0	0	198
2015/05/04	R208	06/08/2015	7.99	Put	Bond Future	481.6300	0.4816	591.9900	0.5920	22.914	0	0	0
2015/05/04	R208	05/11/2015			Bond Future	7.6546	96.8117	7.7609	96.3617	1.389	0.0000	0.0000	0
2015/05/04	R208	05/11/2015	8.48	Call	Bond Future	3,839.1100	3.8391	3,467.0700	3.4671	(9.691)	0	0	0

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2015/05/04	R208	05/11/2015	7.74	Put	Bond Future	1,348.2700		1.3483	1,547.1800	1.5472	14.753	0	0	0
2015/05/04	R208	05/11/2015	7.75	Call	Bond Future	1,732.9900		1.7330	1,479.8700	1.4799	(14.606)	0	0	0
2015/05/04	R208	05/11/2015	7.76	Call	Bond Future	1,756.4700		1.7565	1,501.3600	1.5014	(14.524)	0	0	0
2015/05/04	R208	05/11/2015	8.48	Put	Bond Future	411.5100		0.4115	489.5200	0.4895	18.957	0	0	2,200
2015/05/04	R208	05/11/2015	7.74	Call	Bond Future	1,709.9700		1.7100	1,458.8300	1.4588	(14.687)	0	0	0
2015/05/04	R208	05/11/2015	7.76	Put	Bond Future	1,310.3100		1.3103	1,505.2500	1.5053	14.877	0	0	0
2015/05/04	R208	05/11/2015	7.75	Put	Bond Future	1,329.0500		1.3291	1,525.9800	1.5260	14.817	0	0	0
2015/05/04	R208	04/02/2016			Bond Future	7.6898		98.4930	7.8023	98.0353	1.463	0.0000	0.0000	0
2015/05/04	R208	04/02/2016	7.74	Put	Bond Future	1,686.4400		1.6864	1,899.3900	1.8994	12.627	0	0	0
2015/05/04	R208	04/02/2016	7.76	Put	Bond Future	1,648.5000		1.6485	1,858.1200	1.8581	12.716	0	0	0
2015/05/04	R208	04/02/2016	7.75	Put	Bond Future	1,667.2200		1.6672	1,878.5100	1.8785	12.673	0	0	0
2015/05/04	R208	04/02/2016	7.76	Call	Bond Future	1,934.4900		1.9345	1,686.3600	1.6864	(12.827)	0	0	0
2015/05/04	R208	04/02/2016	7.74	Call	Bond Future	1,891.0600		1.8911	1,646.2600	1.6463	(12.945)	0	0	0
2015/05/04	R208	04/02/2016	7.75	Call	Bond Future	1,912.5400		1.9125	1,666.0800	1.6661	(12.887)	0	0	0
2015/05/04	R209	07/05/2015			Bond Future	8.5187		78.7378	8.6132	77.9833	1.110	0.0000	0.0000	8,248
2015/05/04	R209	07/05/2015	8.99	Put	Bond Future	4.5400		0.0045	0.5600	0.0006	(87.665)	0	0	0
2015/05/04	R209	07/05/2015	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R209	07/05/2015	8.30	Put	Bond Future	1,880.5800		1.8806	2,544.6100	2.5446	35.310	0	0	700
2015/05/04	R209	07/05/2015	9.01	Put	Bond Future	3.4000		0.0034	0.3300	0.0003	(90.294)	0	0	0
2015/05/04	R209	07/05/2015	8.99	Call	Bond Future	3,658.5600		3.6586	2,900.1400	2.9001	(20.730)	0	0	0
2015/05/04	R209	07/05/2015	9.00	Put	Bond Future	3.9300		0.0039	0.4300	0.0004	(89.059)	0	0	0
2015/05/04	R209	07/05/2015	9.00	Call	Bond Future	3,732.6200		3.7326	2,974.6800	2.9747	(20.306)	0	0	0
2015/05/04	R209	07/05/2015	7.30	Put	Bond Future	10,803.6000		10.8036	11,558.0400	11.5580	6.983	0	0	0
2015/05/04	R209	07/05/2015	8.30	Call	Bond Future	92.1500		0.0921	1.7400	0.0017	(98.112)	0	0	0
2015/05/04	R209	07/05/2015	9.01	Call	Bond Future	3,806.6500		3.8067	3,049.1400	3.0491	(19.900)	0	0	0
2015/05/04	R209	06/08/2015	8.99	Put	Bond Future	1,025.2600		1.0253	1,211.0200	1.2110	18.118	0	0	0
2015/05/04	R209	06/08/2015			Bond Future	8.5721		79.9796	8.6695	79.2112	1.136	0.0000	0.0000	25,118
2015/05/04	R209	06/08/2015	9.01	Put	Bond Future	983.2600		0.9833	1,162.6300	1.1626	18.242	0	0	0
2015/05/04	R209	06/08/2015	9.90	Call	Bond Future	9,656.8000		9.6568	8,911.7400	8.9117	(7.715)	0	0	0
2015/05/04	R209	06/08/2015	9.00	Call	Bond Future	4,296.2300		4.2962	3,710.4400	3.7104	(13.635)	0	0	0
2015/05/04	R209	06/08/2015	9.01	Call	Bond Future	4,349.7900		4.3498	3,760.8200	3.7608	(13.540)	0	0	0
2015/05/04	R209	06/08/2015	9.00	Put	Bond Future	1,004.0800		1.0041	1,186.6300	1.1866	18.181	0	0	0
2015/05/04	R209	06/08/2015	8.99	Call	Bond Future	4,242.9200		4.2429	3,660.3400	3.6603	(13.731)	0	0	0
2015/05/04	R209	06/08/2015	9.90	Put	Bond Future	102.5800		0.1026	125.8600	0.1259	22.694	0	0	2,914
2015/05/04	R209	05/11/2015	7.99	Put	Bond Future	6,452.6400		6.4526	7,005.2700	7.0053	8.564	0	0	0
2015/05/04	R209	05/11/2015			Bond Future	8.6166		78.1418	8.7167	77.3592	1.162	0.0000	0.0000	0
2015/05/04	R209	05/11/2015	8.01	Put	Bond Future	6,324.3100		6.3243	6,871.0900	6.8711	8.646	0	0	0
2015/05/04	R209	05/11/2015	7.99	Call	Bond Future	1,273.5100		1.2735	1,043.5700	1.0436	(18.056)	0	0	0
2015/05/04	R209	05/11/2015	8.00	Put	Bond Future	6,388.2800		6.3883	6,937.9900	6.9380	8.605	0	0	0
2015/05/04	R209	05/11/2015	8.00	Call	Bond Future	1,295.8200		1.2958	1,062.9600	1.0630	(17.970)	0	0	0
2015/05/04	R209	05/11/2015	8.01	Call	Bond Future	1,318.3800		1.3184	1,082.5900	1.0826	(17.885)	0	0	0
2015/05/04	R209	04/02/2016	8.74	Call	Bond Future	4,200.1700		4.2002	3,746.6300	3.7466	(10.798)	0	0	0
2015/05/04	R209	04/02/2016	8.75	Put	Bond Future	3,502.4200		3.5024	3,842.4300	3.8424	9.708	0	0	0
2015/05/04	R209	04/02/2016			Bond Future	8.6548		79.4991	8.7576	78.7031	1.188	0.0000	0.0000	0
2015/05/04	R209	04/02/2016	8.75	Call	Bond Future	4,240.3700		4.2404	3,784.3100	3.7843	(10.755)	0	0	0
2015/05/04	R209	04/02/2016	8.76	Call	Bond Future	4,281.3100		4.2813	3,822.7300	3.8227	(10.711)	0	0	0
2015/05/04	R209	04/02/2016	8.74	Put	Bond Future	3,539.2000		3.5392	3,881.7300	3.8817	9.678	0	0	0

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2015/05/04	R209	04/02/2016	8.76	Put	Bond Future	3,466.4900	3.4665	3,803.9800	3.8040	9.736	0	0	0
2015/05/04	R210	07/05/2015			Bond Future	179.2192	179.2192	179.2329	179.2329	0.008	0.0000	0.0000	246
2015/05/04	R210	07/05/2015	177.00	Call	Bond Future	2,219.2300	2.2192	2,232.9100	2.2329	0.616	0	0	0
2015/05/04	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R210	07/05/2015	177.01	Call	Bond Future	2,209.2300	2.2092	2,222.9100	2.2229	0.619	0	0	0
2015/05/04	R210	07/05/2015	176.99	Call	Bond Future	2,229.2300	2.2292	2,242.9100	2.2429	0.614	0	0	0
2015/05/04	R210	06/08/2015	179.01	Call	Bond Future	3,050.8200	3.0508	3,060.3100	3.0603	0.311	0	0	0
2015/05/04	R210	06/08/2015			Bond Future	182.0608	182.0608	182.0703	182.0703	0.005	0.0000	0.0000	769
2015/05/04	R210	06/08/2015	178.99	Call	Bond Future	3,070.8200	3.0708	3,080.3100	3.0803	0.309	0	0	0
2015/05/04	R210	06/08/2015	179.00	Call	Bond Future	3,060.8200	3.0608	3,070.3100	3.0703	0.310	0	0	0
2015/05/04	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R210	05/11/2015			Bond Future	182.9544	182.9544	182.9436	182.9436	(0.006)	0.0000	0.0000	0
2015/05/04	R210	05/11/2015	182.00	Call	Bond Future	954.3900	0.9544	943.6100	0.9436	(1.130)	0	0	0
2015/05/04	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R210	05/11/2015	182.01	Call	Bond Future	944.3900	0.9444	933.6100	0.9336	(1.141)	0	0	0
2015/05/04	R210	05/11/2015	181.99	Call	Bond Future	964.3900	0.9644	953.6100	0.9536	(1.118)	0	0	0
2015/05/04	R211	07/05/2015	134.99	Put	Bond Future	2,743.0300	2.7430	2,713.3700	2.7134	(1.081)	0	0	0
2015/05/04	R211	07/05/2015			Bond Future	132.2470	132.2470	132.2766	132.2766	0.022	0.0000	0.0000	1,120
2015/05/04	R211	07/05/2015	135.01	Put	Bond Future	2,763.0300	2.7630	2,733.3700	2.7334	(1.073)	0	0	0
2015/05/04	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R211	07/05/2015	135.00	Put	Bond Future	2,753.0300	2.7530	2,723.3700	2.7234	(1.077)	0	0	0
2015/05/04	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R211	06/08/2015			Bond Future	132.7265	132.7265	132.7411	132.7411	0.011	0.0000	0.0000	1,120
2015/05/04	R211	06/08/2015	134.99	Put	Bond Future	2,263.4700	2.2635	2,248.9400	2.2489	(0.642)	0	0	0
2015/05/04	R211	06/08/2015	135.01	Put	Bond Future	2,283.4700	2.2835	2,268.9400	2.2689	(0.636)	0	0	0
2015/05/04	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R211	06/08/2015	135.00	Put	Bond Future	2,273.4700	2.2735	2,258.9400	2.2589	(0.639)	0	0	0
2015/05/04	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R211	05/11/2015	134.99	Put	Bond Future	78.3100	0.0783	66.7000	0.0667	(14.826)	0	0	0
2015/05/04	R211	05/11/2015			Bond Future	134.9117	134.9117	134.9233	134.9233	0.009	0.0000	0.0000	0
2015/05/04	R211	05/11/2015	135.01	Put	Bond Future	98.3100	0.0983	86.7000	0.0867	(11.810)	0	0	0
2015/05/04	R211	05/11/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R211	05/11/2015	135.00	Put	Bond Future	88.3100	0.0883	76.7000	0.0767	(13.147)	0	0	0
2015/05/04	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	07/05/2015			Bond Future	139.1750	139.1750	139.4419	139.4419	0.192	0.0000	0.0000	32

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
2015/05/04	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	07/05/2015	140.99	Put	Bond Future	1,814.9900	1.8150	1,548.0900	1.5481	(14.705)	0	0	0
2015/05/04	R212	07/05/2015	141.01	Put	Bond Future	1,834.9900	1.8350	1,568.0900	1.5681	(14.545)	0	0	0
2015/05/04	R212	07/05/2015	141.00	Put	Bond Future	1,824.9900	1.8250	1,558.0900	1.5581	(14.625)	0	0	0
2015/05/04	R212	06/08/2015	141.01	Put	Bond Future	1,403.5200	1.4035	1,149.2400	1.1492	(18.117)	0	0	0
2015/05/04	R212	06/08/2015			Bond Future	139.6065	139.6065	139.8608	139.8608	0.182	0.0000	0.0000	1,120
2015/05/04	R212	06/08/2015	141.00	Put	Bond Future	1,393.5200	1.3935	1,139.2400	1.1392	(18.247)	0	0	0
2015/05/04	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	06/08/2015	140.99	Put	Bond Future	1,383.5200	1.3835	1,129.2400	1.1292	(18.379)	0	0	0
2015/05/04	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	05/11/2015			Bond Future	141.9049	141.9049	142.1600	142.1600	0.180	0.0000	0.0000	0
2015/05/04	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R212	05/11/2015	145.99	Put	Bond Future	4,085.0600	4.0851	3,829.9500	3.8300	(6.245)	0	0	0
2015/05/04	R212	05/11/2015	146.01	Put	Bond Future	4,105.0600	4.1051	3,849.9500	3.8500	(6.215)	0	0	0
2015/05/04	R212	05/11/2015	146.00	Put	Bond Future	4,095.0600	4.0951	3,839.9500	3.8400	(6.230)	0	0	0
2015/05/04	R213	07/05/2015	8.74	Call	Bond Future	2,548.2800	2.5483	1,754.4900	1.7545	(31.150)	0	0	0
2015/05/04	R213	07/05/2015	8.75	Put	Bond Future	23.7800	0.0238	11.2000	0.0112	(52.902)	0	0	0
2015/05/04	R213	07/05/2015			Bond Future	8.4139	89.1357	8.5135	88.3552	1.183	0.0000	0.0000	15,935
2015/05/04	R213	07/05/2015	8.75	Call	Bond Future	2,620.8200	2.6208	1,827.7200	1.8277	(30.262)	0	0	0
2015/05/04	R213	07/05/2015	8.76	Call	Bond Future	2,693.6000	2.6936	1,901.2600	1.9013	(29.416)	0	0	0
2015/05/04	R213	07/05/2015	8.74	Put	Bond Future	26.9400	0.0269	13.6700	0.0137	(49.258)	0	0	0
2015/05/04	R213	07/05/2015	8.76	Put	Bond Future	20.9600	0.0210	9.1400	0.0091	(56.393)	0	0	0
2015/05/04	R213	06/08/2015			Bond Future	8.4715	90.5414	8.5743	89.7464	1.213	0.0000	0.0000	18,970
2015/05/04	R213	06/08/2015	8.49	Put	Bond Future	2,121.6100	2.1216	2,479.5000	2.4795	16.869	0	0	0
2015/05/04	R213	06/08/2015	8.51	Put	Bond Future	2,046.5200	2.0465	2,395.3100	2.3953	17.043	0	0	0
2015/05/04	R213	06/08/2015	8.49	Call	Bond Future	2,265.1300	2.2651	1,828.0000	1.8280	(19.298)	0	0	0
2015/05/04	R213	06/08/2015	8.50	Put	Bond Future	2,083.6400	2.0836	2,436.9700	2.4370	16.957	0	0	0
2015/05/04	R213	06/08/2015	8.50	Call	Bond Future	2,304.7700	2.3048	1,863.0800	1.8631	(19.164)	0	0	0
2015/05/04	R213	06/08/2015	8.51	Call	Bond Future	2,345.1600	2.3452	1,898.9300	1.8989	(19.028)	0	0	0
2015/05/04	R213	05/11/2015	7.76	Call	Bond Future	960.6600	0.9607	766.3600	0.7664	(20.226)	0	0	0
2015/05/04	R213	05/11/2015			Bond Future	8.5214	88.4803	8.6275	87.6703	1.245	0.0000	0.0000	0
2015/05/04	R213	05/11/2015	7.74	Call	Bond Future	925.0000	0.9250	736.1700	0.7362	(20.414)	0	0	0
2015/05/04	R213	05/11/2015	7.75	Call	Bond Future	942.8100	0.9428	751.2400	0.7512	(20.319)	0	0	0
2015/05/04	R213	05/11/2015	7.74	Put	Bond Future	7,231.6800	7.2317	7,852.8500	7.8528	8.590	0	0	0
2015/05/04	R213	05/11/2015	7.76	Put	Bond Future	7,098.1100	7.0981	7,713.8100	7.7138	8.674	0	0	0
2015/05/04	R213	05/11/2015	7.75	Put	Bond Future	7,164.8200	7.1648	7,783.2500	7.7833	8.631	0	0	0
2015/05/04	R213	04/02/2016			Bond Future	8.5660	90.0168	8.6753	89.1929	1.276	0.0000	0.0000	0
2015/05/04	R213	04/02/2016	8.75	Call	Bond Future	4,477.6500	4.4776	3,987.9900	3.9880	(10.936)	0	0	0
2015/05/04	R213	04/02/2016	8.74	Put	Bond Future	3,129.3200	3.1293	3,466.1800	3.4662	10.765	0	0	0
2015/05/04	R213	04/02/2016	8.76	Put	Bond Future	3,064.4000	3.0644	3,396.1300	3.3961	10.825	0	0	0
2015/05/04	R213	04/02/2016	8.75	Put	Bond Future	3,096.7300	3.0967	3,431.0100	3.4310	10.795	0	0	0
2015/05/04	R213	04/02/2016	8.76	Call	Bond Future	4,519.4700	4.5195	4,027.2600	4.0273	(10.891)	0	0	0
2015/05/04	R213	04/02/2016	8.74	Call	Bond Future	4,436.0000	4.4360	3,948.9200	3.9489	(10.980)	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
2015/05/04	R214	07/05/2015			Bond Future	8.5535	80.0314	8.6480	79.2298	1.106	0.0000	0.0000	4,066
2015/05/04	R214	07/05/2015	9.15	Call	Bond Future	4,842.6400	4.8426	4,040.3000	4.0403	(16.568)	0	0	0
2015/05/04	R214	07/05/2015	9.16	Call	Bond Future	4,919.5000	4.9195	4,117.2800	4.1173	(16.307)	0	0	0
2015/05/04	R214	07/05/2015	9.14	Put	Bond Future	0.9700	0.0010	0.0300	0.0000	(96.907)	0	0	0
2015/05/04	R214	07/05/2015	9.16	Put	Bond Future	0.7100	0.0007	0.0200	0.0000	(97.183)	0	0	0
2015/05/04	R214	07/05/2015	9.15	Put	Bond Future	0.8300	0.0008	0.0200	0.0000	(97.590)	0	0	0
2015/05/04	R214	07/05/2015	9.14	Call	Bond Future	4,765.6700	4.7657	3,963.2000	3.9632	(16.839)	0	0	0
2015/05/04	R214	06/08/2015	8.76	Put	Bond Future	1,826.6900	1.8267	2,125.4800	2.1255	16.357	0	0	0
2015/05/04	R214	06/08/2015			Bond Future	8.6042	81.2936	8.7016	80.4774	1.131	0.0000	0.0000	17,600
2015/05/04	R214	06/08/2015	8.75	Put	Bond Future	1,861.1900	1.8612	2,164.3000	2.1643	16.286	0	0	0
2015/05/04	R214	06/08/2015	8.74	Call	Bond Future	3,031.0000	3.0310	2,522.3200	2.5223	(16.783)	0	0	0
2015/05/04	R214	06/08/2015	8.75	Call	Bond Future	3,078.1900	3.0782	2,565.1800	2.5652	(16.666)	0	0	0
2015/05/04	R214	06/08/2015	8.76	Call	Bond Future	3,126.0700	3.1261	2,608.7400	2.6087	(16.549)	0	0	0
2015/05/04	R214	06/08/2015	8.74	Put	Bond Future	1,896.5100	1.8965	2,203.9500	2.2040	16.211	0	0	0
2015/05/04	R214	05/11/2015			Bond Future	8.6482	79.3341	8.7483	78.5029	1.157	0.0000	0.0000	0
2015/05/04	R214	05/11/2015	7.99	Put	Bond Future	7,142.2100	7.1422	7,737.3300	7.7373	8.332	0	0	0
2015/05/04	R214	05/11/2015	8.00	Put	Bond Future	7,071.3100	7.0713	7,663.3600	7.6634	8.373	0	0	0
2015/05/04	R214	05/11/2015	8.01	Put	Bond Future	7,000.8500	7.0009	7,589.8200	7.5898	8.413	0	0	0
2015/05/04	R214	05/11/2015	7.99	Call	Bond Future	1,296.4200	1.2964	1,060.3700	1.0604	(18.208)	0	0	0
2015/05/04	R214	05/11/2015	8.00	Call	Bond Future	1,319.5000	1.3195	1,080.3800	1.0804	(18.122)	0	0	0
2015/05/04	R214	05/11/2015	8.01	Call	Bond Future	1,342.8500	1.3428	1,100.6500	1.1006	(18.036)	0	0	0
2015/05/04	R214	04/02/2016			Bond Future	8.6877	80.7118	8.7904	79.8662	1.182	0.0000	0.0000	4,320
2015/05/04	R214	04/02/2016	7.99	Put	Bond Future	7,976.8700	7.9769	8,556.5800	8.5566	7.267	0	0	0
2015/05/04	R214	04/02/2016	8.00	Call	Bond Future	1,840.1700	1.8402	1,571.6200	1.5716	(14.594)	0	0	0
2015/05/04	R214	04/02/2016	8.01	Call	Bond Future	1,865.9800	1.8660	1,594.7500	1.5947	(14.536)	0	0	0
2015/05/04	R214	04/02/2016	7.99	Call	Bond Future	1,814.5800	1.8146	1,548.7200	1.5487	(14.651)	0	0	0
2015/05/04	R214	04/02/2016	8.01	Put	Bond Future	7,840.9400	7.8409	8,415.2800	8.4153	7.325	0	0	0
2015/05/04	R214	04/02/2016	8.00	Put	Bond Future	7,908.7100	7.9087	8,485.7300	8.4857	7.296	0	0	0
2015/05/04	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R248	07/05/2015			Bond Future	8.6086	103.2532	8.7031	102.2193	1.098	0.0000	0.0000	10,228
2015/05/04	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R248	07/05/2015	9.26	Call	Bond Future	6,765.9200	6.7659	5,732.0000	5.7320	(15.281)	0	0	0
2015/05/04	R248	07/05/2015	9.24	Call	Bond Future	6,570.1200	6.5701	5,536.2000	5.5362	(15.737)	0	0	0
2015/05/04	R248	07/05/2015	9.25	Call	Bond Future	6,668.1100	6.6681	5,634.1900	5.6342	(15.505)	0	0	0
2015/05/04	R248	06/08/2015	8.76	Call	Bond Future	1,074.2800	1.0743	21.5300	0.0215	(97.996)	0	0	0
2015/05/04	R248	06/08/2015			Bond Future	8.6606	104.8816	8.7580	103.8289	1.125	0.0000	0.0000	33,641
2015/05/04	R248	06/08/2015	8.74	Call	Bond Future	859.7600	0.8598	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	R248	06/08/2015	8.75	Call	Bond Future	967.1200	0.9671	0.0000	0.0000	(100.000)	0	0	0
2015/05/04	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	192.9900	0.1930	100.000	0	0	0
2015/05/04	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	85.6300	0.0856	100.000	0	0	0
2015/05/04	R248	05/11/2015	8.01	Put	Bond Future	8,034.0000	8.0340	9,106.2200	9.1062	13.346	0	0	0
2015/05/04	R248	05/11/2015			Bond Future	8.7058	102.1694	8.8060	101.0972	1.151	0.0000	0.0000	0
2015/05/04	R248	05/11/2015	8.00	Put	Bond Future	8,157.4600	8.1575	9,229.6800	9.2297	13.144	0	0	0
2015/05/04	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/04	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R248	05/11/2015	7.99	Put	Bond Future	8,281.1700	8.2812	9,353.3900	9.3534	12.948	0	0	0
2015/05/04	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R248	04/02/2016			Bond Future	8.7466	103.9437	8.8495	102.8530	1.176	0.0000	0.0000	0
2015/05/04	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/04	R248	04/02/2016	8.99	Call	Bond Future	2,547.3300	2.5473	1,456.6600	1.4567	(42.816)	0	0	0
2015/05/04	R248	04/02/2016	9.00	Call	Bond Future	2,649.5400	2.6495	1,558.8700	1.5589	(41.165)	0	0	0
2015/05/04	R248	04/02/2016	9.01	Call	Bond Future	2,751.5600	2.7516	1,660.8900	1.6609	(39.638)	0	0	0

Total

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