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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/05/2015 TO 07/05/2015

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
2015/05/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	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
2015/05/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	2025	07/05/2015	120.99	Call	Bond Future	592.0300	0.5920	815.5000	0.8155	37.746	0	0	0
2015/05/07	2025	07/05/2015	121.01	Call	Bond Future	572.0300	0.5720	795.5000	0.7955	39.066	0	0	0
2015/05/07	2025	07/05/2015			Bond Future	121.5820	121.5820	121.8055	121.8055	0.184	0.0000	0.0000	0
2015/05/07	2025	07/05/2015	121.00	Call	Bond Future	582.0300	0.5820	805.5000	0.8055	38.395	0	0	0
2015/05/07	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2025	06/08/2015			Bond Future	122.3300	122.3300	122.5561	122.5561	0.185	0.0000	0.0000	16
2015/05/07	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2025	06/08/2015	120.99	Call	Bond Future	1,339.9700	1.3400	1,566.1200	1.5661	16.877	0	0	0
2015/05/07	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2025	06/08/2015	121.00	Call	Bond Future	1,329.9700	1.3300	1,556.1200	1.5561	17.004	0	0	0
2015/05/07	2025	06/08/2015	121.01	Call	Bond Future	1,319.9700	1.3200	1,546.1200	1.5461	17.133	0	0	0
2015/05/07	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2025	05/11/2015			Bond Future	124.3389	124.3389	124.5676	124.5676	0.184	0.0000	0.0000	0
2015/05/07	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2025	05/11/2015	123.01	Call	Bond Future	1,328.8500	1.3288	1,557.5700	1.5576	17.212	0	0	0
2015/05/07	2025	05/11/2015	122.99	Call	Bond Future	1,348.8500	1.3488	1,577.5700	1.5776	16.957	0	0	0
2015/05/07	2025	05/11/2015	123.00	Call	Bond Future	1,338.8500	1.3388	1,567.5700	1.5676	17.083	0	0	0
2015/05/07	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	07/05/2015			Bond Future	8.5508	97.6478	8.6100	97.1747	0.692	0.0000	0.0000	0
2015/05/07	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	07/05/2015	8.74	Call	Bond Future	1,500.3500	1.5003	1,027.2700	1.0273	(31.531)	0	0	0
2015/05/07	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	07/05/2015	8.75	Call	Bond Future	1,578.7200	1.5787	1,105.6400	1.1056	(29.966)	0	0	0
2015/05/07	2030	07/05/2015	8.76	Call	Bond Future	1,656.9900	1.6570	1,183.9100	1.1839	(28.551)	0	0	0
2015/05/07	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	06/08/2015			Bond Future	8.6212	95.1748	8.6102	95.2622	(0.129)	0.0000	0.0000	8,573
2015/05/07	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	06/08/2015	7.74	Put	Bond Future	7,320.9300	7.3209	7,233.5100	7.2335	(1.194)	0	0	0
2015/05/07	2030	06/08/2015	7.76	Put	Bond Future	7,146.1900	7.1462	7,058.7700	7.0588	(1.223)	0	0	0
2015/05/07	2030	06/08/2015	7.75	Put	Bond Future	7,233.5100	7.2335	7,146.0900	7.1461	(1.209)	0	0	0
2015/05/07	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	05/11/2015			Bond Future	8.6762	96.7311	8.6649	96.8192	(0.131)	0.0000	0.0000	0
2015/05/07	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	05/11/2015	8.49	Put	Bond Future	1,463.1000	1.4631	1,374.9900	1.3750	(6.022)	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
2015/05/07	2030	05/11/2015	8.51	Put	Bond Future	1,304.4700	1.3045	1,216.3600	1.2164	(6.754)	0	0	0
2015/05/07	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2030	05/11/2015	8.50	Put	Bond Future	1,383.7400	1.3837	1,295.6300	1.2956	(6.368)	0	0	0
2015/05/07	2032	07/05/2015	8.51	Put	Bond Future	1,216.9500	1.2169	1,722.6000	1.7226	41.551	0	0	0
2015/05/07	2032	07/05/2015			Bond Future	8.6508	97.4074	8.7100	96.9018	0.685	0.0000	0.0000	0
2015/05/07	2032	07/05/2015	8.50	Put	Bond Future	1,304.2600	1.3043	1,809.9100	1.8099	38.769	0	0	0
2015/05/07	2032	07/05/2015	8.49	Put	Bond Future	1,391.6900	1.3917	1,897.3400	1.8973	36.334	0	0	0
2015/05/07	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	06/08/2015			Bond Future	8.7173	98.9389	8.7012	99.0754	(0.185)	0.0000	0.0000	1,585
2015/05/07	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	06/08/2015	8.50	Put	Bond Future	1,860.0600	1.8601	1,723.5500	1.7235	(7.339)	0	0	0
2015/05/07	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	06/08/2015	8.49	Put	Bond Future	1,946.9000	1.9469	1,810.3900	1.8104	(7.012)	0	0	0
2015/05/07	2032	06/08/2015	8.51	Put	Bond Future	1,773.3300	1.7733	1,636.8200	1.6368	(7.698)	0	0	0
2015/05/07	2032	05/11/2015			Bond Future	8.7738	96.4004	8.7572	96.5384	(0.189)	0.0000	0.0000	0
2015/05/07	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	05/11/2015	7.99	Put	Bond Future	6,862.6100	6.8626	6,724.6100	6.7246	(2.011)	0	0	0
2015/05/07	2032	05/11/2015	8.01	Put	Bond Future	6,678.7700	6.6788	6,540.7700	6.5408	(2.066)	0	0	0
2015/05/07	2032	05/11/2015	8.00	Put	Bond Future	6,770.6300	6.7706	6,632.6300	6.6326	(2.038)	0	0	0
2015/05/07	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	04/02/2016			Bond Future	8.8234	98.0719	8.8063	98.2128	(0.194)	0.0000	0.0000	0
2015/05/07	2032	04/02/2016	8.69	Put	Bond Future	1,105.4700	1.1055	964.5400	0.9645	(12.748)	0	0	0
2015/05/07	2032	04/02/2016	8.71	Put	Bond Future	938.5300	0.9385	797.6000	0.7976	(15.016)	0	0	0
2015/05/07	2032	04/02/2016	8.70	Put	Bond Future	1,021.9500	1.0219	881.0200	0.8810	(13.790)	0	0	0
2015/05/07	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	07/05/2015			Bond Future	8.7508	99.9295	8.8050	99.4180	0.620	0.0000	0.0000	0
2015/05/07	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	07/05/2015	9.01	Call	Bond Future	2,406.8500	2.4069	1,895.3300	1.8953	(21.253)	0	0	0
2015/05/07	2037	07/05/2015	8.99	Call	Bond Future	2,224.5200	2.2245	1,713.0000	1.7130	(22.995)	0	0	0
2015/05/07	2037	07/05/2015	9.00	Call	Bond Future	2,315.7500	2.3157	1,804.2300	1.8042	(22.089)	0	0	0
2015/05/07	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	06/08/2015			Bond Future	8.8168	97.2419	8.8007	97.3929	(0.183)	0.0000	0.0000	33,808
2015/05/07	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	06/08/2015	8.74	Put	Bond Future	721.4200	0.7214	570.4700	0.5705	(20.924)	0	0	0
2015/05/07	2037	06/08/2015	8.76	Put	Bond Future	532.8200	0.5328	381.8700	0.3819	(28.330)	0	0	0
2015/05/07	2037	06/08/2015	8.75	Put	Bond Future	627.0500	0.6270	476.1000	0.4761	(24.073)	0	0	0
2015/05/07	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	05/11/2015	7.99	Put	Bond Future	8,675.9300	8.6759	8,523.1800	8.5232	(1.761)	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
2015/05/07	2037	05/11/2015	8.01	Put	Bond Future	8,465.3400	8.4653	8,312.5900	8.3126	(1.804)	0	0	0
2015/05/07	2037	05/11/2015			Bond Future	8.8690	98.8321	8.8525	98.9848	(0.186)	0.0000	0.0000	0
2015/05/07	2037	05/11/2015	8.00	Put	Bond Future	8,570.5500	8.5705	8,417.8000	8.4178	(1.782)	0	0	0
2015/05/07	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	04/02/2016	8.75	Put	Bond Future	1,534.8500	1.5349	1,379.1200	1.3791	(10.146)	0	0	0
2015/05/07	2037	04/02/2016			Bond Future	8.9161	96.2880	8.8990	96.4437	(0.191)	0.0000	0.0000	0
2015/05/07	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2037	04/02/2016	8.74	Put	Bond Future	1,628.4700	1.6285	1,472.7400	1.4727	(9.563)	0	0	0
2015/05/07	2037	04/02/2016	8.76	Put	Bond Future	1,441.3600	1.4414	1,285.6300	1.2856	(10.804)	0	0	0
2015/05/07	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2038	07/05/2015			Bond Future	131.2268	131.2268	131.2373	131.2373	0.008	0.0000	0.0000	0
2015/05/07	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2038	07/05/2015	126.99	Call	Bond Future	4,236.8500	4.2369	4,247.2600	4.2473	0.246	0	0	0
2015/05/07	2038	07/05/2015	127.00	Call	Bond Future	4,226.8500	4.2269	4,237.2600	4.2373	0.246	0	0	0
2015/05/07	2038	07/05/2015	127.01	Call	Bond Future	4,216.8500	4.2169	4,227.2600	4.2273	0.247	0	0	0
2015/05/07	2038	06/08/2015	128.01	Call	Bond Future	3,970.4500	3.9705	3,740.0300	3.7400	(5.803)	0	0	0
2015/05/07	2038	06/08/2015			Bond Future	131.9805	131.9805	131.7500	131.7500	(0.175)	0.0000	0.0000	2,814
2015/05/07	2038	06/08/2015	127.99	Call	Bond Future	3,990.4500	3.9905	3,760.0300	3.7600	(5.774)	0	0	0
2015/05/07	2038	06/08/2015	128.00	Call	Bond Future	3,980.4500	3.9805	3,750.0300	3.7500	(5.789)	0	0	0
2015/05/07	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2038	05/11/2015			Bond Future	134.1479	134.1479	133.9123	133.9123	(0.176)	0.0000	0.0000	0
2015/05/07	2038	05/11/2015	134.00	Call	Bond Future	147.8700	0.1479	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	2038	05/11/2015	133.99	Put	Bond Future	0.0000	0.0000	77.6800	0.0777	100.000	0	0	0
2015/05/07	2038	05/11/2015	134.01	Put	Bond Future	0.0000	0.0000	97.6800	0.0977	100.000	0	0	0
2015/05/07	2038	05/11/2015	134.00	Put	Bond Future	0.0000	0.0000	87.6800	0.0877	100.000	0	0	0
2015/05/07	2038	05/11/2015	134.01	Call	Bond Future	137.8700	0.1379	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	2038	05/11/2015	133.99	Call	Bond Future	157.8700	0.1579	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	2044	07/05/2015			Bond Future	8.8057	101.8386	8.8600	101.2793	0.617	0.0000	0.0000	0
2015/05/07	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	07/05/2015	9.01	Call	Bond Future	2,077.2000	2.0772	1,517.8800	1.5179	(26.927)	0	0	0
2015/05/07	2044	07/05/2015	8.99	Call	Bond Future	1,877.1200	1.8771	1,317.8000	1.3178	(29.797)	0	0	0
2015/05/07	2044	07/05/2015	9.00	Call	Bond Future	1,977.2400	1.9772	1,417.9200	1.4179	(28.288)	0	0	0
2015/05/07	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	06/08/2015			Bond Future	8.8686	99.0558	8.8525	99.2205	(0.182)	0.0000	0.0000	10,733
2015/05/07	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	06/08/2015	8.74	Put	Bond Future	1,328.2900	1.3283	1,163.5800	1.1636	(12.400)	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
2015/05/07	2044	06/08/2015	8.76	Put	Bond Future	1,119.6700	1.1197	954.9600	0.9550	(14.711)	0	0	0
2015/05/07	2044	06/08/2015	8.75	Put	Bond Future	1,223.8900	1.2239	1,059.1800	1.0592	(13.458)	0	0	0
2015/05/07	2044	05/11/2015			Bond Future	8.9183	100.6756	8.9018	100.8423	(0.185)	0.0000	0.0000	0
2015/05/07	2044	05/11/2015	8.24	Put	Bond Future	7,283.4400	7.2834	7,116.6900	7.1167	(2.289)	0	0	0
2015/05/07	2044	05/11/2015	8.26	Put	Bond Future	7,055.8800	7.0559	6,889.1300	6.8891	(2.363)	0	0	0
2015/05/07	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	05/11/2015	8.25	Put	Bond Future	7,169.5500	7.1696	7,002.8000	7.0028	(2.326)	0	0	0
2015/05/07	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	04/02/2016			Bond Future	8.9632	98.0381	8.9462	98.2081	(0.189)	0.0000	0.0000	0
2015/05/07	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2044	04/02/2016	9.01	Call	Bond Future	466.7500	0.4667	636.7600	0.6368	36.424	0	0	0
2015/05/07	2044	04/02/2016	8.99	Call	Bond Future	267.8300	0.2678	437.8400	0.4378	63.477	0	0	0
2015/05/07	2044	04/02/2016	9.00	Call	Bond Future	367.3800	0.3674	537.3900	0.5374	46.276	0	0	0
2015/05/07	2046	07/05/2015			Bond Future	132.3590	132.3590	132.3696	132.3696	0.008	0.0000	0.0000	0
2015/05/07	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2046	07/05/2015	126.99	Call	Bond Future	5,368.9500	5.3689	5,379.6400	5.3796	0.199	0	0	0
2015/05/07	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2046	07/05/2015	127.00	Call	Bond Future	5,358.9500	5.3589	5,369.6400	5.3696	0.199	0	0	0
2015/05/07	2046	07/05/2015	127.01	Call	Bond Future	5,348.9500	5.3489	5,359.6400	5.3596	0.200	0	0	0
2015/05/07	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2046	06/08/2015			Bond Future	134.4512	134.4512	134.4610	134.4610	0.007	0.0000	0.0000	6,022
2015/05/07	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2046	06/08/2015	129.01	Call	Bond Future	5,441.1900	5.4412	5,451.0300	5.4510	0.181	0	0	0
2015/05/07	2046	06/08/2015	128.99	Call	Bond Future	5,461.1900	5.4612	5,471.0300	5.4710	0.180	0	0	0
2015/05/07	2046	06/08/2015	129.00	Call	Bond Future	5,451.1900	5.4512	5,461.0300	5.4610	0.181	0	0	0
2015/05/07	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2046	05/11/2015	132.99	Call	Bond Future	2,270.8700	2.2709	2,279.5600	2.2796	0.383	0	0	0
2015/05/07	2046	05/11/2015			Bond Future	135.2609	135.2609	135.2696	135.2696	0.006	0.0000	0.0000	0
2015/05/07	2046	05/11/2015	133.00	Call	Bond Future	2,260.8700	2.2609	2,269.5600	2.2696	0.384	0	0	0
2015/05/07	2046	05/11/2015	133.01	Call	Bond Future	2,250.8700	2.2509	2,259.5600	2.2596	0.386	0	0	0
2015/05/07	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2050	07/05/2015			Bond Future	143.9329	143.9329	143.9447	143.9447	0.008	0.0000	0.0000	0
2015/05/07	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2050	07/05/2015	135.01	Call	Bond Future	8,922.8700	8.9229	8,934.6600	8.9347	0.132	0	0	0
2015/05/07	2050	07/05/2015	134.99	Call	Bond Future	8,942.8700	8.9429	8,954.6600	8.9547	0.132	0	0	0
2015/05/07	2050	07/05/2015	135.00	Call	Bond Future	8,932.8700	8.9329	8,944.6600	8.9447	0.132	0	0	0
2015/05/07	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2050	06/08/2015			Bond Future	144.7389	144.7389	144.7496	144.7496	0.007	0.0000	0.0000	3,395
2015/05/07	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
2015/05/07	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2050	06/08/2015	137.01	Call	Bond Future	7,728.8800	7.7289	7,739.6200	7.7396	0.139	0	0	0
2015/05/07	2050	06/08/2015	136.99	Call	Bond Future	7,748.8800	7.7489	7,759.6200	7.7596	0.139	0	0	0
2015/05/07	2050	06/08/2015	137.00	Call	Bond Future	7,738.8800	7.7389	7,749.6200	7.7496	0.139	0	0	0
2015/05/07	2050	05/11/2015			Bond Future	147.1156	147.1156	147.1254	147.1254	0.007	0.0000	0.0000	0
2015/05/07	2050	05/11/2015	145.00	Call	Bond Future	2,115.6300	2.1156	2,125.3600	2.1254	0.460	0	0	0
2015/05/07	2050	05/11/2015	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2050	05/11/2015	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2050	05/11/2015	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	2050	05/11/2015	145.01	Call	Bond Future	2,105.6300	2.1056	2,115.3600	2.1154	0.462	0	0	0
2015/05/07	2050	05/11/2015	144.99	Call	Bond Future	2,125.6300	2.1256	2,135.3600	2.1354	0.458	0	0	0
2015/05/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	AL12	07/05/2015			Index Future	540.0730	540.0730	537.2310	537.2310	(0.526)	0.0000	0.0000	0
2015/05/07	AL37	07/05/2015			Index Future	452.5370	452.5370	451.5310	451.5310	(0.222)	0.0000	0.0000	0
2015/05/07	AL37	06/08/2015			Index Future	459.5740	459.5740	459.7710	459.7710	0.043	0.0000	0.0000	122
2015/05/07	AL37	05/11/2015			Index Future	467.1620	467.1620	467.3580	467.3580	0.042	0.0000	0.0000	0
2015/05/07	AL7T	07/05/2015			Index Future	534.3090	534.3090	532.2660	532.2660	(0.382)	0.0000	0.0000	0
2015/05/07	AL7T	06/08/2015			Index Future	542.6190	542.6190	543.0160	543.0160	0.073	0.0000	0.0000	3
2015/05/07	AL7T	05/11/2015			Index Future	551.5770	551.5770	551.9770	551.9770	0.073	0.0000	0.0000	0
2015/05/07	ALBI	07/05/2015			Index Future	487.8350	487.8350	486.0340	486.0340	(0.369)	0.0000	0.0000	0
2015/05/07	ALBI	06/08/2015			Index Future	495.4210	495.4210	495.9370	495.9370	0.104	0.0000	0.0000	510
2015/05/07	ALBI	05/11/2015			Index Future	503.6010	503.6010	504.1210	504.1210	0.103	0.0000	0.0000	103
2015/05/07	ALBI	04/02/2016			Index Future	512.3230	512.3230	512.8550	512.8550	0.104	0.0000	0.0000	0
2015/05/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	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
2015/05/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	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
2015/05/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/07	EL28	07/05/2015	125.00	Call	Bond Future	812.0500	0.8120	962.8100	0.9628	18.565	0	0	0
2015/05/07	EL28	07/05/2015			Bond Future	125.8120	125.8120	125.9628	125.9628	0.120	0.0000	0.0000	0
2015/05/07	EL28	07/05/2015	125.01	Call	Bond Future	802.0500	0.8020	952.8100	0.9528	18.797	0	0	0
2015/05/07	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	EL28	07/05/2015	124.99	Call	Bond Future	822.0500	0.8220	972.8100	0.9728	18.340	0	0	0
2015/05/07	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	EL28	06/08/2015	125.00	Call	Bond Future	2,800.7400	2.8007	2,669.2800	2.6693	(4.694)	0	0	0
2015/05/07	EL28	06/08/2015			Bond Future	127.8007	127.8007	127.6693	127.6693	(0.103)	0.0000	0.0000	0
2015/05/07	EL28	06/08/2015	125.01	Call	Bond Future	2,790.7400	2.7907	2,659.2800	2.6593	(4.711)	0	0	0
2015/05/07	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	EL28	06/08/2015	124.99	Call	Bond Future	2,810.7400	2.8107	2,679.2800	2.6793	(4.677)	0	0	0
2015/05/07	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	EL28	05/11/2015			Bond Future	128.3604	128.3604	128.2256	128.2256	(0.105)	0.0000	0.0000	0
2015/05/07	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	EL28	05/11/2015	126.99	Call	Bond Future	1,370.4300	1.3704	1,235.5600	1.2356	(9.841)	0	0	0
2015/05/07	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	EL28	05/11/2015	127.00	Call	Bond Future	1,360.4300	1.3604	1,225.5600	1.2256	(9.914)	0	0	0
2015/05/07	EL28	05/11/2015	127.01	Call	Bond Future	1,350.4300	1.3504	1,215.5600	1.2156	(9.987)	0	0	0
2015/05/07	ES33	07/05/2015			Bond Future	9.6760	82.6482	9.7300	82.2561	0.558	0.0000	0.0000	0
2015/05/07	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	07/05/2015	9.76	Call	Bond Future	608.7800	0.6088	216.7300	0.2167	(64.399)	0	0	0
2015/05/07	ES33	07/05/2015	9.74	Call	Bond Future	464.3900	0.4644	72.3400	0.0723	(84.423)	0	0	0
2015/05/07	ES33	07/05/2015	9.75	Call	Bond Future	536.6300	0.5366	144.5800	0.1446	(73.058)	0	0	0
2015/05/07	ES33	06/08/2015			Bond Future	9.7697	83.9476	9.7532	84.0660	(0.169)	0.0000	0.0000	6,396
2015/05/07	ES33	06/08/2015	9.59	Put	Bond Future	1,304.9200	1.3049	1,186.5700	1.1866	(9.070)	0	0	0
2015/05/07	ES33	06/08/2015	9.61	Put	Bond Future	1,158.1200	1.1581	1,039.7700	1.0398	(10.219)	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
2015/05/07	ES33	06/08/2015	9.60	Put	Bond Future	1,231.4700	1.2315	1,113.1200	1.1131	(9.610)	0	0	0
2015/05/07	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	05/11/2015	9.00	Put	Bond Future	6,401.4200	6.4014	6,281.7800	6.2818	(1.869)	0	0	0
2015/05/07	ES33	05/11/2015			Bond Future	9.8549	81.5320	9.8380	81.6516	(0.172)	0.0000	0.0000	0
2015/05/07	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	05/11/2015	8.99	Put	Bond Future	6,480.7500	6.4808	6,361.1100	6.3611	(1.846)	0	0	0
2015/05/07	ES33	05/11/2015	9.01	Put	Bond Future	6,322.1900	6.3222	6,202.5500	6.2025	(1.892)	0	0	0
2015/05/07	ES33	04/02/2016	10.01	Call	Bond Future	510.0700	0.5101	632.1700	0.6322	23.938	0	0	0
2015/05/07	ES33	04/02/2016			Bond Future	9.9364	82.9456	9.9189	83.0676	(0.176)	0.0000	0.0000	0
2015/05/07	ES33	04/02/2016	9.99	Call	Bond Future	371.9400	0.3719	494.0400	0.4940	32.828	0	0	0
2015/05/07	ES33	04/02/2016	10.00	Call	Bond Future	441.0500	0.4410	563.1500	0.5631	27.684	0	0	0
2015/05/07	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	07/05/2015	449.99	Call	GOVI	343,840.0000	34.3840	326,540.0000	32.6540	(5.031)	0	0	0
2015/05/07	GOVI	07/05/2015			GOVI	484.3740	484.3740	482.6440	482.6440	(0.357)	0.0000	0.0000	0
2015/05/07	GOVI	07/05/2015	450.00	Call	GOVI	343,740.0000	34.3740	326,440.0000	32.6440	(5.033)	0	0	0
2015/05/07	GOVI	07/05/2015	450.01	Call	GOVI	343,640.0000	34.3640	326,340.0000	32.6340	(5.034)	0	0	0
2015/05/07	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	06/08/2015			GOVI	491.9070	491.9070	492.3090	492.3090	0.082	0.0000	0.0000	459
2015/05/07	GOVI	06/08/2015	499.99	Put	GOVI	80,830.0000	8.0830	76,810.0000	7.6810	(4.973)	0	0	0
2015/05/07	GOVI	06/08/2015	500.01	Put	GOVI	81,030.0000	8.1030	77,010.0000	7.7010	(4.961)	0	0	0
2015/05/07	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	06/08/2015	500.00	Put	GOVI	80,930.0000	8.0930	76,910.0000	7.6910	(4.967)	0	0	0
2015/05/07	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	05/11/2015			GOVI	500.0280	500.0280	500.4330	500.4330	0.081	0.0000	0.0000	27
2015/05/07	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	05/11/2015	529.99	Put	GOVI	299,620.0000	29.9620	295,570.0000	29.5570	(1.352)	0	0	0
2015/05/07	GOVI	05/11/2015	530.01	Put	GOVI	299,820.0000	29.9820	295,770.0000	29.5770	(1.351)	0	0	0
2015/05/07	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	05/11/2015	530.00	Put	GOVI	299,720.0000	29.9720	295,670.0000	29.5670	(1.351)	0	0	0
2015/05/07	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	04/02/2016			GOVI	508.6880	508.6880	509.1020	509.1020	0.081	0.0000	0.0000	0
2015/05/07	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	GOVI	04/02/2016	511.99	Put	GOVI	33,020.0000	3.3020	28,880.0000	2.8880	(12.538)	0	0	0
2015/05/07	GOVI	04/02/2016	512.01	Put	GOVI	33,220.0000	3.3220	29,080.0000	2.9080	(12.462)	0	0	0
2015/05/07	GOVI	04/02/2016	512.00	Put	GOVI	33,120.0000	3.3120	28,980.0000	2.8980	(12.500)	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
2015/05/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/07	IGOV	07/05/2015			Index Future	231.1150	231.1150	231.3100	231.3100	0.084	0.0000	0.0000	0
2015/05/07	IGOV	06/08/2015			Index Future	234.7280	234.7280	234.9670	234.9670	0.102	0.0000	0.0000	1,080
2015/05/07	IGOV	05/11/2015			Index Future	238.6220	238.6220	238.8630	238.8630	0.101	0.0000	0.0000	17
2015/05/07	IGOV	04/02/2016			Index Future	242.7740	242.7740	243.0210	243.0210	0.102	0.0000	0.0000	0
2015/05/07	ILBI	07/05/2015			Index Future	626.3110	626.3110	626.9550	626.9550	0.103	0.0000	0.0000	0
2015/05/07	ILBI	06/08/2015			Index Future	636.3950	636.3950	637.0470	637.0470	0.102	0.0000	0.0000	159
2015/05/07	ILBI	05/11/2015			Index Future	646.9430	646.9430	647.6040	647.6040	0.102	0.0000	0.0000	0
2015/05/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/07	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2015/05/07	JBAF	17/06/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	7,500
2015/05/07	JBAF	15/07/2015			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2015/05/07	JBAF	19/08/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/05/07	JBAF	16/09/2015			Jibar Tradeable Future	6.4300	93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2015/05/07	JBAF	21/10/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/05/07	JBAF	15/12/2015			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2015/05/07	JBAF	16/03/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/05/07	JBAF	15/06/2016			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2015/05/07	JBAF	21/09/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2015/05/07	JBAF	21/12/2016			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2015/05/07	JBAF	15/03/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2015/05/07	R023	07/05/2015	8.14	Call	Bond Future	1,240.6800	1.2407	903.6000	0.9036	(27.169)	0	0	0
2015/05/07	R023	07/05/2015	8.15	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R023	07/05/2015			Bond Future	7.9208	100.5393	7.9800	100.2024	0.747	0.0000	0.0000	0
2015/05/07	R023	07/05/2015	8.15	Call	Bond Future	1,296.7600	1.2968	959.7200	0.9597	(25.991)	0	0	0
2015/05/07	R023	07/05/2015	8.16	Call	Bond Future	1,352.8400	1.3528	1,015.8100	1.0158	(24.913)	0	0	0
2015/05/07	R023	07/05/2015	8.14	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R023	07/05/2015	8.16	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R023	06/08/2015	9.07	Put	Bond Future	103.1900	0.1032	97.0200	0.0970	(5.979)	0	0	911
2015/05/07	R023	06/08/2015	8.24	Call	Bond Future	2,261.2500	2.2613	2,294.3000	2.2943	1.462	0	0	0
2015/05/07	R023	06/08/2015			Bond Future	7.9912	102.1200	7.9800	102.1820	(0.140)	0.0000	0.0000	10,246
2015/05/07	R023	06/08/2015	9.07	Call	Bond Future	5,861.6100	5.8616	5,917.4300	5.9174	0.952	0	0	0
2015/05/07	R023	06/08/2015	8.26	Put	Bond Future	856.4500	0.8564	828.2600	0.8283	(3.291)	0	0	0
2015/05/07	R023	06/08/2015	8.25	Put	Bond Future	875.1800	0.8752	846.6100	0.8466	(3.264)	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
2015/05/07	R023	06/08/2015	8.24	Put	Bond Future	894.0300	0.8940	865.0900	0.8651	(3.237)	0	0	0
2015/05/07	R023	06/08/2015	8.25	Call	Bond Future	2,296.8500	2.2969	2,330.2700	2.3303	1.455	0	0	0
2015/05/07	R023	06/08/2015	8.26	Call	Bond Future	2,332.5200	2.3325	2,366.3200	2.3663	1.449	0	0	0
2015/05/07	R023	05/11/2015			Bond Future	8.0508	99.8647	8.0393	99.9269	(0.143)	0.0000	0.0000	0
2015/05/07	R023	05/11/2015	7.99	Put	Bond Future	2,252.5500	2.2525	2,214.9900	2.2150	(1.667)	0	0	0
2015/05/07	R023	05/11/2015	8.01	Put	Bond Future	2,197.0600	2.1971	2,160.0100	2.1600	(1.686)	0	0	0
2015/05/07	R023	05/11/2015	7.99	Call	Bond Future	1,924.1400	1.9241	1,948.7900	1.9488	1.281	0	0	0
2015/05/07	R023	05/11/2015	8.00	Put	Bond Future	2,224.5400	2.2245	2,187.2400	2.1872	(1.677)	0	0	0
2015/05/07	R023	05/11/2015	8.00	Call	Bond Future	1,950.2200	1.9502	1,975.1300	1.9751	1.277	0	0	0
2015/05/07	R023	05/11/2015	8.01	Call	Bond Future	1,976.8000	1.9768	2,001.9600	2.0020	1.273	0	0	0
2015/05/07	R023	04/02/2016	8.01	Put	Bond Future	2,743.1500	2.7431	2,705.6800	2.7057	(1.366)	0	0	0
2015/05/07	R023	04/02/2016			Bond Future	8.1024	101.5957	8.0902	101.6594	(0.150)	0.0000	0.0000	0
2015/05/07	R023	04/02/2016	8.00	Put	Bond Future	2,770.4400	2.7704	2,732.7500	2.7327	(1.360)	0	0	0
2015/05/07	R023	04/02/2016	8.01	Call	Bond Future	2,258.2600	2.2583	2,284.5400	2.2845	1.164	0	0	0
2015/05/07	R023	04/02/2016	7.99	Call	Bond Future	2,208.0200	2.2080	2,233.8700	2.2339	1.171	0	0	0
2015/05/07	R023	04/02/2016	8.00	Call	Bond Future	2,232.8900	2.2329	2,258.9500	2.2590	1.167	0	0	0
2015/05/07	R023	04/02/2016	7.99	Put	Bond Future	2,798.2700	2.7983	2,760.3700	2.7604	(1.354)	0	0	0
2015/05/07	R186	07/05/2015	7.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R186	07/05/2015	8.10	Put	Bond Future	384.4300	0.3844	745.9800	0.7460	94.048	0	0	0
2015/05/07	R186	07/05/2015			Bond Future	8.1308	121.6659	8.1900	121.1758	0.728	0.0000	0.0000	0
2015/05/07	R186	07/05/2015	7.50	Put	Bond Future	5,399.0800	5.3991	5,889.2000	5.8892	9.078	0	0	0
2015/05/07	R186	07/05/2015	8.25	Call	Bond Future	995.3700	0.9954	493.7200	0.4937	(50.398)	0	0	0
2015/05/07	R186	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R186	07/05/2015	7.80	Put	Bond Future	2,789.9800	2.7900	3,280.1000	3.2801	17.567	0	0	0
2015/05/07	R186	07/05/2015	7.45	Put	Bond Future	5,841.4000	5.8414	6,331.5200	6.3315	8.390	0	0	0
2015/05/07	R186	07/05/2015	8.00	Put	Bond Future	1,099.6300	1.0996	1,582.5100	1.5825	43.913	0	0	0
2015/05/07	R186	07/05/2015	8.24	Put	Bond Future	16.0200	0.0160	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R186	07/05/2015	8.05	Put	Bond Future	710.0200	0.7100	1,163.2300	1.1632	63.831	0	0	0
2015/05/07	R186	07/05/2015	8.26	Put	Bond Future	8.1900	0.0082	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R186	07/05/2015	7.40	Put	Bond Future	6,285.8800	6.2859	6,776.0000	6.7760	7.797	0	0	0
2015/05/07	R186	07/05/2015	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R186	07/05/2015	8.25	Put	Bond Future	11.5300	0.0115	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R186	07/05/2015	8.10	Call	Bond Future	128.5700	0.1286	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R186	07/05/2015	8.26	Call	Bond Future	1,074.0400	1.0740	575.7300	0.5757	(46.396)	0	0	0
2015/05/07	R186	07/05/2015	7.30	Put	Bond Future	7,181.3900	7.1814	7,671.5100	7.6715	6.825	0	0	0
2015/05/07	R186	07/05/2015	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R186	07/05/2015	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R186	07/05/2015	8.00	Call	Bond Future	7.2400	0.0072	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R186	07/05/2015	8.24	Call	Bond Future	917.7700	0.9178	411.6300	0.4116	(55.149)	0	0	0
2015/05/07	R186	07/05/2015	8.05	Call	Bond Future	36.9100	0.0369	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R186	06/08/2015	8.90	Put	Bond Future	489.4700	0.4895	467.9500	0.4680	(4.397)	0	0	5,350
2015/05/07	R186	06/08/2015	8.00	Put	Bond Future	3,129.3200	3.1293	3,063.3800	3.0634	(2.107)	0	0	0
2015/05/07	R186	06/08/2015			Bond Future	8.1973	118.2821	8.1862	118.3723	(0.135)	0.0000	0.0000	39,954
2015/05/07	R186	06/08/2015	8.50	Call	Bond Future	3,654.6000	3.6546	3,704.7600	3.7048	1.373	0	0	0
2015/05/07	R186	06/08/2015	8.55	Put	Bond Future	1,106.0100	1.1060	1,068.6100	1.0686	(3.382)	0	0	4,229
2015/05/07	R186	06/08/2015	8.01	Call	Bond Future	1,543.9200	1.5439	1,568.5800	1.5686	1.597	0	0	0
2015/05/07	R186	06/08/2015	8.00	Call	Bond Future	1,511.5700	1.5116	1,535.7600	1.5358	1.600	0	0	0

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2015/05/07	R186	06/08/2015	7.99	Call	Bond Future	1,479.6600	1.4797	1,503.3900	1.5034	1.604	0	0	0
2015/05/07	R186	06/08/2015	7.75	Call	Bond Future	844.7000	0.8447	858.5900	0.8586	1.644	0	0	1,000
2015/05/07	R186	06/08/2015	8.45	Call	Bond Future	3,394.4700	3.3945	3,442.0000	3.4420	1.400	0	0	0
2015/05/07	R186	06/08/2015	8.50	Put	Bond Future	1,230.4400	1.2304	1,190.4700	1.1905	(3.248)	0	0	5,229
2015/05/07	R186	06/08/2015	8.55	Call	Bond Future	3,923.9200	3.9239	3,976.6500	3.9767	1.344	0	0	0
2015/05/07	R186	06/08/2015	8.90	Call	Bond Future	6,012.0900	6.0121	6,080.7000	6.0807	1.141	0	0	0
2015/05/07	R186	06/08/2015	8.45	Put	Bond Future	1,365.9200	1.3659	1,323.3200	1.3233	(3.119)	0	0	4,229
2015/05/07	R186	06/08/2015	7.99	Put	Bond Future	3,180.2200	3.1802	3,113.8200	3.1138	(2.088)	0	0	0
2015/05/07	R186	06/08/2015	7.75	Put	Bond Future	4,556.7200	4.5567	4,480.4800	4.4805	(1.673)	0	0	0
2015/05/07	R186	06/08/2015	8.01	Put	Bond Future	3,078.9300	3.0789	3,013.4600	3.0135	(2.126)	0	0	0
2015/05/07	R186	05/11/2015	8.45	Call	Bond Future	4,020.2800	4.0203	4,065.6300	4.0656	1.128	0	0	0
2015/05/07	R186	05/11/2015	8.25	Put	Bond Future	3,163.9300	3.1639	3,111.2900	3.1113	(1.664)	0	0	8,690
2015/05/07	R186	05/11/2015	8.24	Call	Bond Future	3,118.5800	3.1186	3,156.3100	3.1563	1.210	0	0	0
2015/05/07	R186	05/11/2015			Bond Future	8.2507	120.2156	8.2393	120.3063	(0.138)	0.0000	0.0000	500
2015/05/07	R186	05/11/2015	9.00	Put	Bond Future	1,108.8400	1.1088	1,081.8100	1.0818	(2.438)	0	0	2,600
2015/05/07	R186	05/11/2015	8.35	Put	Bond Future	2,789.0400	2.7890	2,740.0400	2.7400	(1.757)	0	0	9,370
2015/05/07	R186	05/11/2015	8.22	Call	Bond Future	3,039.8600	3.0399	3,076.8600	3.0769	1.217	0	0	0
2015/05/07	R186	05/11/2015	8.24	Put	Bond Future	3,203.9600	3.2040	3,150.9700	3.1510	(1.654)	0	0	0
2015/05/07	R186	05/11/2015	8.26	Put	Bond Future	3,124.9200	3.1249	3,072.6500	3.0726	(1.673)	0	0	0
2015/05/07	R186	05/11/2015	8.35	Call	Bond Future	3,575.7400	3.5757	3,617.4600	3.6175	1.167	0	0	0
2015/05/07	R186	05/11/2015	8.45	Put	Bond Future	2,448.5100	2.4485	2,403.1400	2.4031	(1.853)	0	0	6,248
2015/05/07	R186	05/11/2015	9.00	Call	Bond Future	6,870.3700	6.8704	6,934.0600	6.9341	0.927	0	0	0
2015/05/07	R186	05/11/2015	8.25	Call	Bond Future	3,158.2000	3.1582	3,196.2800	3.1963	1.206	0	0	0
2015/05/07	R186	05/11/2015	8.26	Call	Bond Future	3,198.7700	3.1988	3,237.2200	3.2372	1.202	0	0	0
2015/05/07	R186	05/11/2015	8.22	Put	Bond Future	3,284.7600	3.2848	3,231.0400	3.2310	(1.635)	0	0	1,090
2015/05/07	R186	04/02/2016	7.50	Call	Bond Future	1,417.2900	1.4173	1,436.2400	1.4362	1.337	0	0	0
2015/05/07	R186	04/02/2016			Bond Future	8.2952	117.0000	8.2834	117.0929	(0.143)	0.0000	0.0000	5,512
2015/05/07	R186	04/02/2016	7.51	Call	Bond Future	1,438.6300	1.4386	1,457.8200	1.4578	1.334	0	0	0
2015/05/07	R186	04/02/2016	7.50	Put	Bond Future	7,856.6600	7.8567	7,782.7600	7.7828	(0.941)	0	0	0
2015/05/07	R186	04/02/2016	7.49	Call	Bond Future	1,396.4800	1.3965	1,415.2000	1.4152	1.341	0	0	0
2015/05/07	R186	04/02/2016	7.49	Put	Bond Future	7,919.8700	7.9199	7,845.7400	7.8457	(0.936)	0	0	0
2015/05/07	R186	04/02/2016	7.51	Put	Bond Future	7,794.0600	7.7941	7,720.4000	7.7204	(0.945)	0	0	0
2015/05/07	R186	05/05/2016			Bond Future	8.3400	8.3400	8.3272	119.1433	(0.153)	0.0000	0.0000	0
2015/05/07	R186	05/05/2016	8.34	Call	Bond Future	0.0000	0.0000	4,531.1300	4.5311	100.000	0	0	0
2015/05/07	R186	05/05/2016	8.35	Call	Bond Future	0.0000	0.0000	4,570.1800	4.5702	100.000	0	0	0
2015/05/07	R186	05/05/2016	8.33	Call	Bond Future	0.0000	0.0000	4,491.7800	4.4918	100.000	0	0	0
2015/05/07	R186	05/05/2016	8.35	Put	Bond Future	0.0000	0.0000	4,395.9400	4.3959	100.000	0	0	0
2015/05/07	R186	05/05/2016	7.56	Put	Bond Future	0.0000	0.0000	8,147.7300	8.1477	100.000	0	0	0
2015/05/07	R186	05/05/2016	8.34	Put	Bond Future	0.0000	0.0000	4,433.3400	4.4333	100.000	0	0	0
2015/05/07	R186	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	2,064.9000	2.0649	100.000	0	0	0
2015/05/07	R186	05/05/2016	8.33	Put	Bond Future	0.0000	0.0000	4,470.5000	4.4705	100.000	0	0	0
2015/05/07	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R197	07/05/2015			Bond Future	292.7574	292.7574	293.3973	293.3973	0.219	0.0000	0.0000	0
2015/05/07	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R197	07/05/2015	293.99	Put	Bond Future	1,232.6200	1.2326	592.7400	0.5927	(51.912)	0	0	0
2015/05/07	R197	07/05/2015	294.01	Put	Bond Future	1,252.6200	1.2526	612.7400	0.6127	(51.083)	0	0	0
2015/05/07	R197	07/05/2015	294.00	Put	Bond Future	1,242.6200	1.2426	602.7400	0.6027	(51.494)	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
2015/05/07	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R197	06/08/2015	288.00	Call	Bond Future	3,327.5900	3.3276	3,975.7400	3.9757	19.478	0	0	0
2015/05/07	R197	06/08/2015			Bond Future	291.3276	291.3276	291.9757	291.9757	0.222	0.0000	0.0000	1,046
2015/05/07	R197	06/08/2015	288.01	Call	Bond Future	3,317.5900	3.3176	3,965.7400	3.9657	19.537	0	0	0
2015/05/07	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R197	06/08/2015	287.99	Call	Bond Future	3,337.5900	3.3376	3,985.7400	3.9857	19.420	0	0	0
2015/05/07	R197	05/11/2015	295.00	Call	Bond Future	1,111.4600	1.1115	1,767.3900	1.7674	59.015	0	0	0
2015/05/07	R197	05/11/2015			Bond Future	296.1115	296.1115	296.7674	296.7674	0.222	0.0000	0.0000	0
2015/05/07	R197	05/11/2015	294.99	Call	Bond Future	1,121.4600	1.1215	1,777.3900	1.7774	58.489	0	0	0
2015/05/07	R197	05/11/2015	295.01	Call	Bond Future	1,101.4600	1.1015	1,757.3900	1.7574	59.551	0	0	0
2015/05/07	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	07/05/2015			Bond Future	244.2331	244.2331	244.2520	244.2520	0.008	0.0000	0.0000	0
2015/05/07	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	07/05/2015	238.51	Call	Bond Future	5,723.1500	5.7232	5,742.0000	5.7420	0.329	0	0	0
2015/05/07	R202	07/05/2015	238.49	Call	Bond Future	5,743.1500	5.7432	5,762.0000	5.7620	0.328	0	0	0
2015/05/07	R202	07/05/2015	238.50	Call	Bond Future	5,733.1500	5.7332	5,752.0000	5.7520	0.329	0	0	0
2015/05/07	R202	06/08/2015			Bond Future	244.8763	244.8763	245.6047	245.6047	0.297	0.0000	0.0000	54,217
2015/05/07	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	06/08/2015	240.01	Call	Bond Future	4,866.2700	4.8663	5,594.6800	5.5947	14.969	0	0	0
2015/05/07	R202	06/08/2015	239.99	Call	Bond Future	4,886.2700	4.8863	5,614.6800	5.6147	14.907	0	0	0
2015/05/07	R202	06/08/2015	240.00	Call	Bond Future	4,876.2700	4.8763	5,604.6800	5.6047	14.938	0	0	0
2015/05/07	R202	05/11/2015			Bond Future	248.8971	248.8971	249.6353	249.6353	0.297	0.0000	0.0000	0
2015/05/07	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R202	05/11/2015	245.99	Call	Bond Future	2,907.1200	2.9071	3,645.2800	3.6453	25.391	0	0	0
2015/05/07	R202	05/11/2015	246.00	Call	Bond Future	2,897.1200	2.8971	3,635.2800	3.6353	25.479	0	0	0
2015/05/07	R202	05/11/2015	246.01	Call	Bond Future	2,887.1200	2.8871	3,625.2800	3.6253	25.567	0	0	0
2015/05/07	R203	07/05/2015	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R203	07/05/2015			Bond Future	7.1312	103.6595	7.1800	103.5543	0.684	0.0000	0.0000	0
2015/05/07	R203	07/05/2015	7.24	Put	Bond Future	2.5500	0.0026	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R203	07/05/2015	7.26	Put	Bond Future	1.1600	0.0012	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R203	07/05/2015	7.25	Put	Bond Future	1.7300	0.0017	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R203	07/05/2015	7.25	Call	Bond Future	257.5600	0.2576	150.6300	0.1506	(41.517)	0	0	0
2015/05/07	R203	07/05/2015	7.84	Call	Bond Future	1,514.2800	1.5143	1,409.0800	1.4091	(6.947)	0	0	0
2015/05/07	R203	07/05/2015	7.24	Call	Bond Future	236.8800	0.2369	129.1300	0.1291	(45.487)	0	0	0
2015/05/07	R203	07/05/2015	7.26	Call	Bond Future	278.4800	0.2785	172.1200	0.1721	(38.193)	0	0	0
2015/05/07	R203	06/08/2015	7.84	Call	Bond Future	1,291.7100	1.2917	1,318.4400	1.3184	2.069	0	0	0

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2015/05/07	R203	06/08/2015	6.74	Call	Bond Future	150.8500	0.1509	156.5600	0.1566	3.785	0	0	0
2015/05/07	R203	06/08/2015	6.75	Put	Bond Future	1,100.3800	1.1004	1,071.4300	1.0714	(2.631)	0	0	0
2015/05/07	R203	06/08/2015			Bond Future	7.2355	105.2893	7.2175	105.3241	(0.248)	0.0000	0.0000	15,754
2015/05/07	R203	06/08/2015	6.75	Call	Bond Future	155.2400	0.1552	161.1000	0.1611	3.775	0	0	0
2015/05/07	R203	06/08/2015	6.76	Call	Bond Future	159.7300	0.1597	165.7400	0.1657	3.763	0	0	0
2015/05/07	R203	06/08/2015	7.84	Put	Bond Future	130.5000	0.1305	122.4200	0.1224	(6.192)	0	0	5,000
2015/05/07	R203	06/08/2015	6.74	Put	Bond Future	1,115.5800	1.1156	1,086.4800	1.0865	(2.609)	0	0	0
2015/05/07	R203	06/08/2015	6.76	Put	Bond Future	1,085.2900	1.0853	1,056.4900	1.0565	(2.654)	0	0	0
2015/05/07	R203	05/11/2015	6.00	Put	Bond Future	2,324.6000	2.3246	2,291.5600	2.2916	(1.421)	0	0	0
2015/05/07	R203	05/11/2015	5.99	Call	Bond Future	33.6300	0.0336	35.1400	0.0351	4.490	0	0	0
2015/05/07	R203	05/11/2015			Bond Future	7.3136	102.8436	7.2935	102.8782	(0.275)	0.0000	0.0000	0
2015/05/07	R203	05/11/2015	6.00	Call	Bond Future	34.6000	0.0346	36.1500	0.0362	4.480	0	0	0
2015/05/07	R203	05/11/2015	6.01	Call	Bond Future	35.5900	0.0356	37.1900	0.0372	4.496	0	0	0
2015/05/07	R203	05/11/2015	5.99	Put	Bond Future	2,341.3200	2.3413	2,308.2400	2.3082	(1.413)	0	0	0
2015/05/07	R203	05/11/2015	6.01	Put	Bond Future	2,307.9000	2.3079	2,274.9100	2.2749	(1.429)	0	0	0
2015/05/07	R203	04/02/2016	7.25	Put	Bond Future	728.8100	0.7288	708.5400	0.7085	(2.781)	0	0	0
2015/05/07	R203	04/02/2016	7.26	Put	Bond Future	721.3700	0.7214	701.2300	0.7012	(2.792)	0	0	0
2015/05/07	R203	04/02/2016			Bond Future	7.3675	104.6265	7.3437	104.6621	(0.323)	0.0000	0.0000	0
2015/05/07	R203	04/02/2016	7.26	Call	Bond Future	560.4800	0.5605	575.9700	0.5760	2.764	0	0	0
2015/05/07	R203	04/02/2016	7.24	Call	Bond Future	545.8200	0.5458	561.0500	0.5610	2.790	0	0	0
2015/05/07	R203	04/02/2016	7.25	Call	Bond Future	552.9400	0.5529	568.3000	0.5683	2.778	0	0	0
2015/05/07	R203	04/02/2016	7.24	Put	Bond Future	736.6800	0.7367	716.2800	0.7163	(2.769)	0	0	0
2015/05/07	R204	07/05/2015	7.51	Put	Bond Future	1.4800	0.0015	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R204	07/05/2015			Bond Future	7.3811	105.0388	7.4350	104.8688	0.730	0.0000	0.0000	0
2015/05/07	R204	07/05/2015	7.50	Put	Bond Future	2.2400	0.0022	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R204	07/05/2015	7.49	Call	Bond Future	346.4600	0.3465	173.1300	0.1731	(50.029)	0	0	0
2015/05/07	R204	07/05/2015	7.50	Call	Bond Future	376.8000	0.3768	204.5700	0.2046	(45.709)	0	0	0
2015/05/07	R204	07/05/2015	7.51	Call	Bond Future	407.4600	0.4075	235.9900	0.2360	(42.083)	0	0	0
2015/05/07	R204	07/05/2015	7.49	Put	Bond Future	3.3400	0.0033	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R204	06/08/2015	7.74	Call	Bond Future	1,199.3100	1.1993	1,218.9600	1.2190	1.638	0	0	0
2015/05/07	R204	06/08/2015	7.75	Put	Bond Future	412.4300	0.4124	397.3200	0.3973	(3.664)	0	0	0
2015/05/07	R204	06/08/2015			Bond Future	7.4754	102.6546	7.4635	102.6896	(0.159)	0.0000	0.0000	11,920
2015/05/07	R204	06/08/2015	8.41	Call	Bond Future	2,782.5200	2.7825	2,813.3000	2.8133	1.106	0	0	0
2015/05/07	R204	06/08/2015	7.74	Put	Bond Future	421.9800	0.4220	406.6500	0.4066	(3.633)	0	0	0
2015/05/07	R204	06/08/2015	7.76	Put	Bond Future	403.0400	0.4030	388.1500	0.3881	(3.694)	0	0	0
2015/05/07	R204	06/08/2015	8.41	Put	Bond Future	69.6500	0.0696	65.4500	0.0654	(6.030)	0	0	699
2015/05/07	R204	06/08/2015	7.75	Call	Bond Future	1,218.9900	1.2190	1,238.8600	1.2389	1.630	0	0	0
2015/05/07	R204	06/08/2015	7.76	Call	Bond Future	1,238.8200	1.2388	1,258.9100	1.2589	1.622	0	0	0
2015/05/07	R204	05/11/2015			Bond Future	7.5449	104.3325	7.5323	104.3673	(0.168)	0.0000	0.0000	0
2015/05/07	R204	05/11/2015	6.25	Call	Bond Future	74.1100	0.0741	75.6800	0.0757	2.118	0	0	0
2015/05/07	R204	05/11/2015	6.24	Put	Bond Future	3,741.9400	3.7419	3,708.6900	3.7087	(0.889)	0	0	0
2015/05/07	R204	05/11/2015	6.26	Put	Bond Future	3,688.3100	3.6883	3,655.1500	3.6551	(0.899)	0	0	0
2015/05/07	R204	05/11/2015	6.25	Put	Bond Future	3,715.1000	3.7151	3,681.8900	3.6819	(0.894)	0	0	0
2015/05/07	R204	05/11/2015	6.26	Call	Bond Future	76.0600	0.0761	77.6800	0.0777	2.130	0	0	0
2015/05/07	R204	05/11/2015	6.24	Call	Bond Future	72.2100	0.0722	73.7400	0.0737	2.119	0	0	0
2015/05/07	R204	04/02/2016	7.50	Call	Bond Future	1,034.7600	1.0348	1,049.6600	1.0497	1.440	0	0	0
2015/05/07	R204	04/02/2016			Bond Future	7.5949	102.1033	7.5809	102.1391	(0.185)	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
2015/05/07	R204	04/02/2016	7.51	Call	Bond Future	1,047.2900	1.0473	1,062.3200	1.0623	1.435	0	0	0
2015/05/07	R204	04/02/2016	7.49	Put	Bond Future	1,290.1700	1.2902	1,269.1300	1.2691	(1.631)	0	0	0
2015/05/07	R204	04/02/2016	7.51	Put	Bond Future	1,264.0200	1.2640	1,243.2300	1.2432	(1.645)	0	0	0
2015/05/07	R204	04/02/2016	7.49	Call	Bond Future	1,022.3200	1.0223	1,037.1000	1.0371	1.446	0	0	0
2015/05/07	R204	04/02/2016	7.50	Put	Bond Future	1,277.0500	1.2770	1,256.1300	1.2561	(1.638)	0	0	0
2015/05/07	R207	07/05/2015			Bond Future	7.5961	100.9867	7.6550	100.7603	0.776	0.0000	0.0000	0
2015/05/07	R207	07/05/2015	8.25	Call	Bond Future	2,476.3300	2.4763	2,249.9800	2.2500	(9.141)	0	0	0
2015/05/07	R207	07/05/2015	7.73	Call	Bond Future	515.3300	0.5153	287.1100	0.2871	(44.286)	0	0	0
2015/05/07	R207	07/05/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R207	07/05/2015	7.73	Put	Bond Future	1.8700	0.0019	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R207	07/05/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R207	07/05/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R207	07/05/2015	8.26	Call	Bond Future	2,513.6100	2.5136	2,287.2600	2.2873	(9.005)	0	0	0
2015/05/07	R207	07/05/2015	8.24	Call	Bond Future	2,439.0400	2.4390	2,212.6900	2.2127	(9.280)	0	0	0
2015/05/07	R207	06/08/2015	7.76	Call	Bond Future	1,082.8600	1.0829	1,101.3100	1.1013	1.704	0	0	0
2015/05/07	R207	06/08/2015			Bond Future	7.6864	98.9320	7.6748	98.9746	(0.151)	0.0000	0.0000	34,046
2015/05/07	R207	06/08/2015	7.74	Call	Bond Future	1,042.9200	1.0429	1,060.8300	1.0608	1.717	0	0	0
2015/05/07	R207	06/08/2015	7.75	Call	Bond Future	1,062.6900	1.0627	1,080.8700	1.0809	1.711	0	0	0
2015/05/07	R207	06/08/2015	7.46	Call	Bond Future	577.5000	0.5775	588.3800	0.5884	1.884	0	0	70
2015/05/07	R207	06/08/2015	7.74	Put	Bond Future	847.2400	0.8472	822.6200	0.8226	(2.906)	0	0	0
2015/05/07	R207	06/08/2015	7.76	Put	Bond Future	814.2700	0.8143	790.1900	0.7902	(2.957)	0	0	0
2015/05/07	R207	06/08/2015	7.46	Put	Bond Future	1,409.4700	1.4095	1,377.8200	1.3778	(2.246)	0	0	0
2015/05/07	R207	06/08/2015	7.75	Put	Bond Future	830.5400	0.8305	806.1900	0.8062	(2.932)	0	0	0
2015/05/07	R207	05/11/2015	7.76	Call	Bond Future	1,311.4000	1.3114	1,329.6500	1.3297	1.392	0	0	0
2015/05/07	R207	05/11/2015			Bond Future	7.7509	100.5494	7.7387	100.5919	(0.158)	0.0000	0.0000	0
2015/05/07	R207	05/11/2015	7.74	Call	Bond Future	1,275.9600	1.2760	1,293.8600	1.2939	1.403	0	0	0
2015/05/07	R207	05/11/2015	7.50	Call	Bond Future	895.2700	0.8953	908.9300	0.9089	1.526	0	0	19
2015/05/07	R207	05/11/2015	7.75	Call	Bond Future	1,293.6100	1.2936	1,311.6900	1.3117	1.398	0	0	0
2015/05/07	R207	05/11/2015	7.43	Call	Bond Future	799.7800	0.7998	812.2700	0.8123	1.562	0	0	53
2015/05/07	R207	05/11/2015	7.74	Put	Bond Future	1,313.8400	1.3138	1,289.2400	1.2892	(1.872)	0	0	0
2015/05/07	R207	05/11/2015	7.76	Put	Bond Future	1,279.7400	1.2797	1,255.4900	1.2555	(1.895)	0	0	0
2015/05/07	R207	05/11/2015	7.43	Put	Bond Future	1,923.2400	1.9232	1,893.2300	1.8932	(1.560)	0	0	0
2015/05/07	R207	05/11/2015	7.50	Put	Bond Future	1,772.3300	1.7723	1,743.4900	1.7435	(1.627)	0	0	0
2015/05/07	R207	05/11/2015	7.75	Put	Bond Future	1,296.7100	1.2967	1,272.2900	1.2723	(1.883)	0	0	0
2015/05/07	R207	04/02/2016	7.27	Put	Bond Future	2,545.2800	2.5453	2,513.4200	2.5134	(1.252)	0	0	0
2015/05/07	R207	04/02/2016	7.49	Put	Bond Future	2,078.2600	2.0783	2,049.4500	2.0494	(1.386)	0	0	0
2015/05/07	R207	04/02/2016			Bond Future	7.8024	98.6499	7.7892	98.6936	(0.170)	0.0000	0.0000	0
2015/05/07	R207	04/02/2016	7.51	Put	Bond Future	2,038.7600	2.0388	2,010.2400	2.0102	(1.399)	0	0	0
2015/05/07	R207	04/02/2016	7.27	Call	Bond Future	772.2500	0.7722	784.0800	0.7841	1.532	0	0	43
2015/05/07	R207	04/02/2016	7.50	Call	Bond Future	1,056.0800	1.0561	1,071.1000	1.0711	1.422	0	0	19
2015/05/07	R207	04/02/2016	7.51	Call	Bond Future	1,069.7300	1.0697	1,084.9000	1.0849	1.418	0	0	0
2015/05/07	R207	04/02/2016	7.49	Call	Bond Future	1,042.5300	1.0425	1,057.4100	1.0574	1.427	0	0	0
2015/05/07	R207	04/02/2016	7.50	Put	Bond Future	2,058.4500	2.0584	2,029.7800	2.0298	(1.393)	0	0	0
2015/05/07	R208	07/05/2015	8.01	Call	Bond Future	1,321.7400	1.3217	1,054.2500	1.0542	(20.238)	0	0	0
2015/05/07	R208	07/05/2015			Bond Future	7.7159	96.2627	7.7750	95.9952	0.766	0.0000	0.0000	0
2015/05/07	R208	07/05/2015	7.99	Call	Bond Future	1,232.5700	1.2326	965.0800	0.9651	(21.702)	0	0	0

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2015/05/07	R208	07/05/2015	8.00	Call	Bond Future	1,277.1700	1.2772	1,009.6800	1.0097	(20.944)	0	0	0
2015/05/07	R208	07/05/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R208	07/05/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R208	07/05/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R208	06/08/2015			Bond Future	7.7927	97.7761	7.7814	97.8256	(0.145)	0.0000	0.0000	40,516
2015/05/07	R208	06/08/2015	8.00	Call	Bond Future	1,657.0100	1.6570	1,682.2700	1.6823	1.524	0	0	0
2015/05/07	R208	06/08/2015	8.85	Call	Bond Future	4,563.0300	4.5630	4,607.4700	4.6075	0.974	0	0	0
2015/05/07	R208	06/08/2015	8.01	Call	Bond Future	1,684.2700	1.6843	1,709.8300	1.7098	1.518	0	0	0
2015/05/07	R208	06/08/2015	7.99	Call	Bond Future	1,629.9700	1.6300	1,654.9200	1.6549	1.531	0	0	0
2015/05/07	R208	06/08/2015	8.01	Put	Bond Future	741.9700	0.7420	718.0900	0.7181	(3.218)	0	0	0
2015/05/07	R208	06/08/2015	8.00	Put	Bond Future	757.8200	0.7578	733.6400	0.7336	(3.191)	0	0	0
2015/05/07	R208	06/08/2015	8.85	Put	Bond Future	82.7200	0.0827	77.7200	0.0777	(6.044)	0	0	198
2015/05/07	R208	06/08/2015	7.99	Put	Bond Future	773.9300	0.7739	749.4400	0.7494	(3.164)	0	0	0
2015/05/07	R208	05/11/2015			Bond Future	7.8530	95.9741	7.8412	96.0237	(0.150)	0.0000	0.0000	0
2015/05/07	R208	05/11/2015	8.48	Call	Bond Future	3,232.9200	3.2329	3,266.3500	3.2663	1.034	0	0	0
2015/05/07	R208	05/11/2015	7.74	Put	Bond Future	1,830.4300	1.8304	1,799.5200	1.7995	(1.689)	0	0	0
2015/05/07	R208	05/11/2015	7.75	Call	Bond Future	1,373.9300	1.3739	1,392.7700	1.3928	1.371	0	0	0
2015/05/07	R208	05/11/2015	7.76	Call	Bond Future	1,393.7600	1.3938	1,412.8000	1.4128	1.366	0	0	0
2015/05/07	R208	05/11/2015	8.48	Put	Bond Future	642.9000	0.6429	626.7900	0.6268	(2.506)	0	0	2,200
2015/05/07	R208	05/11/2015	7.74	Call	Bond Future	1,354.5500	1.3546	1,373.1800	1.3732	1.375	0	0	0
2015/05/07	R208	05/11/2015	7.76	Put	Bond Future	1,785.1800	1.7852	1,754.6800	1.7547	(1.709)	0	0	0
2015/05/07	R208	05/11/2015	7.75	Put	Bond Future	1,807.5700	1.8076	1,776.8700	1.7769	(1.698)	0	0	0
2015/05/07	R208	04/02/2016			Bond Future	7.9005	97.6379	7.8879	97.6887	(0.159)	0.0000	0.0000	0
2015/05/07	R208	04/02/2016	7.74	Put	Bond Future	2,208.1700	2.2082	2,177.1700	2.1772	(1.404)	0	0	0
2015/05/07	R208	04/02/2016	7.76	Put	Bond Future	2,164.1800	2.1642	2,133.5200	2.1335	(1.417)	0	0	0
2015/05/07	R208	04/02/2016	7.75	Put	Bond Future	2,185.9300	2.1859	2,155.1000	2.1551	(1.410)	0	0	0
2015/05/07	R208	04/02/2016	7.76	Call	Bond Future	1,595.0300	1.5950	1,615.1800	1.6152	1.263	0	0	0
2015/05/07	R208	04/02/2016	7.74	Call	Bond Future	1,557.6500	1.5576	1,577.4600	1.5775	1.272	0	0	0
2015/05/07	R208	04/02/2016	7.75	Call	Bond Future	1,576.1100	1.5761	1,596.0900	1.5961	1.268	0	0	0
2015/05/07	R209	07/05/2015			Bond Future	8.6957	77.3341	8.7500	76.9109	0.625	0.0000	0.0000	0
2015/05/07	R209	07/05/2015	8.99	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R209	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R209	07/05/2015	8.30	Put	Bond Future	3,192.0500	3.1920	3,615.2700	3.6153	13.259	0	0	0
2015/05/07	R209	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R209	07/05/2015	8.99	Call	Bond Future	2,250.4100	2.2504	1,827.1800	1.8272	(18.807)	0	0	0
2015/05/07	R209	07/05/2015	9.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R209	07/05/2015	9.00	Call	Bond Future	2,325.0800	2.3251	1,901.8500	1.9019	(18.203)	0	0	0
2015/05/07	R209	07/05/2015	7.30	Put	Bond Future	12,207.2200	12.2072	12,630.4400	12.6304	3.467	0	0	0
2015/05/07	R209	07/05/2015	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R209	07/05/2015	9.01	Call	Bond Future	2,399.6300	2.3996	1,976.4100	1.9764	(17.637)	0	0	0
2015/05/07	R209	06/08/2015	8.99	Put	Bond Future	1,481.8800	1.4819	1,425.7400	1.4257	(3.788)	0	0	0
2015/05/07	R209	06/08/2015			Bond Future	8.7545	78.5500	8.7384	78.6740	(0.183)	0.0000	0.0000	25,841
2015/05/07	R209	06/08/2015	9.01	Put	Bond Future	1,426.5800	1.4266	1,371.7500	1.3718	(3.843)	0	0	0
2015/05/07	R209	06/08/2015	9.90	Call	Bond Future	8,312.5700	8.3126	8,424.0200	8.4240	1.341	0	0	0
2015/05/07	R209	06/08/2015	9.00	Call	Bond Future	3,316.5600	3.3166	3,385.1400	3.3851	2.068	0	0	0
2015/05/07	R209	06/08/2015	9.01	Call	Bond Future	3,363.5000	3.3635	3,432.7300	3.4327	2.058	0	0	0
2015/05/07	R209	06/08/2015	9.00	Put	Bond Future	1,454.0200	1.4540	1,398.5400	1.3985	(3.816)	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
2015/05/07	R209	06/08/2015	8.99	Call	Bond Future	3,269.9300	3.2699	3,337.8500	3.3379	2.077	0	0	0
2015/05/07	R209	06/08/2015	9.90	Put	Bond Future	187.9600	0.1880	175.3500	0.1754	(6.709)	0	0	2,914
2015/05/07	R209	05/11/2015	7.99	Put	Bond Future	7,622.2700	7.6223	7,518.8200	7.5188	(1.357)	0	0	0
2015/05/07	R209	05/11/2015			Bond Future	8.8042	76.6856	8.7878	76.8112	(0.186)	0.0000	0.0000	0
2015/05/07	R209	05/11/2015	8.01	Put	Bond Future	7,485.2200	7.4852	7,382.4600	7.3825	(1.373)	0	0	0
2015/05/07	R209	05/11/2015	7.99	Call	Bond Future	986.9700	0.9870	1,009.0700	1.0091	2.239	0	0	0
2015/05/07	R209	05/11/2015	8.00	Put	Bond Future	7,553.5600	7.5536	7,450.4500	7.4504	(1.365)	0	0	0
2015/05/07	R209	05/11/2015	8.00	Call	Bond Future	1,004.9300	1.0049	1,027.3700	1.0274	2.233	0	0	0
2015/05/07	R209	05/11/2015	8.01	Call	Bond Future	1,023.1200	1.0231	1,045.9100	1.0459	2.228	0	0	0
2015/05/07	R209	04/02/2016	8.74	Call	Bond Future	3,566.7400	3.5667	3,622.8800	3.6229	1.574	0	0	0
2015/05/07	R209	04/02/2016	8.75	Put	Bond Future	4,348.1600	4.3482	4,276.6600	4.2767	(1.644)	0	0	0
2015/05/07	R209	04/02/2016			Bond Future	8.8477	78.0152	8.8308	78.1433	(0.191)	0.0000	0.0000	0
2015/05/07	R209	04/02/2016	8.75	Call	Bond Future	3,602.2200	3.6022	3,658.7500	3.6588	1.569	0	0	0
2015/05/07	R209	04/02/2016	8.76	Call	Bond Future	3,638.4300	3.6384	3,695.3600	3.6954	1.565	0	0	0
2015/05/07	R209	04/02/2016	8.74	Put	Bond Future	4,389.6600	4.3897	4,317.7700	4.3178	(1.638)	0	0	0
2015/05/07	R209	04/02/2016	8.76	Put	Bond Future	4,307.5000	4.3075	4,236.4000	4.2364	(1.651)	0	0	0
2015/05/07	R210	07/05/2015			Bond Future	179.6851	179.6851	179.8976	179.8976	0.118	0.0000	0.0000	0
2015/05/07	R210	07/05/2015	177.00	Call	Bond Future	2,685.1300	2.6851	2,897.5900	2.8976	7.912	0	0	0
2015/05/07	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R210	07/05/2015	177.01	Call	Bond Future	2,675.1300	2.6751	2,887.5900	2.8876	7.942	0	0	0
2015/05/07	R210	07/05/2015	176.99	Call	Bond Future	2,695.1300	2.6951	2,907.5900	2.9076	7.883	0	0	0
2015/05/07	R210	06/08/2015	179.01	Call	Bond Future	3,515.1600	3.5152	3,326.0600	3.3261	(5.380)	0	0	0
2015/05/07	R210	06/08/2015			Bond Future	182.5252	182.5252	182.3361	182.3361	(0.104)	0.0000	0.0000	1,184
2015/05/07	R210	06/08/2015	178.99	Call	Bond Future	3,535.1600	3.5352	3,346.0600	3.3461	(5.349)	0	0	0
2015/05/07	R210	06/08/2015	179.00	Call	Bond Future	3,525.1600	3.5252	3,336.0600	3.3361	(5.364)	0	0	0
2015/05/07	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R210	05/11/2015			Bond Future	183.4030	183.4030	183.2090	183.2090	(0.106)	0.0000	0.0000	0
2015/05/07	R210	05/11/2015	182.00	Call	Bond Future	1,403.0100	1.4030	1,209.0400	1.2090	(13.825)	0	0	0
2015/05/07	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R210	05/11/2015	182.01	Call	Bond Future	1,393.0100	1.3930	1,199.0400	1.1990	(13.925)	0	0	0
2015/05/07	R210	05/11/2015	181.99	Call	Bond Future	1,413.0100	1.4130	1,219.0400	1.2190	(13.727)	0	0	0
2015/05/07	R211	07/05/2015	134.99	Put	Bond Future	2,706.5500	2.7065	2,632.5700	2.6326	(2.733)	0	0	0
2015/05/07	R211	07/05/2015			Bond Future	132.2834	132.2834	132.3574	132.3574	0.056	0.0000	0.0000	0
2015/05/07	R211	07/05/2015	135.01	Put	Bond Future	2,726.5500	2.7265	2,652.5700	2.6526	(2.713)	0	0	0
2015/05/07	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R211	07/05/2015	135.00	Put	Bond Future	2,716.5500	2.7165	2,642.5700	2.6426	(2.723)	0	0	0
2015/05/07	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R211	06/08/2015			Bond Future	132.7449	132.7449	132.8191	132.8191	0.056	0.0000	0.0000	1,120
2015/05/07	R211	06/08/2015	134.99	Put	Bond Future	2,245.1400	2.2451	2,170.8700	2.1709	(3.308)	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
2015/05/07	R211	06/08/2015	135.01	Put	Bond Future	2,265.1400	2.2651	2,190.8700	2.1909	(3.279)	0	0	0
2015/05/07	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R211	06/08/2015	135.00	Put	Bond Future	2,255.1400	2.2551	2,180.8700	2.1809	(3.293)	0	0	0
2015/05/07	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R211	05/11/2015	134.99	Put	Bond Future	65.1100	0.0651	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R211	05/11/2015			Bond Future	134.9249	134.9249	134.9991	134.9991	0.055	0.0000	0.0000	0
2015/05/07	R211	05/11/2015	135.01	Put	Bond Future	85.1100	0.0851	10.9400	0.0109	(87.146)	0	0	0
2015/05/07	R211	05/11/2015	134.99	Call	Bond Future	0.0000	0.0000	9.0600	0.0091	100.000	0	0	0
2015/05/07	R211	05/11/2015	135.00	Put	Bond Future	75.1100	0.0751	0.9400	0.0009	(98.749)	0	0	0
2015/05/07	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	07/05/2015			Bond Future	139.5688	139.5688	139.5792	139.5792	0.007	0.0000	0.0000	0
2015/05/07	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	07/05/2015	140.99	Put	Bond Future	1,421.1800	1.4212	1,410.8200	1.4108	(0.729)	0	0	0
2015/05/07	R212	07/05/2015	141.01	Put	Bond Future	1,441.1800	1.4412	1,430.8200	1.4308	(0.719)	0	0	0
2015/05/07	R212	07/05/2015	141.00	Put	Bond Future	1,431.1800	1.4312	1,420.8200	1.4208	(0.724)	0	0	0
2015/05/07	R212	06/08/2015	141.01	Put	Bond Future	1,023.6200	1.0236	1,014.0600	1.0141	(0.934)	0	0	0
2015/05/07	R212	06/08/2015			Bond Future	139.9864	139.9864	139.9959	139.9959	0.007	0.0000	0.0000	1,113
2015/05/07	R212	06/08/2015	141.00	Put	Bond Future	1,013.6200	1.0136	1,004.0600	1.0041	(0.943)	0	0	0
2015/05/07	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	06/08/2015	140.99	Put	Bond Future	1,003.6200	1.0036	994.0600	0.9941	(0.953)	0	0	0
2015/05/07	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	05/11/2015			Bond Future	142.2853	142.2853	142.2936	142.2936	0.006	0.0000	0.0000	0
2015/05/07	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R212	05/11/2015	145.99	Put	Bond Future	3,704.6500	3.7046	3,696.3800	3.6964	(0.223)	0	0	0
2015/05/07	R212	05/11/2015	146.01	Put	Bond Future	3,724.6500	3.7246	3,716.3800	3.7164	(0.222)	0	0	0
2015/05/07	R212	05/11/2015	146.00	Put	Bond Future	3,714.6500	3.7146	3,706.3800	3.7064	(0.223)	0	0	0
2015/05/07	R213	07/05/2015	8.74	Call	Bond Future	1,147.0000	1.1470	685.5800	0.6856	(40.228)	0	0	0
2015/05/07	R213	07/05/2015	8.75	Put	Bond Future	3.9200	0.0039	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R213	07/05/2015			Bond Future	8.5907	87.7558	8.6500	87.2999	0.690	0.0000	0.0000	0
2015/05/07	R213	07/05/2015	8.75	Call	Bond Future	1,221.0700	1.2211	761.2800	0.7613	(37.655)	0	0	0
2015/05/07	R213	07/05/2015	8.76	Call	Bond Future	1,295.4800	1.2955	836.8800	0.8369	(35.400)	0	0	0
2015/05/07	R213	07/05/2015	8.74	Put	Bond Future	5.5500	0.0056	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R213	07/05/2015	8.76	Put	Bond Future	2.7300	0.0027	0.0000	0.0000	(100.000)	0	0	0
2015/05/07	R213	06/08/2015			Bond Future	8.6542	89.1356	8.6433	89.2191	(0.127)	0.0000	0.0000	18,917
2015/05/07	R213	06/08/2015	8.49	Put	Bond Future	2,884.6500	2.8846	2,824.8700	2.8249	(2.072)	0	0	0
2015/05/07	R213	06/08/2015	8.51	Put	Bond Future	2,793.6000	2.7936	2,734.6900	2.7347	(2.109)	0	0	0
2015/05/07	R213	06/08/2015	8.49	Call	Bond Future	1,622.2800	1.6223	1,646.0100	1.6460	1.463	0	0	0
2015/05/07	R213	06/08/2015	8.50	Put	Bond Future	2,838.8000	2.8388	2,779.4500	2.7794	(2.091)	0	0	0
2015/05/07	R213	06/08/2015	8.50	Call	Bond Future	1,654.0400	1.6540	1,678.2000	1.6782	1.461	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
2015/05/07	R213	06/08/2015	8.51	Call	Bond Future	1,686.3500	1.6863	1,710.9500	1.7109	1.459	0	0	0
2015/05/07	R213	05/11/2015	7.76	Call	Bond Future	723.5800	0.7236	733.4600	0.7335	1.365	0	0	0
2015/05/07	R213	05/11/2015			Bond Future	8.7100	87.0477	8.6988	87.1320	(0.129)	0.0000	0.0000	0
2015/05/07	R213	05/11/2015	7.74	Call	Bond Future	696.3600	0.6964	705.8800	0.7059	1.367	0	0	0
2015/05/07	R213	05/11/2015	7.75	Call	Bond Future	709.5500	0.7095	719.2400	0.7192	1.366	0	0	0
2015/05/07	R213	05/11/2015	7.74	Put	Bond Future	8,435.6400	8.4356	8,360.9400	8.3609	(0.886)	0	0	0
2015/05/07	R213	05/11/2015	7.76	Put	Bond Future	8,293.6300	8.2936	8,219.2900	8.2193	(0.896)	0	0	0
2015/05/07	R213	05/11/2015	7.75	Put	Bond Future	8,364.1600	8.3642	8,289.6300	8.2896	(0.891)	0	0	0
2015/05/07	R213	04/02/2016			Bond Future	8.7607	88.5567	8.7491	88.6427	(0.133)	0.0000	0.0000	0
2015/05/07	R213	04/02/2016	8.75	Call	Bond Future	3,777.4000	3.7774	3,815.2000	3.8152	1.001	0	0	0
2015/05/07	R213	04/02/2016	8.74	Put	Bond Future	3,894.5200	3.8945	3,845.9700	3.8460	(1.247)	0	0	0
2015/05/07	R213	04/02/2016	8.76	Put	Bond Future	3,819.7000	3.8197	3,771.6800	3.7717	(1.257)	0	0	0
2015/05/07	R213	04/02/2016	8.75	Put	Bond Future	3,856.6600	3.8567	3,808.3800	3.8084	(1.252)	0	0	0
2015/05/07	R213	04/02/2016	8.76	Call	Bond Future	3,814.5900	3.8146	3,852.6500	3.8526	0.998	0	0	0
2015/05/07	R213	04/02/2016	8.74	Call	Bond Future	3,741.0200	3.7410	3,778.5500	3.7786	1.003	0	0	0
2015/05/07	R214	07/05/2015			Bond Future	8.7306	78.5406	8.7850	78.0922	0.623	0.0000	0.0000	0
2015/05/07	R214	07/05/2015	9.15	Call	Bond Future	3,351.0000	3.3510	2,902.6500	2.9026	(13.380)	0	0	0
2015/05/07	R214	07/05/2015	9.16	Call	Bond Future	3,427.9800	3.4280	2,979.6300	2.9796	(13.079)	0	0	0
2015/05/07	R214	07/05/2015	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R214	07/05/2015	9.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R214	07/05/2015	9.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R214	07/05/2015	9.14	Call	Bond Future	3,273.8900	3.2739	2,825.5400	2.8255	(13.695)	0	0	0
2015/05/07	R214	06/08/2015	8.76	Put	Bond Future	2,538.7300	2.5387	2,460.5500	2.4606	(3.079)	0	0	0
2015/05/07	R214	06/08/2015			Bond Future	8.7866	79.7754	8.7707	79.9066	(0.182)	0.0000	0.0000	20,867
2015/05/07	R214	06/08/2015	8.75	Put	Bond Future	2,581.4500	2.5814	2,502.5600	2.5026	(3.056)	0	0	0
2015/05/07	R214	06/08/2015	8.74	Call	Bond Future	2,241.1300	2.2411	2,292.7900	2.2928	2.305	0	0	0
2015/05/07	R214	06/08/2015	8.75	Call	Bond Future	2,280.2500	2.2803	2,332.6100	2.3326	2.296	0	0	0
2015/05/07	R214	06/08/2015	8.76	Call	Bond Future	2,319.9100	2.3199	2,372.9800	2.3730	2.288	0	0	0
2015/05/07	R214	06/08/2015	8.74	Put	Bond Future	2,624.8400	2.6248	2,545.2500	2.5453	(3.032)	0	0	0
2015/05/07	R214	05/11/2015			Bond Future	8.8358	77.7879	8.8194	77.9206	(0.185)	0.0000	0.0000	0
2015/05/07	R214	05/11/2015	7.99	Put	Bond Future	8,390.8400	8.3908	8,280.3800	8.2804	(1.316)	0	0	0
2015/05/07	R214	05/11/2015	8.00	Put	Bond Future	8,315.5400	8.3155	8,205.4300	8.2054	(1.324)	0	0	0
2015/05/07	R214	05/11/2015	8.01	Put	Bond Future	8,240.4800	8.2405	8,130.7300	8.1307	(1.332)	0	0	0
2015/05/07	R214	05/11/2015	7.99	Call	Bond Future	998.8300	0.9988	1,021.1200	1.0211	2.232	0	0	0
2015/05/07	R214	05/11/2015	8.00	Call	Bond Future	1,017.5100	1.0175	1,040.1500	1.0402	2.225	0	0	0
2015/05/07	R214	05/11/2015	8.01	Call	Bond Future	1,036.2600	1.0363	1,059.2600	1.0593	2.220	0	0	0
2015/05/07	R214	04/02/2016			Bond Future	8.8805	79.1363	8.8637	79.2717	(0.189)	0.0000	0.0000	4,320
2015/05/07	R214	04/02/2016	7.99	Put	Bond Future	9,230.8700	9.2309	9,124.4600	9.1245	(1.153)	0	0	0
2015/05/07	R214	04/02/2016	8.00	Call	Bond Future	1,514.6300	1.5146	1,543.9400	1.5439	1.935	0	0	0
2015/05/07	R214	04/02/2016	8.01	Call	Bond Future	1,536.4000	1.5364	1,566.0500	1.5660	1.930	0	0	0
2015/05/07	R214	04/02/2016	7.99	Call	Bond Future	1,493.0600	1.4931	1,522.0300	1.5220	1.940	0	0	0
2015/05/07	R214	04/02/2016	8.01	Put	Bond Future	9,086.8800	9.0869	8,981.1500	8.9812	(1.164)	0	0	0
2015/05/07	R214	04/02/2016	8.00	Put	Bond Future	9,158.6900	9.1587	9,052.6200	9.0526	(1.158)	0	0	0
2015/05/07	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	07/05/2015			Bond Future	8.7857	101.3317	8.8350	100.8075	0.562	0.0000	0.0000	0
2015/05/07	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/07	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	07/05/2015	9.26	Call	Bond Future	4,844.3700	4.8444	4,320.2100	4.3202	(10.820)	0	0	0
2015/05/07	R248	07/05/2015	9.24	Call	Bond Future	4,648.5700	4.6486	4,124.4100	4.1244	(11.276)	0	0	0
2015/05/07	R248	07/05/2015	9.25	Call	Bond Future	4,746.5600	4.7466	4,222.4000	4.2224	(11.043)	0	0	0
2015/05/07	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	06/08/2015			Bond Future	8.8431	102.9249	8.8271	103.0940	(0.181)	0.0000	0.0000	35,237
2015/05/07	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	06/08/2015	8.74	Put	Bond Future	1,096.9700	1.0970	927.8600	0.9279	(15.416)	0	0	0
2015/05/07	R248	06/08/2015	8.76	Put	Bond Future	882.4500	0.8825	713.3400	0.7133	(19.164)	0	0	0
2015/05/07	R248	06/08/2015	8.75	Put	Bond Future	989.6100	0.9896	820.5000	0.8205	(17.089)	0	0	0
2015/05/07	R248	05/11/2015	8.01	Put	Bond Future	10,027.0200	10.0270	9,855.8200	9.8558	(1.707)	0	0	0
2015/05/07	R248	05/11/2015			Bond Future	8.8936	100.1764	8.8772	100.3476	(0.184)	0.0000	0.0000	0
2015/05/07	R248	05/11/2015	8.00	Put	Bond Future	10,150.4800	10.1505	9,979.2800	9.9793	(1.687)	0	0	0
2015/05/07	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	05/11/2015	7.99	Put	Bond Future	10,274.1900	10.2742	10,102.9900	10.1030	(1.666)	0	0	0
2015/05/07	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	04/02/2016			Bond Future	8.9397	101.9129	8.9228	102.0876	(0.189)	0.0000	0.0000	0
2015/05/07	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/07	R248	04/02/2016	8.99	Call	Bond Future	516.5500	0.5166	691.2200	0.6912	33.815	0	0	0
2015/05/07	R248	04/02/2016	9.00	Call	Bond Future	618.7600	0.6188	793.4300	0.7934	28.229	0	0	0
2015/05/07	R248	04/02/2016	9.01	Call	Bond Future	720.7800	0.7208	895.4500	0.8955	24.233	0	0	0

Total

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