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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/04/2015 TO 30/04/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	2025	07/05/2015	120.99	Call	Bond Future	215.8800	0.2159	225.0500	0.2250	4.248	0	0	0
2015/04/30	2025	07/05/2015	121.01	Call	Bond Future	195.8800	0.1959	205.0500	0.2050	4.681	0	0	0
2015/04/30	2025	07/05/2015			Bond Future	121.2059	121.2059	121.2150	121.2150	0.008	0.0000	0.0000	16
2015/04/30	2025	07/05/2015	121.00	Call	Bond Future	205.8800	0.2059	215.0500	0.2150	4.454	0	0	0
2015/04/30	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2025	06/08/2015			Bond Future	121.9639	121.9639	121.9720	121.9720	0.007	0.0000	0.0000	16
2015/04/30	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2025	06/08/2015	120.99	Call	Bond Future	973.8600	0.9739	981.9600	0.9820	0.832	0	0	0
2015/04/30	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2025	06/08/2015	121.00	Call	Bond Future	963.8600	0.9639	971.9600	0.9720	0.840	0	0	0
2015/04/30	2025	06/08/2015	121.01	Call	Bond Future	953.8600	0.9539	961.9600	0.9620	0.849	0	0	0
2015/04/30	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2025	05/11/2015			Bond Future	123.9722	123.9722	123.9800	123.9800	0.006	0.0000	0.0000	0
2015/04/30	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2025	05/11/2015	123.01	Call	Bond Future	962.1500	0.9622	969.9500	0.9700	0.811	0	0	0
2015/04/30	2025	05/11/2015	122.99	Call	Bond Future	982.1500	0.9822	989.9500	0.9900	0.794	0	0	0
2015/04/30	2025	05/11/2015	123.00	Call	Bond Future	972.1500	0.9722	979.9500	0.9800	0.802	0	0	0
2015/04/30	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2030	07/05/2015			Bond Future	8.3551	99.2354	8.3744	99.0771	0.231	0.0000	0.0000	5,520
2015/04/30	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2030	07/05/2015	8.74	Call	Bond Future	3,087.9900	3.0880	2,929.6800	2.9297	(5.127)	0	0	0
2015/04/30	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2030	07/05/2015	8.75	Call	Bond Future	3,166.3600	3.1664	3,008.0500	3.0081	(5.000)	0	0	0
2015/04/30	2030	07/05/2015	8.76	Call	Bond Future	3,244.6300	3.2446	3,086.3200	3.0863	(4.879)	0	0	0
2015/04/30	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2030	06/08/2015			Bond Future	8.4184	96.7934	8.4385	96.6314	0.239	0.0000	0.0000	3,235
2015/04/30	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2030	06/08/2015	7.74	Put	Bond Future	5,702.3000	5.7023	5,864.3200	5.8643	2.841	0	0	0
2015/04/30	2030	06/08/2015	7.76	Put	Bond Future	5,527.5600	5.5276	5,689.5800	5.6896	2.931	0	0	0
2015/04/30	2030	06/08/2015	7.75	Put	Bond Future	5,614.8800	5.6149	5,776.9000	5.7769	2.886	0	0	0
2015/04/30	2030	05/11/2015	8.50	Call	Bond Future	265.8300	0.2658	100.7300	0.1007	(62.107)	0	0	0
2015/04/30	2030	05/11/2015			Bond Future	8.4665	98.3807	8.4873	98.2156	0.245	0.0000	0.0000	0
2015/04/30	2030	05/11/2015	8.51	Call	Bond Future	345.1000	0.3451	180.0000	0.1800	(47.841)	0	0	0
2015/04/30	2030	05/11/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	2030	05/11/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2030	05/11/2015	8.49	Call	Bond Future	186.4700	0.1865	21.3700	0.0214	(88.540)	0	0	0
2015/04/30	2030	05/11/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	07/05/2015			Bond Future	8.4548	99.1079	8.4691	98.9819	0.170	0.0000	0.0000	123
2015/04/30	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	07/05/2015	8.50	Call	Bond Future	396.2600	0.3963	270.2600	0.2703	(31.797)	0	0	0
2015/04/30	2032	07/05/2015	8.51	Call	Bond Future	483.5700	0.4836	357.5700	0.3576	(26.056)	0	0	0
2015/04/30	2032	07/05/2015	8.49	Call	Bond Future	308.8300	0.3088	182.8300	0.1828	(40.799)	0	0	0
2015/04/30	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	06/08/2015			Bond Future	8.5146	100.6723	8.5295	100.5431	0.175	0.0000	0.0000	1,473
2015/04/30	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	06/08/2015	8.50	Put	Bond Future	126.6800	0.1267	255.8800	0.2559	101.989	0	0	0
2015/04/30	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	06/08/2015	8.49	Put	Bond Future	213.5200	0.2135	342.7200	0.3427	60.510	0	0	0
2015/04/30	2032	06/08/2015	8.51	Put	Bond Future	39.9500	0.0400	169.1500	0.1691	323.404	0	0	0
2015/04/30	2032	05/11/2015			Bond Future	8.5645	98.1666	8.5799	98.0348	0.180	0.0000	0.0000	0
2015/04/30	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	05/11/2015	7.99	Put	Bond Future	5,096.4600	5.0965	5,228.2500	5.2283	2.586	0	0	0
2015/04/30	2032	05/11/2015	8.01	Put	Bond Future	4,912.6200	4.9126	5,044.4100	5.0444	2.683	0	0	0
2015/04/30	2032	05/11/2015	8.00	Put	Bond Future	5,004.4800	5.0045	5,136.2700	5.1363	2.633	0	0	0
2015/04/30	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	04/02/2016			Bond Future	8.6070	99.8748	8.6232	99.7378	0.189	0.0000	0.0000	0
2015/04/30	2032	04/02/2016	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2032	04/02/2016	8.71	Call	Bond Future	864.3900	0.8644	727.3900	0.7274	(15.849)	0	0	0
2015/04/30	2032	04/02/2016	8.69	Call	Bond Future	697.4500	0.6975	560.4500	0.5605	(19.643)	0	0	0
2015/04/30	2032	04/02/2016	8.70	Call	Bond Future	780.9700	0.7810	643.9700	0.6440	(17.542)	0	0	0
2015/04/30	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	07/05/2015			Bond Future	8.5598	101.7640	8.5741	101.6243	0.168	0.0000	0.0000	30,545
2015/04/30	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	07/05/2015	9.01	Call	Bond Future	4,241.3000	4.2413	4,101.6600	4.1017	(3.292)	0	0	0
2015/04/30	2037	07/05/2015	8.99	Call	Bond Future	4,058.9700	4.0590	3,919.3300	3.9193	(3.440)	0	0	0
2015/04/30	2037	07/05/2015	9.00	Call	Bond Future	4,150.2000	4.1502	4,010.5600	4.0106	(3.365)	0	0	0
2015/04/30	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	06/08/2015			Bond Future	8.6196	99.1114	8.6344	98.9683	0.173	0.0000	0.0000	3,410
2015/04/30	2037	06/08/2015	8.75	Call	Bond Future	1,242.4100	1.2424	1,099.3500	1.0994	(11.515)	0	0	0
2015/04/30	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	06/08/2015	8.76	Call	Bond Future	1,336.6400	1.3366	1,193.5800	1.1936	(10.703)	0	0	0
2015/04/30	2037	06/08/2015	8.74	Call	Bond Future	1,148.0400	1.1480	1,004.9800	1.0050	(12.461)	0	0	0
2015/04/30	2037	05/11/2015	7.99	Put	Bond Future	6,771.2600	6.7713	6,917.1500	6.9172	2.155	0	0	0

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2015/04/30	2037	05/11/2015	8.01	Put	Bond Future	6,560.6700	6.5607	6,706.5600	6.7066	2.224	0	0	0
2015/04/30	2037	05/11/2015			Bond Future	8.6658	100.7367	8.6811	100.5909	0.177	0.0000	0.0000	0
2015/04/30	2037	05/11/2015	8.00	Put	Bond Future	6,665.8800	6.6659	6,811.7700	6.8118	2.189	0	0	0
2015/04/30	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	04/02/2016	8.74	Call	Bond Future	315.3400	0.3153	163.9100	0.1639	(48.021)	0	0	0
2015/04/30	2037	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	04/02/2016			Bond Future	8.7064	98.2318	8.7225	98.0803	0.185	0.0000	0.0000	0
2015/04/30	2037	04/02/2016	8.75	Call	Bond Future	408.9600	0.4090	257.5300	0.2575	(37.028)	0	0	0
2015/04/30	2037	04/02/2016	8.76	Call	Bond Future	502.4500	0.5024	351.0200	0.3510	(30.138)	0	0	0
2015/04/30	2037	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2037	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2038	07/05/2015			Bond Future	131.6391	131.6391	130.7025	130.7025	(0.711)	0.0000	0.0000	3,303
2015/04/30	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2038	07/05/2015	126.99	Call	Bond Future	4,649.1200	4.6491	3,712.5300	3.7125	(20.146)	0	0	0
2015/04/30	2038	07/05/2015	127.00	Call	Bond Future	4,639.1200	4.6391	3,702.5300	3.7025	(20.189)	0	0	0
2015/04/30	2038	07/05/2015	127.01	Call	Bond Future	4,629.1200	4.6291	3,692.5300	3.6925	(20.233)	0	0	0
2015/04/30	2038	06/08/2015	128.01	Call	Bond Future	4,407.1500	4.4071	3,454.2700	3.4543	(21.621)	0	0	0
2015/04/30	2038	06/08/2015			Bond Future	132.4172	132.4172	131.4643	131.4643	(0.720)	0.0000	0.0000	911
2015/04/30	2038	06/08/2015	127.99	Call	Bond Future	4,427.1500	4.4271	3,474.2700	3.4743	(21.524)	0	0	0
2015/04/30	2038	06/08/2015	128.00	Call	Bond Future	4,417.1500	4.4171	3,464.2700	3.4643	(21.572)	0	0	0
2015/04/30	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2038	05/11/2015			Bond Future	134.5976	134.5976	133.6285	133.6285	(0.720)	0.0000	0.0000	0
2015/04/30	2038	05/11/2015	134.00	Call	Bond Future	597.5800	0.5976	0.0000	0.0000	(100.000)	0	0	0
2015/04/30	2038	05/11/2015	133.99	Put	Bond Future	0.0000	0.0000	361.5100	0.3615	100.000	0	0	0
2015/04/30	2038	05/11/2015	134.01	Put	Bond Future	0.0000	0.0000	381.5100	0.3815	100.000	0	0	0
2015/04/30	2038	05/11/2015	134.00	Put	Bond Future	0.0000	0.0000	371.5100	0.3715	100.000	0	0	0
2015/04/30	2038	05/11/2015	134.01	Call	Bond Future	587.5800	0.5876	0.0000	0.0000	(100.000)	0	0	0
2015/04/30	2038	05/11/2015	133.99	Call	Bond Future	607.5800	0.6076	0.0000	0.0000	(100.000)	0	0	0
2015/04/30	2044	07/05/2015			Bond Future	8.6146	103.8512	8.6339	103.6440	0.225	0.0000	0.0000	9,524
2015/04/30	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	07/05/2015	9.01	Call	Bond Future	4,089.7500	4.0898	3,882.5700	3.8826	(5.066)	0	0	0
2015/04/30	2044	07/05/2015	8.99	Call	Bond Future	3,889.6700	3.8897	3,682.4900	3.6825	(5.326)	0	0	0
2015/04/30	2044	07/05/2015	9.00	Call	Bond Future	3,989.7900	3.9898	3,782.6100	3.7826	(5.193)	0	0	0
2015/04/30	2044	06/08/2015	8.76	Call	Bond Future	930.8700	0.9309	719.1800	0.7192	(22.741)	0	0	0
2015/04/30	2044	06/08/2015			Bond Future	8.6713	101.1063	8.6913	100.8946	0.231	0.0000	0.0000	654
2015/04/30	2044	06/08/2015	8.74	Call	Bond Future	722.2500	0.7222	510.5600	0.5106	(29.310)	0	0	0
2015/04/30	2044	06/08/2015	8.75	Call	Bond Future	826.6500	0.8267	614.9600	0.6150	(25.608)	0	0	0
2015/04/30	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	05/11/2015			Bond Future	8.7153	102.7644	8.7359	102.5487	0.237	0.0000	0.0000	0
2015/04/30	2044	05/11/2015	8.24	Put	Bond Future	5,194.6100	5.1946	5,410.3300	5.4103	4.153	0	0	0
2015/04/30	2044	05/11/2015	8.26	Put	Bond Future	4,967.0500	4.9670	5,182.7700	5.1828	4.343	0	0	0
2015/04/30	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	05/11/2015	8.25	Put	Bond Future	5,080.7200	5.0807	5,296.4400	5.2964	4.246	0	0	0
2015/04/30	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	04/02/2016			Bond Future	8.7541	100.1694	8.7756	99.9469	0.245	0.0000	0.0000	0
2015/04/30	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2044	04/02/2016	9.01	Call	Bond Future	2,598.0300	2.5980	2,375.5800	2.3756	(8.562)	0	0	0
2015/04/30	2044	04/02/2016	8.99	Call	Bond Future	2,399.1100	2.3991	2,176.6600	2.1767	(9.272)	0	0	0
2015/04/30	2044	04/02/2016	9.00	Call	Bond Future	2,498.6600	2.4987	2,276.2100	2.2762	(8.903)	0	0	0
2015/04/30	2046	07/05/2015			Bond Future	131.9983	131.9983	132.0090	132.0090	0.008	0.0000	0.0000	5,889
2015/04/30	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2046	07/05/2015	126.99	Call	Bond Future	5,008.3000	5.0083	5,018.9700	5.0190	0.213	0	0	0
2015/04/30	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2046	07/05/2015	127.00	Call	Bond Future	4,998.3000	4.9983	5,008.9700	5.0090	0.213	0	0	0
2015/04/30	2046	07/05/2015	127.01	Call	Bond Future	4,988.3000	4.9883	4,998.9700	4.9990	0.214	0	0	0
2015/04/30	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2046	06/08/2015			Bond Future	134.0925	134.0925	134.1020	134.1020	0.007	0.0000	0.0000	6,022
2015/04/30	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2046	06/08/2015	129.01	Call	Bond Future	5,082.4700	5.0825	5,091.9900	5.0920	0.187	0	0	0
2015/04/30	2046	06/08/2015	128.99	Call	Bond Future	5,102.4700	5.1025	5,111.9900	5.1120	0.187	0	0	0
2015/04/30	2046	06/08/2015	129.00	Call	Bond Future	5,092.4700	5.0925	5,101.9900	5.1020	0.187	0	0	0
2015/04/30	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2046	05/11/2015	132.99	Call	Bond Future	1,922.6900	1.9227	1,931.9600	1.9320	0.482	0	0	0
2015/04/30	2046	05/11/2015			Bond Future	134.9127	134.9127	134.9220	134.9220	0.007	0.0000	0.0000	0
2015/04/30	2046	05/11/2015	133.00	Call	Bond Future	1,912.6900	1.9127	1,921.9600	1.9220	0.485	0	0	0
2015/04/30	2046	05/11/2015	133.01	Call	Bond Future	1,902.6900	1.9027	1,911.9600	1.9120	0.487	0	0	0
2015/04/30	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2050	07/05/2015			Bond Future	142.7973	142.7973	143.1632	143.1632	0.256	0.0000	0.0000	2,954
2015/04/30	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2050	07/05/2015	135.01	Call	Bond Future	7,787.2800	7.7873	8,153.2000	8.1532	4.699	0	0	0
2015/04/30	2050	07/05/2015	134.99	Call	Bond Future	7,807.2800	7.8073	8,173.2000	8.1732	4.687	0	0	0
2015/04/30	2050	07/05/2015	135.00	Call	Bond Future	7,797.2800	7.7973	8,163.2000	8.1632	4.693	0	0	0
2015/04/30	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2050	06/08/2015			Bond Future	143.6046	143.6046	143.9748	143.9748	0.258	0.0000	0.0000	2,588
2015/04/30	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2050	06/08/2015	137.01	Call	Bond Future	6,594.6000	6.5946	6,964.8000	6.9648	5.614	0	0	0
2015/04/30	2050	06/08/2015	136.99	Call	Bond Future	6,614.6000	6.6146	6,984.8000	6.9848	5.597	0	0	0
2015/04/30	2050	06/08/2015	137.00	Call	Bond Future	6,604.6000	6.6046	6,974.8000	6.9748	5.605	0	0	0
2015/04/30	2050	05/11/2015			Bond Future	145.9689	145.9689	146.3447	146.3447	0.257	0.0000	0.0000	0
2015/04/30	2050	05/11/2015	145.00	Call	Bond Future	968.8800	0.9689	1,344.7300	1.3447	38.792	0	0	0
2015/04/30	2050	05/11/2015	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2050	05/11/2015	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2050	05/11/2015	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	2050	05/11/2015	145.01	Call	Bond Future	958.8800	0.9589	1,334.7300	1.3347	39.197	0	0	0
2015/04/30	2050	05/11/2015	144.99	Call	Bond Future	978.8800	0.9789	1,354.7300	1.3547	38.396	0	0	0
2015/04/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	AL12	07/05/2015			Index Future	550.2440	550.2440	549.3410	549.3410	(0.164)	0.0000	0.0000	0
2015/04/30	AL37	07/05/2015			Index Future	455.8180	455.8180	455.4750	455.4750	(0.075)	0.0000	0.0000	3
2015/04/30	AL37	06/08/2015			Index Future	462.9360	462.9360	462.5810	462.5810	(0.077)	0.0000	0.0000	122
2015/04/30	AL37	05/11/2015			Index Future	470.6020	470.6020	470.2390	470.2390	(0.077)	0.0000	0.0000	0
2015/04/30	AL7T	07/05/2015			Index Future	541.4280	541.4280	540.5700	540.5700	(0.158)	0.0000	0.0000	0
2015/04/30	AL7T	06/08/2015			Index Future	549.8820	549.8820	549.0050	549.0050	(0.159)	0.0000	0.0000	3
2015/04/30	AL7T	05/11/2015			Index Future	558.9880	558.9880	558.0930	558.0930	(0.160)	0.0000	0.0000	0
2015/04/30	ALBI	07/05/2015			Index Future	494.1520	494.1520	493.5180	493.5180	(0.128)	0.0000	0.0000	228
2015/04/30	ALBI	06/08/2015			Index Future	501.8680	501.8680	501.2180	501.2180	(0.130)	0.0000	0.0000	286
2015/04/30	ALBI	05/11/2015			Index Future	510.1790	510.1790	509.5160	509.5160	(0.130)	0.0000	0.0000	100
2015/04/30	ALBI	04/02/2016			Index Future	519.0480	519.0480	518.3580	518.3580	(0.133)	0.0000	0.0000	0
2015/04/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/30	EL28	07/05/2015	125.00	Call	Bond Future	466.7100	0.4667	477.8400	0.4778	2.385	0	0	0
2015/04/30	EL28	07/05/2015			Bond Future	125.4667	125.4667	125.4778	125.4778	0.009	0.0000	0.0000	0
2015/04/30	EL28	07/05/2015	125.01	Call	Bond Future	456.7100	0.4567	467.8400	0.4678	2.437	0	0	0
2015/04/30	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	EL28	07/05/2015	124.99	Call	Bond Future	476.7100	0.4767	487.8400	0.4878	2.335	0	0	0
2015/04/30	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	EL28	06/08/2015	125.00	Call	Bond Future	2,457.3700	2.4574	2,467.3200	2.4673	0.405	0	0	0
2015/04/30	EL28	06/08/2015			Bond Future	127.4574	127.4574	127.4673	127.4673	0.008	0.0000	0.0000	0
2015/04/30	EL28	06/08/2015	125.01	Call	Bond Future	2,447.3700	2.4474	2,457.3200	2.4573	0.407	0	0	0
2015/04/30	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	EL28	06/08/2015	124.99	Call	Bond Future	2,467.3700	2.4674	2,477.3200	2.4773	0.403	0	0	0
2015/04/30	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	EL28	05/11/2015			Bond Future	128.0286	128.0286	128.0384	128.0384	0.008	0.0000	0.0000	0
2015/04/30	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	EL28	05/11/2015	126.99	Call	Bond Future	1,038.6400	1.0386	1,048.3900	1.0484	0.939	0	0	0
2015/04/30	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	EL28	05/11/2015	127.00	Call	Bond Future	1,028.6400	1.0286	1,038.3900	1.0384	0.948	0	0	0
2015/04/30	EL28	05/11/2015	127.01	Call	Bond Future	1,018.6400	1.0186	1,028.3900	1.0284	0.957	0	0	0
2015/04/30	ES33	07/05/2015			Bond Future	9.4817	84.0839	9.5008	83.9412	0.201	0.0000	0.0000	180
2015/04/30	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	07/05/2015	9.76	Call	Bond Future	2,044.5200	2.0445	1,901.8400	1.9018	(6.979)	0	0	0
2015/04/30	ES33	07/05/2015	9.74	Call	Bond Future	1,900.1300	1.9001	1,757.4500	1.7575	(7.509)	0	0	0
2015/04/30	ES33	07/05/2015	9.75	Call	Bond Future	1,972.3700	1.9724	1,829.6900	1.8297	(7.234)	0	0	0
2015/04/30	ES33	06/08/2015			Bond Future	9.5685	85.4110	9.5883	85.2650	0.207	0.0000	0.0000	6,396
2015/04/30	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	06/08/2015	9.61	Call	Bond Future	305.2700	0.3053	159.2900	0.1593	(47.820)	0	0	0
2015/04/30	ES33	06/08/2015	9.59	Call	Bond Future	158.4700	0.1585	12.4900	0.0125	(92.118)	0	0	0
2015/04/30	ES33	06/08/2015	9.60	Call	Bond Future	231.9200	0.2319	85.9400	0.0859	(62.944)	0	0	0
2015/04/30	ES33	05/11/2015	9.00	Put	Bond Future	4,910.3400	4.9103	5,059.0300	5.0590	3.028	0	0	0
2015/04/30	ES33	05/11/2015			Bond Future	9.6468	83.0230	9.6673	82.8743	0.212	0.0000	0.0000	0
2015/04/30	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	05/11/2015	8.99	Put	Bond Future	4,989.6700	4.9897	5,138.3600	5.1384	2.980	0	0	0
2015/04/30	ES33	05/11/2015	9.01	Put	Bond Future	4,831.1100	4.8311	4,979.8000	4.9798	3.078	0	0	0
2015/04/30	ES33	04/02/2016	10.01	Call	Bond Future	2,032.2000	2.0322	1,878.3500	1.8784	(7.571)	0	0	0
2015/04/30	ES33	04/02/2016			Bond Future	9.7210	84.4677	9.7425	84.3138	0.221	0.0000	0.0000	0
2015/04/30	ES33	04/02/2016	9.99	Call	Bond Future	1,894.0700	1.8941	1,740.2200	1.7402	(8.123)	0	0	0
2015/04/30	ES33	04/02/2016	10.00	Call	Bond Future	1,963.1800	1.9632	1,809.3300	1.8093	(7.837)	0	0	0
2015/04/30	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	07/05/2015	449.99	Call	GOVI	404,840.0000	40.4840	398,600.0000	39.8600	(1.541)	0	0	0
2015/04/30	GOVI	07/05/2015			GOVI	490.4740	490.4740	489.8500	489.8500	(0.127)	0.0000	0.0000	499
2015/04/30	GOVI	07/05/2015	450.00	Call	GOVI	404,740.0000	40.4740	398,500.0000	39.8500	(1.542)	0	0	0
2015/04/30	GOVI	07/05/2015	450.01	Call	GOVI	404,640.0000	40.4640	398,400.0000	39.8400	(1.542)	0	0	0
2015/04/30	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	06/08/2015			GOVI	498.1330	498.1330	497.4940	497.4940	(0.128)	0.0000	0.0000	51
2015/04/30	GOVI	06/08/2015	499.99	Put	GOVI	18,570.0000	1.8570	24,960.0000	2.4960	34.410	0	0	0
2015/04/30	GOVI	06/08/2015	500.01	Put	GOVI	18,770.0000	1.8770	25,160.0000	2.5160	34.044	0	0	0
2015/04/30	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	06/08/2015	500.00	Put	GOVI	18,670.0000	1.8670	25,060.0000	2.5060	34.226	0	0	0
2015/04/30	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	05/11/2015			GOVI	506.3820	506.3820	505.7300	505.7300	(0.129)	0.0000	0.0000	0
2015/04/30	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	05/11/2015	529.99	Put	GOVI	236,080.0000	23.6080	242,600.0000	24.2600	2.762	0	0	0
2015/04/30	GOVI	05/11/2015	530.01	Put	GOVI	236,280.0000	23.6280	242,800.0000	24.2800	2.759	0	0	0
2015/04/30	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	05/11/2015	530.00	Put	GOVI	236,180.0000	23.6180	242,700.0000	24.2700	2.761	0	0	0
2015/04/30	GOVI	04/02/2016	512.01	Call	GOVI	31,750.0000	3.1750	24,960.0000	2.4960	(21.386)	0	0	0
2015/04/30	GOVI	04/02/2016			GOVI	515.1850	515.1850	514.5060	514.5060	(0.132)	0.0000	0.0000	0
2015/04/30	GOVI	04/02/2016	511.99	Call	GOVI	31,950.0000	3.1950	25,160.0000	2.5160	(21.252)	0	0	0
2015/04/30	GOVI	04/02/2016	512.00	Call	GOVI	31,850.0000	3.1850	25,060.0000	2.5060	(21.319)	0	0	0
2015/04/30	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/30	IGOV	07/05/2015			Index Future	230.7110	230.7110	230.5830	230.5830	(0.055)	0.0000	0.0000	918
2015/04/30	IGOV	06/08/2015			Index Future	234.3330	234.3330	234.2000	234.2000	(0.057)	0.0000	0.0000	717
2015/04/30	IGOV	05/11/2015			Index Future	238.2320	238.2320	238.0960	238.0960	(0.057)	0.0000	0.0000	17
2015/04/30	IGOV	04/02/2016			Index Future	242.3920	242.3920	242.2460	242.2460	(0.060)	0.0000	0.0000	0
2015/04/30	ILBI	07/05/2015			Index Future	625.0720	625.0720	624.8790	624.8790	(0.031)	0.0000	0.0000	0
2015/04/30	ILBI	06/08/2015			Index Future	635.1530	635.1530	634.9550	634.9550	(0.031)	0.0000	0.0000	159
2015/04/30	ILBI	05/11/2015			Index Future	645.6860	645.6860	645.4830	645.4830	(0.031)	0.0000	0.0000	0
2015/04/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/30	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1500	93.8500	(0.162)	0.0000	0.0000	0
2015/04/30	JBAF	17/06/2015			Jibar Tradeable Future	6.2200	93.7800	6.2100	93.7900	(0.161)	0.0000	0.0000	5,000
2015/04/30	JBAF	15/07/2015			Jibar Tradeable Future	6.2600	93.7400	6.2500	93.7500	(0.160)	0.0000	0.0000	0
2015/04/30	JBAF	19/08/2015			Jibar Tradeable Future	6.3700	93.6300	6.3600	93.6400	(0.157)	0.0000	0.0000	0
2015/04/30	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4000	93.6000	(0.156)	0.0000	0.0000	0
2015/04/30	JBAF	21/10/2015			Jibar Tradeable Future	6.5300	93.4700	6.5200	93.4800	(0.153)	0.0000	0.0000	0
2015/04/30	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.6800	93.3200	(0.149)	0.0000	0.0000	0
2015/04/30	JBAF	16/03/2016			Jibar Tradeable Future	6.8700	93.1300	6.9100	93.0900	0.582	0.0000	0.0000	0
2015/04/30	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.1000	92.9000	0.141	0.0000	0.0000	0
2015/04/30	JBAF	21/09/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/04/30	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4100	92.5900	(0.135)	0.0000	0.0000	0
2015/04/30	JBAF	15/03/2017			Jibar Tradeable Future	7.5500	92.4500	7.5400	92.4600	(0.132)	0.0000	0.0000	0
2015/04/30	R023	07/05/2015	8.14	Call	Bond Future	2,399.5600	2.3996	2,258.0500	2.2581	(5.897)	0	0	0
2015/04/30	R023	07/05/2015	8.15	Put	Bond Future	4.0400	0.0040	3.5000	0.0035	(13.366)	0	0	0
2015/04/30	R023	07/05/2015			Bond Future	7.7199	101.6936	7.7443	101.5527	0.316	0.0000	0.0000	12,084
2015/04/30	R023	07/05/2015	8.15	Call	Bond Future	2,455.0300	2.4550	2,313.5600	2.3136	(5.762)	0	0	0
2015/04/30	R023	07/05/2015	8.16	Call	Bond Future	2,510.5600	2.5106	2,369.1200	2.3691	(5.634)	0	0	0
2015/04/30	R023	07/05/2015	8.14	Put	Bond Future	4.6900	0.0047	4.1100	0.0041	(12.367)	0	0	0
2015/04/30	R023	07/05/2015	8.16	Put	Bond Future	3.4800	0.0035	2.9700	0.0030	(14.655)	0	0	0
2015/04/30	R023	06/08/2015	9.07	Put	Bond Future	46.2000	0.0462	48.5800	0.0486	5.152	0	0	911
2015/04/30	R023	06/08/2015	8.24	Call	Bond Future	3,090.6200	3.0906	2,970.7000	2.9707	(3.880)	0	0	0
2015/04/30	R023	06/08/2015			Bond Future	7.7801	103.2987	7.8058	103.1543	0.330	0.0000	0.0000	1,295
2015/04/30	R023	06/08/2015	9.07	Call	Bond Future	6,983.2700	6.9833	6,841.2600	6.8413	(2.034)	0	0	0
2015/04/30	R023	06/08/2015	8.26	Put	Bond Future	519.0900	0.5191	542.4700	0.5425	4.504	0	0	0
2015/04/30	R023	06/08/2015	8.25	Put	Bond Future	531.7900	0.5318	555.7200	0.5557	4.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	R023	06/08/2015	8.24	Put	Bond Future	544.7500	0.5448	569.2200	0.5692	4.492	0	0	0
2015/04/30	R023	06/08/2015	8.25	Call	Bond Future	3,132.1100	3.1321	3,011.6500	3.0117	(3.846)	0	0	0
2015/04/30	R023	06/08/2015	8.26	Call	Bond Future	3,173.8100	3.1738	3,052.8000	3.0528	(3.813)	0	0	0
2015/04/30	R023	05/11/2015			Bond Future	7.8293	101.0672	7.8563	100.9200	0.344	0.0000	0.0000	0
2015/04/30	R023	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	1,668.3900	1.6684	100.000	0	0	0
2015/04/30	R023	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	1,621.9000	1.6219	100.000	0	0	0
2015/04/30	R023	05/11/2015	7.99	Call	Bond Future	874.0600	0.8741	2,395.2600	2.3953	174.038	0	0	0
2015/04/30	R023	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	1,644.8800	1.6449	100.000	0	0	0
2015/04/30	R023	05/11/2015	8.00	Call	Bond Future	928.1500	0.9281	2,425.8400	2.4258	161.363	0	0	0
2015/04/30	R023	05/11/2015	8.01	Call	Bond Future	982.2100	0.9822	2,456.9200	2.4569	150.142	0	0	0
2015/04/30	R023	04/02/2016	8.01	Put	Bond Future	0.0000	0.0000	2,106.3600	2.1064	100.000	0	0	0
2015/04/30	R023	04/02/2016			Bond Future	7.8692	102.8253	7.8980	102.6725	0.366	0.0000	0.0000	0
2015/04/30	R023	04/02/2016	8.00	Put	Bond Future	0.0000	0.0000	2,129.9000	2.1299	100.000	0	0	0
2015/04/30	R023	04/02/2016	8.01	Call	Bond Future	744.7300	0.7447	2,698.2400	2.6982	262.311	0	0	0
2015/04/30	R023	04/02/2016	7.99	Call	Bond Future	639.3700	0.6394	2,640.5200	2.6405	312.988	0	0	0
2015/04/30	R023	04/02/2016	8.00	Call	Bond Future	692.0700	0.6921	2,669.1200	2.6691	285.672	0	0	0
2015/04/30	R023	04/02/2016	7.99	Put	Bond Future	0.0000	0.0000	2,154.0000	2.1540	100.000	0	0	0
2015/04/30	R186	07/05/2015	7.40	Call	Bond Future	1.0600	0.0011	0.2900	0.0003	(72.642)	0	0	0
2015/04/30	R186	07/05/2015	8.10	Put	Bond Future	159.1200	0.1591	168.3100	0.1683	5.776	0	0	4,229
2015/04/30	R186	07/05/2015			Bond Future	7.9249	123.3922	7.9492	123.1860	0.308	7.9650	7.9650	38,398
2015/04/30	R186	07/05/2015	7.50	Put	Bond Future	3,678.9400	3.6789	3,881.1900	3.8812	5.498	0	0	4,229
2015/04/30	R186	07/05/2015	8.25	Call	Bond Future	2,742.1200	2.7421	2,534.8100	2.5348	(7.560)	0	0	0
2015/04/30	R186	07/05/2015	7.30	Call	Bond Future	0.1400	0.0001	0.0300	0.0000	(78.571)	0	0	0
2015/04/30	R186	07/05/2015	7.80	Put	Bond Future	1,308.4500	1.3084	1,434.8900	1.4349	9.663	0	0	300
2015/04/30	R186	07/05/2015	7.45	Put	Bond Future	4,117.8000	4.1178	4,322.1100	4.3221	4.962	0	0	4,229
2015/04/30	R186	07/05/2015	8.00	Put	Bond Future	374.1100	0.3741	408.1800	0.4082	9.107	0	0	4,229
2015/04/30	R186	07/05/2015	8.24	Put	Bond Future	36.0900	0.0361	35.0200	0.0350	(2.965)	0	0	0
2015/04/30	R186	07/05/2015	8.05	Put	Bond Future	249.0800	0.2491	268.3600	0.2684	7.740	0	0	4,229
2015/04/30	R186	07/05/2015	8.26	Put	Bond Future	28.4000	0.0284	27.1000	0.0271	(4.577)	0	0	0
2015/04/30	R186	07/05/2015	7.40	Put	Bond Future	4,560.7100	4.5607	4,766.0500	4.7661	4.502	0	0	4,229
2015/04/30	R186	07/05/2015	7.50	Call	Bond Future	6.0900	0.0061	2.2300	0.0022	(63.383)	0	0	0
2015/04/30	R186	07/05/2015	8.25	Put	Bond Future	32.0500	0.0321	30.8500	0.0308	(3.744)	0	0	0
2015/04/30	R186	07/05/2015	8.10	Call	Bond Future	1,629.4900	1.6295	1,432.5700	1.4326	(12.085)	0	0	0
2015/04/30	R186	07/05/2015	8.26	Call	Bond Future	2,820.4800	2.8205	2,613.0700	2.6131	(7.354)	0	0	0
2015/04/30	R186	07/05/2015	7.30	Put	Bond Future	5,455.3000	5.4553	5,661.3000	5.6613	3.776	0	0	0
2015/04/30	R186	07/05/2015	7.45	Call	Bond Future	2.6300	0.0026	0.8300	0.0008	(68.441)	0	0	0
2015/04/30	R186	07/05/2015	7.80	Call	Bond Future	244.7000	0.2447	165.0300	0.1650	(32.558)	0	0	0
2015/04/30	R186	07/05/2015	8.00	Call	Bond Future	1,007.9500	1.0080	835.9100	0.8359	(17.068)	0	0	0
2015/04/30	R186	07/05/2015	8.24	Call	Bond Future	2,664.0700	2.6641	2,456.8900	2.4569	(7.777)	0	0	0
2015/04/30	R186	07/05/2015	8.05	Call	Bond Future	1,302.2000	1.3022	1,115.3700	1.1154	(14.347)	0	0	0
2015/04/30	R186	06/08/2015	8.90	Put	Bond Future	270.4600	0.2705	282.8000	0.2828	4.563	0	0	5,350
2015/04/30	R186	06/08/2015	8.00	Put	Bond Future	2,164.9300	2.1649	2,249.0500	2.2491	3.886	0	0	0
2015/04/30	R186	06/08/2015			Bond Future	7.9827	120.0429	8.0082	119.8321	0.319	0.0000	0.0000	7,158
2015/04/30	R186	06/08/2015	8.00	Call	Bond Future	2,307.9200	2.3079	2,181.2800	2.1813	(5.487)	0	0	0
2015/04/30	R186	06/08/2015	8.01	Call	Bond Future	2,350.8500	2.3509	2,222.9700	2.2230	(5.440)	0	0	0
2015/04/30	R186	06/08/2015	7.99	Call	Bond Future	2,265.6900	2.2657	2,140.2900	2.1403	(5.535)	0	0	0
2015/04/30	R186	06/08/2015	7.75	Call	Bond Future	1,391.2500	1.3913	1,296.8500	1.2969	(6.785)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	R186	06/08/2015	8.90	Call	Bond Future	7,553.8200		7.5538	7,355.4000	7.3554	(2.627)	0	0	0
2015/04/30	R186	06/08/2015	7.99	Put	Bond Future	2,205.5100		2.2055	2,290.8700	2.2909	3.870	0	0	0
2015/04/30	R186	06/08/2015	7.75	Put	Bond Future	3,342.5300		3.3425	3,458.8900	3.4589	3.481	0	0	0
2015/04/30	R186	06/08/2015	8.01	Put	Bond Future	2,125.1200		2.1251	2,208.0000	2.2080	3.900	0	0	0
2015/04/30	R186	05/11/2015	8.45	Call	Bond Future	5,058.9900		5.0590	4,944.0200	4.9440	(2.273)	0	0	0
2015/04/30	R186	05/11/2015	8.25	Put	Bond Future	2,265.3900		2.2654	2,381.0800	2.3811	5.107	0	0	8,690
2015/04/30	R186	05/11/2015	8.24	Call	Bond Future	4,007.0900		4.0071	3,908.8900	3.9089	(2.451)	0	0	0
2015/04/30	R186	05/11/2015			Bond Future	8.0276		122.0107	8.0540	121.7958	0.330	0.0000	0.0000	0
2015/04/30	R186	05/11/2015	9.00	Put	Bond Future	693.9500		0.6939	749.7200	0.7497	8.037	0	0	2,600
2015/04/30	R186	05/11/2015	8.35	Put	Bond Future	1,962.3900		1.9624	2,070.1300	2.0701	5.490	0	0	9,370
2015/04/30	R186	05/11/2015	8.22	Call	Bond Future	0.0000		0.0000	3,816.9000	3.8169	100.000	0	0	0
2015/04/30	R186	05/11/2015	8.24	Put	Bond Future	2,297.3600		2.2974	2,413.9800	2.4140	5.076	0	0	0
2015/04/30	R186	05/11/2015	8.26	Put	Bond Future	2,233.4200		2.2334	2,348.5200	2.3485	5.154	0	0	0
2015/04/30	R186	05/11/2015	8.35	Call	Bond Future	4,544.2000		4.5442	4,437.1200	4.4371	(2.356)	0	0	0
2015/04/30	R186	05/11/2015	8.45	Put	Bond Future	1,692.1100		1.6921	1,791.9600	1.7920	5.901	0	0	6,248
2015/04/30	R186	05/11/2015	9.00	Call	Bond Future	8,250.5900		8.2506	8,091.5400	8.0915	(1.928)	0	0	0
2015/04/30	R186	05/11/2015	8.25	Call	Bond Future	4,054.7700		4.0548	3,955.6400	3.9556	(2.445)	0	0	0
2015/04/30	R186	05/11/2015	8.26	Call	Bond Future	4,102.3800		4.1024	4,002.6600	4.0027	(2.431)	0	0	0
2015/04/30	R186	05/11/2015	8.22	Put	Bond Future	0.0000		0.0000	2,481.5100	2.4815	100.000	0	0	1,090
2015/04/30	R186	04/02/2016	7.50	Call	Bond Future	1,799.7100		1.7997	1,771.6400	1.7716	(1.560)	0	0	0
2015/04/30	R186	04/02/2016			Bond Future	8.0628		118.8337	8.0907	118.6116	0.346	0.0000	0.0000	5,512
2015/04/30	R186	04/02/2016	7.51	Call	Bond Future	1,826.0400		1.8260	1,797.0500	1.7971	(1.588)	0	0	0
2015/04/30	R186	04/02/2016	7.50	Put	Bond Future	6,405.4100		6.4054	6,599.5000	6.5995	3.030	0	0	0
2015/04/30	R186	04/02/2016	7.49	Call	Bond Future	1,773.6400		1.7736	1,746.1100	1.7461	(1.552)	0	0	0
2015/04/30	R186	04/02/2016	7.49	Put	Bond Future	6,463.3600		6.4634	6,657.9900	6.6580	3.011	0	0	0
2015/04/30	R186	04/02/2016	7.51	Put	Bond Future	6,347.8000		6.3478	6,540.9700	6.5410	3.043	0	0	0
2015/04/30	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R197	07/05/2015			Bond Future	292.2131		292.2131	292.2353	292.2353	0.008	0.0000	0.0000	183
2015/04/30	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R197	07/05/2015	293.99	Put	Bond Future	1,776.8600		1.7769	1,754.6900	1.7547	(1.248)	0	0	0
2015/04/30	R197	07/05/2015	294.01	Put	Bond Future	1,796.8600		1.7969	1,774.6900	1.7747	(1.234)	0	0	0
2015/04/30	R197	07/05/2015	294.00	Put	Bond Future	1,786.8600		1.7869	1,764.6900	1.7647	(1.241)	0	0	0
2015/04/30	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R197	06/08/2015	288.00	Call	Bond Future	2,801.2500		2.8013	2,820.7600	2.8208	0.696	0	0	0
2015/04/30	R197	06/08/2015			Bond Future	290.8013		290.8013	290.8208	290.8208	0.007	0.0000	0.0000	1,046
2015/04/30	R197	06/08/2015	288.01	Call	Bond Future	2,791.2500		2.7913	2,810.7600	2.8108	0.699	0	0	0
2015/04/30	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R197	06/08/2015	288.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R197	06/08/2015	287.99	Call	Bond Future	2,811.2500		2.8113	2,830.7600	2.8308	0.694	0	0	0
2015/04/30	R197	05/11/2015	295.00	Call	Bond Future	589.5400		0.5895	608.2800	0.6083	3.179	0	0	0
2015/04/30	R197	05/11/2015			Bond Future	295.5895		295.5895	295.6083	295.6083	0.006	0.0000	0.0000	0
2015/04/30	R197	05/11/2015	294.99	Call	Bond Future	599.5400		0.5995	618.2800	0.6183	3.126	0	0	0
2015/04/30	R197	05/11/2015	295.01	Call	Bond Future	579.5400		0.5795	598.2800	0.5983	3.234	0	0	0
2015/04/30	R197	05/11/2015	294.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R197	05/11/2015	295.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	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
2015/04/30	R202	07/05/2015			Bond Future	243.7702	243.7702	243.7894	243.7894	0.008	0.0000	0.0000	3,147
2015/04/30	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R202	07/05/2015	238.51	Call	Bond Future	5,260.2400	5.2602	5,279.4000	5.2794	0.364	0	0	0
2015/04/30	R202	07/05/2015	238.49	Call	Bond Future	5,280.2400	5.2802	5,299.4000	5.2994	0.363	0	0	0
2015/04/30	R202	07/05/2015	238.50	Call	Bond Future	5,270.2400	5.2702	5,289.4000	5.2894	0.364	0	0	0
2015/04/30	R202	06/08/2015			Bond Future	244.4255	244.4255	244.4422	244.4422	0.007	0.0000	0.0000	53,033
2015/04/30	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R202	06/08/2015	240.01	Call	Bond Future	4,415.5000	4.4155	4,432.1900	4.4322	0.378	0	0	0
2015/04/30	R202	06/08/2015	239.99	Call	Bond Future	4,435.5000	4.4355	4,452.1900	4.4522	0.376	0	0	0
2015/04/30	R202	06/08/2015	240.00	Call	Bond Future	4,425.5000	4.4255	4,442.1900	4.4422	0.377	0	0	0
2015/04/30	R202	05/11/2015			Bond Future	248.4497	248.4497	248.4661	248.4661	0.007	0.0000	0.0000	0
2015/04/30	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R202	05/11/2015	245.99	Call	Bond Future	2,459.7500	2.4597	2,476.0800	2.4761	0.664	0	0	0
2015/04/30	R202	05/11/2015	246.00	Call	Bond Future	2,449.7500	2.4497	2,466.0800	2.4661	0.667	0	0	0
2015/04/30	R202	05/11/2015	246.01	Call	Bond Future	2,439.7500	2.4397	2,456.0800	2.4561	0.669	0	0	0
2015/04/30	R203	07/05/2015	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2015/04/30	R203	07/05/2015			Bond Future	6.9466	104.0585	6.9709	104.0060	0.349	0.0000	0.0000	7,520
2015/04/30	R203	07/05/2015	7.24	Put	Bond Future	7.1600	0.0072	7.2300	0.0072	0.978	0	0	0
2015/04/30	R203	07/05/2015	7.26	Put	Bond Future	5.4300	0.0054	5.4000	0.0054	(0.552)	0	0	0
2015/04/30	R203	07/05/2015	7.25	Put	Bond Future	6.2300	0.0062	6.2500	0.0063	0.321	0	0	0
2015/04/30	R203	07/05/2015	7.25	Call	Bond Future	661.0300	0.6610	608.5100	0.6085	(7.945)	0	0	0
2015/04/30	R203	07/05/2015	7.84	Call	Bond Future	1,913.2500	1.9132	1,860.7100	1.8607	(2.746)	0	0	0
2015/04/30	R203	07/05/2015	7.24	Call	Bond Future	640.4600	0.6405	587.9900	0.5880	(8.193)	0	0	0
2015/04/30	R203	07/05/2015	7.26	Call	Bond Future	681.7200	0.6817	629.1500	0.6291	(7.711)	0	0	0
2015/04/30	R203	06/08/2015	7.84	Call	Bond Future	1,643.1200	1.6431	1,594.1200	1.5941	(2.982)	0	0	0
2015/04/30	R203	06/08/2015	6.74	Call	Bond Future	261.0400	0.2610	239.4500	0.2395	(8.271)	0	0	0
2015/04/30	R203	06/08/2015	6.75	Put	Bond Future	801.1500	0.8011	833.8400	0.8338	4.080	0	0	0
2015/04/30	R203	06/08/2015			Bond Future	7.0234	105.7009	7.0514	105.6463	0.400	0.0000	0.0000	4,956
2015/04/30	R203	06/08/2015	6.75	Call	Bond Future	267.6300	0.2676	245.7000	0.2457	(8.194)	0	0	0
2015/04/30	R203	06/08/2015	6.76	Call	Bond Future	274.3400	0.2743	252.0600	0.2521	(8.121)	0	0	0
2015/04/30	R203	06/08/2015	7.84	Put	Bond Future	70.2900	0.0703	75.9100	0.0759	7.995	0	0	5,000
2015/04/30	R203	06/08/2015	6.74	Put	Bond Future	814.1500	0.8142	847.1800	0.8472	4.057	0	0	0
2015/04/30	R203	06/08/2015	6.76	Put	Bond Future	788.2800	0.7883	820.6200	0.8206	4.103	0	0	0
2015/04/30	R203	05/11/2015	6.00	Put	Bond Future	1,927.2100	1.9272	1,973.0200	1.9730	2.377	0	0	0
2015/04/30	R203	05/11/2015	5.99	Call	Bond Future	58.6900	0.0587	48.7100	0.0487	(17.005)	0	0	0
2015/04/30	R203	05/11/2015			Bond Future	7.0680	103.2667	7.1004	103.2107	0.459	0.0000	0.0000	0
2015/04/30	R203	05/11/2015	6.00	Call	Bond Future	60.2800	0.0603	50.1000	0.0501	(16.888)	0	0	0
2015/04/30	R203	05/11/2015	6.01	Call	Bond Future	61.9100	0.0619	51.6400	0.0516	(16.589)	0	0	0
2015/04/30	R203	05/11/2015	5.99	Put	Bond Future	1,943.3100	1.9433	1,989.3200	1.9893	2.368	0	0	0
2015/04/30	R203	05/11/2015	6.01	Put	Bond Future	1,911.1500	1.9112	1,956.8700	1.9569	2.392	0	0	0

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2015/04/30	R203	04/02/2016	7.25	Put	Bond Future	0.0000	0.0000	520.5800	0.5206	100.000	0	0	0
2015/04/30	R203	04/02/2016	7.26	Put	Bond Future	0.0000	0.0000	514.2200	0.5142	100.000	0	0	0
2015/04/30	R203	04/02/2016			Bond Future	7.0762	105.0633	7.1162	105.0032	0.565	0.0000	0.0000	0
2015/04/30	R203	04/02/2016	7.26	Call	Bond Future	275.9200	0.2759	730.0300	0.7300	164.580	0	0	0
2015/04/30	R203	04/02/2016	7.24	Call	Bond Future	245.9500	0.2459	712.4900	0.7125	189.689	0	0	0
2015/04/30	R203	04/02/2016	7.25	Call	Bond Future	260.9400	0.2609	721.4100	0.7214	176.466	0	0	0
2015/04/30	R203	04/02/2016	7.24	Put	Bond Future	0.0000	0.0000	526.6500	0.5266	100.000	0	0	0
2015/04/30	R204	07/05/2015	7.51	Put	Bond Future	7.4000	0.0074	7.0700	0.0071	(4.459)	0	0	0
2015/04/30	R204	07/05/2015			Bond Future	7.2016	105.6074	7.2208	105.5465	0.266	0.0000	0.0000	12,400
2015/04/30	R204	07/05/2015	7.50	Put	Bond Future	8.5500	0.0086	8.2300	0.0082	(3.743)	0	0	0
2015/04/30	R204	07/05/2015	7.49	Call	Bond Future	921.5900	0.9216	860.3800	0.8604	(6.642)	0	0	0
2015/04/30	R204	07/05/2015	7.50	Call	Bond Future	951.7300	0.9517	890.4900	0.8905	(6.435)	0	0	0
2015/04/30	R204	07/05/2015	7.51	Call	Bond Future	982.0000	0.9820	920.7500	0.9208	(6.237)	0	0	0
2015/04/30	R204	07/05/2015	7.49	Put	Bond Future	9.8500	0.0099	9.5600	0.0096	(2.944)	0	0	0
2015/04/30	R204	06/08/2015	7.74	Call	Bond Future	1,613.8600	1.6139	1,564.2800	1.5643	(3.072)	0	0	0
2015/04/30	R204	06/08/2015	7.75	Put	Bond Future	246.1400	0.2461	259.3900	0.2594	5.383	0	0	0
2015/04/30	R204	06/08/2015			Bond Future	7.2782	103.2385	7.2995	103.1754	0.292	0.0000	0.0000	7,076
2015/04/30	R204	06/08/2015	8.41	Call	Bond Future	3,330.5900	3.3306	3,268.2100	3.2682	(1.873)	0	0	0
2015/04/30	R204	06/08/2015	7.74	Put	Bond Future	252.6200	0.2526	266.1500	0.2661	5.356	0	0	0
2015/04/30	R204	06/08/2015	7.76	Put	Bond Future	239.7900	0.2398	252.7600	0.2528	5.409	0	0	0
2015/04/30	R204	06/08/2015	8.41	Put	Bond Future	33.8100	0.0338	34.5400	0.0345	2.159	0	0	699
2015/04/30	R204	06/08/2015	7.75	Call	Bond Future	1,636.6100	1.6366	1,586.7500	1.5868	(3.047)	0	0	0
2015/04/30	R204	06/08/2015	7.76	Call	Bond Future	1,659.4800	1.6595	1,609.3400	1.6093	(3.021)	0	0	0
2015/04/30	R204	05/11/2015			Bond Future	7.3282	104.9308	7.3516	104.8661	0.318	0.0000	0.0000	0
2015/04/30	R204	05/11/2015	6.25	Call	Bond Future	114.9000	0.1149	100.8700	0.1009	(12.211)	0	0	0
2015/04/30	R204	05/11/2015	6.24	Put	Bond Future	3,183.5600	3.1836	3,234.4100	3.2344	1.597	0	0	0
2015/04/30	R204	05/11/2015	6.26	Put	Bond Future	3,131.7900	3.1318	3,182.3900	3.1824	1.616	0	0	0
2015/04/30	R204	05/11/2015	6.25	Put	Bond Future	3,157.6500	3.1576	3,208.2400	3.2082	1.602	0	0	0
2015/04/30	R204	05/11/2015	6.26	Call	Bond Future	117.7800	0.1178	103.7600	0.1038	(11.904)	0	0	0
2015/04/30	R204	05/11/2015	6.24	Call	Bond Future	112.0700	0.1121	98.3000	0.0983	(12.287)	0	0	0
2015/04/30	R204	04/02/2016	7.50	Call	Bond Future	372.7400	0.3727	1,275.8700	1.2759	242.295	0	0	0
2015/04/30	R204	04/02/2016			Bond Future	7.3545	102.7183	7.3813	102.6494	0.365	0.0000	0.0000	0
2015/04/30	R204	04/02/2016	7.51	Call	Bond Future	398.3000	0.3983	1,290.3700	1.2904	223.969	0	0	0
2015/04/30	R204	04/02/2016	7.49	Put	Bond Future	0.0000	0.0000	983.1500	0.9831	100.000	0	0	0
2015/04/30	R204	04/02/2016	7.51	Put	Bond Future	0.0000	0.0000	960.9400	0.9609	100.000	0	0	0
2015/04/30	R204	04/02/2016	7.49	Call	Bond Future	347.1800	0.3472	1,261.4600	1.2615	263.345	0	0	0
2015/04/30	R204	04/02/2016	7.50	Put	Bond Future	0.0000	0.0000	972.0000	0.9720	100.000	0	0	0
2015/04/30	R207	07/05/2015			Bond Future	7.4165	101.6802	7.4306	101.6253	0.191	0.0000	0.0000	40,222
2015/04/30	R207	07/05/2015	8.25	Call	Bond Future	3,169.8400	3.1698	3,114.9800	3.1150	(1.731)	0	0	0
2015/04/30	R207	07/05/2015	7.73	Call	Bond Future	1,217.9300	1.2179	1,161.2500	1.1613	(4.654)	0	0	66
2015/04/30	R207	07/05/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R207	07/05/2015	7.73	Put	Bond Future	10.9600	0.0110	9.1400	0.0091	(16.606)	0	0	0
2015/04/30	R207	07/05/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R207	07/05/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R207	07/05/2015	8.26	Call	Bond Future	3,207.1200	3.2071	3,152.2600	3.1523	(1.711)	0	0	0
2015/04/30	R207	07/05/2015	8.24	Call	Bond Future	3,132.5500	3.1325	3,077.6900	3.0777	(1.751)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	R207	06/08/2015	7.76	Call	Bond Future	1,513.3800		1.5134	1,469.2700		1.4693	(2.915)	0	0	0
2015/04/30	R207	06/08/2015			Bond Future	7.4929		99.6426	7.5083		99.5857	0.206	0.0000	0.0000	981
2015/04/30	R207	06/08/2015	7.74	Call	Bond Future	1,465.0000		1.4650	1,421.4600		1.4215	(2.972)	0	0	0
2015/04/30	R207	06/08/2015	7.75	Call	Bond Future	1,489.0000		1.4890	1,445.3700		1.4454	(2.930)	0	0	0
2015/04/30	R207	06/08/2015	7.46	Call	Bond Future	874.8000		0.8748	838.7000		0.8387	(4.127)	0	0	70
2015/04/30	R207	06/08/2015	7.74	Put	Bond Future	558.7400		0.5587	572.1200		0.5721	2.395	0	0	0
2015/04/30	R207	06/08/2015	7.76	Put	Bond Future	534.2100		0.5342	547.0200		0.5470	2.398	0	0	0
2015/04/30	R207	06/08/2015	7.46	Put	Bond Future	996.1900		0.9962	1,017.0100		1.0170	2.090	0	0	0
2015/04/30	R207	06/08/2015	7.75	Put	Bond Future	546.2700		0.5463	559.5600		0.5596	2.433	0	0	0
2015/04/30	R207	05/11/2015	7.76	Call	Bond Future	1,690.3900		1.6904	1,646.6800		1.6467	(2.586)	0	0	0
2015/04/30	R207	05/11/2015			Bond Future	7.5428		101.2762	7.5594		101.2179	0.220	0.0000	0.0000	0
2015/04/30	R207	05/11/2015	7.74	Call	Bond Future	1,648.4100		1.6484	1,605.4300		1.6054	(2.607)	0	0	0
2015/04/30	R207	05/11/2015	7.50	Call	Bond Future	1,186.4900		1.1865	1,152.0700		1.1521	(2.901)	0	0	19
2015/04/30	R207	05/11/2015	7.75	Call	Bond Future	1,669.4800		1.6695	1,625.9900		1.6260	(2.605)	0	0	0
2015/04/30	R207	05/11/2015	7.43	Call	Bond Future	1,069.2400		1.0692	1,035.8300		1.0358	(3.125)	0	0	53
2015/04/30	R207	05/11/2015	7.74	Put	Bond Future	959.4900		0.9595	974.8300		0.9748	1.599	0	0	0
2015/04/30	R207	05/11/2015	7.76	Put	Bond Future	931.9300		0.9319	946.5400		0.9465	1.568	0	0	0
2015/04/30	R207	05/11/2015	7.43	Put	Bond Future	1,465.9000		1.4659	1,490.8100		1.4908	1.699	0	0	0
2015/04/30	R207	05/11/2015	7.50	Put	Bond Future	1,336.7500		1.3368	1,360.6500		1.3606	1.788	0	0	0
2015/04/30	R207	05/11/2015	7.75	Put	Bond Future	945.7800		0.9458	960.6100		0.9606	1.568	0	0	0
2015/04/30	R207	04/02/2016	7.27	Put	Bond Future	2,027.1600		2.0272	2,055.8600		2.0559	1.416	0	0	0
2015/04/30	R207	04/02/2016	7.49	Put	Bond Future	1,615.7300		1.6157	1,639.1000		1.6391	1.446	0	0	0
2015/04/30	R207	04/02/2016			Bond Future	7.5771		99.3956	7.5959		99.3332	0.248	0.0000	0.0000	0
2015/04/30	R207	04/02/2016	7.51	Put	Bond Future	1,581.4300		1.5814	1,604.3300		1.6043	1.448	0	0	0
2015/04/30	R207	04/02/2016	7.27	Call	Bond Future	999.7500		0.9997	966.1100		0.9661	(3.365)	0	0	43
2015/04/30	R207	04/02/2016	7.50	Call	Bond Future	1,341.7700		1.3418	1,302.5600		1.3026	(2.922)	0	0	19
2015/04/30	R207	04/02/2016	7.51	Call	Bond Future	1,358.0200		1.3580	1,318.5800		1.3186	(2.904)	0	0	0
2015/04/30	R207	04/02/2016	7.49	Call	Bond Future	1,325.6200		1.3256	1,286.6500		1.2866	(2.940)	0	0	0
2015/04/30	R207	04/02/2016	7.50	Put	Bond Future	1,598.5200		1.5985	1,621.6500		1.6216	1.447	0	0	0
2015/04/30	R208	07/05/2015	8.01	Call	Bond Future	2,237.0100		2.2370	2,125.2700		2.1253	(4.995)	0	0	0
2015/04/30	R208	07/05/2015			Bond Future	7.5153		97.1769	7.5397		97.0654	0.324	0.0000	0.0000	55,044
2015/04/30	R208	07/05/2015	7.99	Call	Bond Future	2,148.2300		2.1482	2,036.4400		2.0364	(5.204)	0	0	0
2015/04/30	R208	07/05/2015	8.00	Call	Bond Future	2,192.6200		2.1926	2,080.8600		2.0809	(5.097)	0	0	0
2015/04/30	R208	07/05/2015	7.99	Put	Bond Future	1.3800		0.0014	1.1100		0.0011	(19.565)	0	0	0
2015/04/30	R208	07/05/2015	8.00	Put	Bond Future	1.1700		0.0012	0.9300		0.0009	(20.513)	0	0	0
2015/04/30	R208	07/05/2015	8.01	Put	Bond Future	0.9900		0.0010	0.7700		0.0008	(22.222)	0	0	0
2015/04/30	R208	06/08/2015			Bond Future	7.5798		98.7107	7.6057		98.5963	0.342	0.0000	0.0000	3,728
2015/04/30	R208	06/08/2015	8.00	Call	Bond Future	2,282.0400		2.2820	2,189.4400		2.1894	(4.058)	0	0	0
2015/04/30	R208	06/08/2015	8.85	Call	Bond Future	5,451.0900		5.4511	5,338.4900		5.3385	(2.066)	0	0	0
2015/04/30	R208	06/08/2015	8.01	Call	Bond Future	2,314.3200		2.3143	2,221.2500		2.2213	(4.021)	0	0	0
2015/04/30	R208	06/08/2015	7.99	Call	Bond Future	2,249.9200		2.2499	2,157.8100		2.1578	(4.094)	0	0	0
2015/04/30	R208	06/08/2015	8.01	Put	Bond Future	437.4800		0.4375	458.8100		0.4588	4.876	0	0	0
2015/04/30	R208	06/08/2015	8.00	Put	Bond Future	448.3100		0.4483	470.1100		0.4701	4.863	0	0	0
2015/04/30	R208	06/08/2015	8.85	Put	Bond Future	36.2400		0.0362	38.0400		0.0380	4.967	0	0	198
2015/04/30	R208	06/08/2015	7.99	Put	Bond Future	459.3400		0.4593	481.6300		0.4816	4.853	0	0	0
2015/04/30	R208	05/11/2015			Bond Future	7.6271		96.9284	7.6546		96.8117	0.360	0.0000	0.0000	0
2015/04/30	R208	05/11/2015	8.48	Call	Bond Future	3,933.7500		3.9338	3,839.1100		3.8391	(2.406)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	R208	05/11/2015	7.74	Put	Bond Future	1,294.4200		1.2944	1,348.2700	1.3483	4.160	0	0	0
2015/04/30	R208	05/11/2015	7.75	Call	Bond Future	1,796.3500		1.7963	1,732.9900	1.7330	(3.527)	0	0	0
2015/04/30	R208	05/11/2015	7.76	Call	Bond Future	1,820.3400		1.8203	1,756.4700	1.7565	(3.509)	0	0	0
2015/04/30	R208	05/11/2015	8.48	Put	Bond Future	389.4600		0.3895	411.5100	0.4115	5.662	0	0	2,200
2015/04/30	R208	05/11/2015	7.74	Call	Bond Future	1,772.8100		1.7728	1,709.9700	1.7100	(3.545)	0	0	0
2015/04/30	R208	05/11/2015	7.76	Put	Bond Future	1,257.4900		1.2575	1,310.3100	1.3103	4.200	0	0	0
2015/04/30	R208	05/11/2015	7.75	Put	Bond Future	1,275.7200		1.2757	1,329.0500	1.3291	4.180	0	0	0
2015/04/30	R208	04/02/2016			Bond Future	7.6600		98.6147	7.6898	98.4930	0.389	0.0000	0.0000	0
2015/04/30	R208	04/02/2016	7.74	Put	Bond Future	0.0000		0.0000	1,686.4400	1.6864	100.000	0	0	0
2015/04/30	R208	04/02/2016	7.76	Put	Bond Future	0.0000		0.0000	1,648.5000	1.6485	100.000	0	0	0
2015/04/30	R208	04/02/2016	7.75	Put	Bond Future	0.0000		0.0000	1,667.2200	1.6672	100.000	0	0	0
2015/04/30	R208	04/02/2016	7.76	Call	Bond Future	407.6700		0.4077	1,934.4900	1.9345	374.524	0	0	0
2015/04/30	R208	04/02/2016	7.74	Call	Bond Future	326.3000		0.3263	1,891.0600	1.8911	479.546	0	0	0
2015/04/30	R208	04/02/2016	7.75	Call	Bond Future	367.0000		0.3670	1,912.5400	1.9125	421.128	0	0	0
2015/04/30	R209	07/05/2015			Bond Future	8.4992		78.8943	8.5187	78.7378	0.229	0.0000	0.0000	20,810
2015/04/30	R209	07/05/2015	8.99	Put	Bond Future	5.8800		0.0059	4.5400	0.0045	(22.789)	0	0	0
2015/04/30	R209	07/05/2015	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R209	07/05/2015	8.30	Put	Bond Future	1,770.4000		1.7704	1,880.5800	1.8806	6.223	0	0	700
2015/04/30	R209	07/05/2015	9.01	Put	Bond Future	4.5100		0.0045	3.4000	0.0034	(24.612)	0	0	0
2015/04/30	R209	07/05/2015	8.99	Call	Bond Future	3,816.4300		3.8164	3,658.5600	3.6586	(4.137)	0	0	0
2015/04/30	R209	07/05/2015	9.00	Put	Bond Future	5.1500		0.0052	3.9300	0.0039	(23.689)	0	0	0
2015/04/30	R209	07/05/2015	9.00	Call	Bond Future	3,890.3700		3.8904	3,732.6200	3.7326	(4.055)	0	0	0
2015/04/30	R209	07/05/2015	7.30	Put	Bond Future	10,647.0700		10.6471	10,803.6000	10.8036	1.470	0	0	0
2015/04/30	R209	07/05/2015	8.30	Call	Bond Future	138.5000		0.1385	92.1500	0.0921	(33.466)	0	0	0
2015/04/30	R209	07/05/2015	9.01	Call	Bond Future	3,964.2900		3.9643	3,806.6500	3.8067	(3.977)	0	0	0
2015/04/30	R209	06/08/2015	8.99	Put	Bond Future	969.9500		0.9700	1,025.2600	1.0253	5.702	0	0	0
2015/04/30	R209	06/08/2015			Bond Future	8.5520		80.1395	8.5721	79.9796	0.235	0.0000	0.0000	5,077
2015/04/30	R209	06/08/2015	9.01	Put	Bond Future	929.5300		0.9295	983.2600	0.9833	5.780	0	0	0
2015/04/30	R209	06/08/2015	9.90	Call	Bond Future	9,812.8800		9.8129	9,656.8000	9.6568	(1.591)	0	0	0
2015/04/30	R209	06/08/2015	9.00	Call	Bond Future	4,401.6000		4.4016	4,296.2300	4.2962	(2.394)	0	0	0
2015/04/30	R209	06/08/2015	9.01	Call	Bond Future	4,455.9500		4.4560	4,349.7900	4.3498	(2.382)	0	0	0
2015/04/30	R209	06/08/2015	9.00	Put	Bond Future	949.5600		0.9496	1,004.0800	1.0041	5.742	0	0	0
2015/04/30	R209	06/08/2015	8.99	Call	Bond Future	4,347.5000		4.3475	4,242.9200	4.2429	(2.406)	0	0	0
2015/04/30	R209	06/08/2015	9.90	Put	Bond Future	98.7700		0.0988	102.5800	0.1026	3.857	0	0	2,914
2015/04/30	R209	05/11/2015	7.99	Put	Bond Future	6,296.6300		6.2966	6,452.6400	6.4526	2.478	0	0	0
2015/04/30	R209	05/11/2015			Bond Future	8.5959		78.3047	8.6166	78.1418	0.240	0.0000	0.0000	0
2015/04/30	R209	05/11/2015	8.01	Put	Bond Future	6,169.0100		6.1690	6,324.3100	6.3243	2.517	0	0	0
2015/04/30	R209	05/11/2015	7.99	Call	Bond Future	1,280.4100		1.2804	1,273.5100	1.2735	(0.539)	0	0	0
2015/04/30	R209	05/11/2015	8.00	Put	Bond Future	6,232.6200		6.2326	6,388.2800	6.3883	2.498	0	0	0
2015/04/30	R209	05/11/2015	8.00	Call	Bond Future	1,303.0700		1.3031	1,295.8200	1.2958	(0.556)	0	0	0
2015/04/30	R209	05/11/2015	8.01	Call	Bond Future	1,325.9900		1.3260	1,318.3800	1.3184	(0.574)	0	0	0
2015/04/30	R209	04/02/2016	8.74	Call	Bond Future	829.0400		0.8290	4,200.1700	4.2002	406.631	0	0	0
2015/04/30	R209	04/02/2016	8.75	Put	Bond Future	0.0000		0.0000	3,502.4200	3.5024	100.000	0	0	0
2015/04/30	R209	04/02/2016			Bond Future	8.6333		79.6672	8.6548	79.4991	0.249	0.0000	0.0000	0
2015/04/30	R209	04/02/2016	8.75	Call	Bond Future	906.0200		0.9060	4,240.3700	4.2404	368.022	0	0	0
2015/04/30	R209	04/02/2016	8.76	Call	Bond Future	982.8900		0.9829	4,281.3100	4.2813	335.584	0	0	0
2015/04/30	R209	04/02/2016	8.74	Put	Bond Future	0.0000		0.0000	3,539.2000	3.5392	100.000	0	0	0

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2015/04/30	R209	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	3,466.4900	3.4665	100.000	0	0	0
2015/04/30	R210	07/05/2015			Bond Future	179.2056	179.2056	179.2192	179.2192	0.008	0.0000	0.0000	246
2015/04/30	R210	07/05/2015	177.00	Call	Bond Future	2,205.5500	2.2056	2,219.2300	2.2192	0.620	0	0	0
2015/04/30	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R210	07/05/2015	177.01	Call	Bond Future	2,195.5500	2.1956	2,209.2300	2.2092	0.623	0	0	0
2015/04/30	R210	07/05/2015	176.99	Call	Bond Future	2,215.5500	2.2156	2,229.2300	2.2292	0.617	0	0	0
2015/04/30	R210	06/08/2015	179.01	Call	Bond Future	3,038.8200	3.0388	3,050.8200	3.0508	0.395	0	0	0
2015/04/30	R210	06/08/2015			Bond Future	182.0488	182.0488	182.0608	182.0608	0.007	0.0000	0.0000	769
2015/04/30	R210	06/08/2015	178.99	Call	Bond Future	3,058.8200	3.0588	3,070.8200	3.0708	0.392	0	0	0
2015/04/30	R210	06/08/2015	179.00	Call	Bond Future	3,048.8200	3.0488	3,060.8200	3.0608	0.394	0	0	0
2015/04/30	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R210	05/11/2015			Bond Future	182.9429	182.9429	182.9544	182.9544	0.006	0.0000	0.0000	0
2015/04/30	R210	05/11/2015	182.00	Call	Bond Future	942.8600	0.9429	954.3900	0.9544	1.223	0	0	0
2015/04/30	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R210	05/11/2015	182.01	Call	Bond Future	932.8600	0.9329	944.3900	0.9444	1.236	0	0	0
2015/04/30	R210	05/11/2015	181.99	Call	Bond Future	952.8600	0.9529	964.3900	0.9644	1.210	0	0	0
2015/04/30	R211	07/05/2015	134.99	Put	Bond Future	2,840.1400	2.8401	2,743.0300	2.7430	(3.419)	0	0	0
2015/04/30	R211	07/05/2015			Bond Future	132.1499	132.1499	132.2470	132.2470	0.073	0.0000	0.0000	1,120
2015/04/30	R211	07/05/2015	135.01	Put	Bond Future	2,860.1400	2.8601	2,763.0300	2.7630	(3.395)	0	0	0
2015/04/30	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R211	07/05/2015	135.00	Put	Bond Future	2,850.1400	2.8501	2,753.0300	2.7530	(3.407)	0	0	0
2015/04/30	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R211	06/08/2015			Bond Future	132.6293	132.6293	132.7265	132.7265	0.073	0.0000	0.0000	0
2015/04/30	R211	06/08/2015	134.99	Put	Bond Future	2,360.7000	2.3607	2,263.4700	2.2635	(4.119)	0	0	0
2015/04/30	R211	06/08/2015	135.01	Put	Bond Future	2,380.7000	2.3807	2,283.4700	2.2835	(4.084)	0	0	0
2015/04/30	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R211	06/08/2015	135.00	Put	Bond Future	2,370.7000	2.3707	2,273.4700	2.2735	(4.101)	0	0	0
2015/04/30	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R211	05/11/2015	134.99	Put	Bond Future	176.7100	0.1767	78.3100	0.0783	(55.684)	0	0	0
2015/04/30	R211	05/11/2015			Bond Future	134.8133	134.8133	134.9117	134.9117	0.073	0.0000	0.0000	0
2015/04/30	R211	05/11/2015	135.01	Put	Bond Future	196.7100	0.1967	98.3100	0.0983	(50.023)	0	0	0
2015/04/30	R211	05/11/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R211	05/11/2015	135.00	Put	Bond Future	186.7100	0.1867	88.3100	0.0883	(52.702)	0	0	0
2015/04/30	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	07/05/2015			Bond Future	139.1645	139.1645	139.1750	139.1750	0.008	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
2015/04/30	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	07/05/2015	140.99	Put	Bond Future	1,825.4800	1.8255	1,814.9900	1.8150	(0.575)	0	0	0
2015/04/30	R212	07/05/2015	141.01	Put	Bond Future	1,845.4800	1.8455	1,834.9900	1.8350	(0.568)	0	0	0
2015/04/30	R212	07/05/2015	141.00	Put	Bond Future	1,835.4800	1.8355	1,824.9900	1.8250	(0.572)	0	0	0
2015/04/30	R212	06/08/2015	141.01	Put	Bond Future	1,412.5700	1.4126	1,403.5200	1.4035	(0.641)	0	0	0
2015/04/30	R212	06/08/2015			Bond Future	139.5974	139.5974	139.6065	139.6065	0.006	0.0000	0.0000	1,120
2015/04/30	R212	06/08/2015	141.00	Put	Bond Future	1,402.5700	1.4026	1,393.5200	1.3935	(0.645)	0	0	0
2015/04/30	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	06/08/2015	140.99	Put	Bond Future	1,392.5700	1.3926	1,383.5200	1.3835	(0.650)	0	0	0
2015/04/30	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	05/11/2015			Bond Future	141.8962	141.8962	141.9049	141.9049	0.006	0.0000	0.0000	0
2015/04/30	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R212	05/11/2015	145.99	Put	Bond Future	4,093.8000	4.0938	4,085.0600	4.0851	(0.213)	0	0	0
2015/04/30	R212	05/11/2015	146.01	Put	Bond Future	4,113.8000	4.1138	4,105.0600	4.1051	(0.212)	0	0	0
2015/04/30	R212	05/11/2015	146.00	Put	Bond Future	4,103.8000	4.1038	4,095.0600	4.0951	(0.213)	0	0	0
2015/04/30	R213	07/05/2015	8.74	Call	Bond Future	2,666.9100	2.6669	2,548.2800	2.5483	(4.448)	0	0	0
2015/04/30	R213	07/05/2015	8.75	Put	Bond Future	28.4900	0.0285	23.7800	0.0238	(16.532)	0	0	0
2015/04/30	R213	07/05/2015			Bond Future	8.3996	89.2493	8.4139	89.1357	0.171	0.0000	0.0000	15,965
2015/04/30	R213	07/05/2015	8.75	Call	Bond Future	2,739.1500	2.7392	2,620.8200	2.6208	(4.320)	0	0	0
2015/04/30	R213	07/05/2015	8.76	Call	Bond Future	2,811.6300	2.8116	2,693.6000	2.6936	(4.198)	0	0	0
2015/04/30	R213	07/05/2015	8.74	Put	Bond Future	31.9500	0.0319	26.9400	0.0269	(15.681)	0	0	0
2015/04/30	R213	07/05/2015	8.76	Put	Bond Future	25.3700	0.0254	20.9600	0.0210	(17.383)	0	0	0
2015/04/30	R213	06/08/2015			Bond Future	8.4566	90.6580	8.4715	90.5414	0.177	0.0000	0.0000	6,186
2015/04/30	R213	06/08/2015	8.49	Put	Bond Future	2,081.3500	2.0813	2,121.6100	2.1216	1.934	0	0	0
2015/04/30	R213	06/08/2015	8.51	Put	Bond Future	2,007.5400	2.0075	2,046.5200	2.0465	1.942	0	0	0
2015/04/30	R213	06/08/2015	8.49	Call	Bond Future	2,341.4300	2.3414	2,265.1300	2.2651	(3.259)	0	0	0
2015/04/30	R213	06/08/2015	8.50	Put	Bond Future	2,044.0200	2.0440	2,083.6400	2.0836	1.938	0	0	0
2015/04/30	R213	06/08/2015	8.50	Call	Bond Future	2,381.7100	2.3817	2,304.7700	2.3048	(3.230)	0	0	0
2015/04/30	R213	06/08/2015	8.51	Call	Bond Future	2,422.7400	2.4227	2,345.1600	2.3452	(3.202)	0	0	0
2015/04/30	R213	05/11/2015	7.76	Call	Bond Future	951.5300	0.9515	960.6600	0.9607	0.960	0	0	0
2015/04/30	R213	05/11/2015			Bond Future	8.5059	88.5991	8.5214	88.4803	0.182	0.0000	0.0000	0
2015/04/30	R213	05/11/2015	7.74	Call	Bond Future	915.4900	0.9155	925.0000	0.9250	1.039	0	0	0
2015/04/30	R213	05/11/2015	7.75	Call	Bond Future	933.3900	0.9334	942.8100	0.9428	1.009	0	0	0
2015/04/30	R213	05/11/2015	7.74	Put	Bond Future	7,103.4000	7.1034	7,231.6800	7.2317	1.806	0	0	0
2015/04/30	R213	05/11/2015	7.76	Put	Bond Future	6,970.2100	6.9702	7,098.1100	7.0981	1.835	0	0	0
2015/04/30	R213	05/11/2015	7.75	Put	Bond Future	7,036.6300	7.0366	7,164.8200	7.1648	1.822	0	0	0
2015/04/30	R213	04/02/2016			Bond Future	8.5497	90.1404	8.5660	90.0168	0.190	0.0000	0.0000	0
2015/04/30	R213	04/02/2016	8.75	Call	Bond Future	1,504.5000	1.5045	4,477.6500	4.4776	197.617	0	0	0
2015/04/30	R213	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	3,129.3200	3.1293	100.000	0	0	0
2015/04/30	R213	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	3,064.4000	3.0644	100.000	0	0	0
2015/04/30	R213	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	3,096.7300	3.0967	100.000	0	0	0
2015/04/30	R213	04/02/2016	8.76	Call	Bond Future	1,578.6500	1.5787	4,519.4700	4.5195	186.287	0	0	0
2015/04/30	R213	04/02/2016	8.74	Call	Bond Future	1,430.2600	1.4303	4,436.0000	4.4360	210.153	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	R214	07/05/2015			Bond Future	8.5340	80.1980	8.5535	80.0314	0.228	0.0000	0.0000	12,089
2015/04/30	R214	07/05/2015	9.15	Call	Bond Future	5,009.4700	5.0095	4,842.6400	4.8426	(3.330)	0	0	0
2015/04/30	R214	07/05/2015	9.16	Call	Bond Future	5,086.3100	5.0863	4,919.5000	4.9195	(3.280)	0	0	0
2015/04/30	R214	07/05/2015	9.14	Put	Bond Future	1.2200	0.0012	0.9700	0.0010	(20.492)	0	0	0
2015/04/30	R214	07/05/2015	9.16	Put	Bond Future	0.9100	0.0009	0.7100	0.0007	(21.978)	0	0	0
2015/04/30	R214	07/05/2015	9.15	Put	Bond Future	1.0500	0.0011	0.8300	0.0008	(20.952)	0	0	0
2015/04/30	R214	07/05/2015	9.14	Call	Bond Future	4,932.5300	4.9325	4,765.6700	4.7657	(3.383)	0	0	0
2015/04/30	R214	06/08/2015	8.76	Put	Bond Future	1,774.6500	1.7747	1,826.6900	1.8267	2.932	0	0	0
2015/04/30	R214	06/08/2015			Bond Future	8.5842	81.4638	8.6042	81.2936	0.234	0.0000	0.0000	9,602
2015/04/30	R214	06/08/2015	8.75	Put	Bond Future	1,808.3000	1.8083	1,861.1900	1.8612	2.925	0	0	0
2015/04/30	R214	06/08/2015	8.74	Call	Bond Future	3,147.4500	3.1475	3,031.0000	3.0310	(3.700)	0	0	0
2015/04/30	R214	06/08/2015	8.75	Call	Bond Future	3,195.4900	3.1955	3,078.1900	3.0782	(3.671)	0	0	0
2015/04/30	R214	06/08/2015	8.76	Call	Bond Future	3,244.2200	3.2442	3,126.0700	3.1261	(3.642)	0	0	0
2015/04/30	R214	06/08/2015	8.74	Put	Bond Future	1,842.7700	1.8428	1,896.5100	1.8965	2.916	0	0	0
2015/04/30	R214	05/11/2015			Bond Future	8.6276	79.5074	8.6482	79.3341	0.239	0.0000	0.0000	0
2015/04/30	R214	05/11/2015	7.99	Put	Bond Future	6,983.1500	6.9832	7,142.2100	7.1422	2.278	0	0	0
2015/04/30	R214	05/11/2015	8.00	Put	Bond Future	6,912.6500	6.9126	7,071.3100	7.0713	2.295	0	0	0
2015/04/30	R214	05/11/2015	8.01	Put	Bond Future	6,842.8000	6.8428	7,000.8500	7.0009	2.310	0	0	0
2015/04/30	R214	05/11/2015	7.99	Call	Bond Future	1,310.7100	1.3107	1,296.4200	1.2964	(1.090)	0	0	0
2015/04/30	R214	05/11/2015	8.00	Call	Bond Future	1,334.1900	1.3342	1,319.5000	1.3195	(1.101)	0	0	0
2015/04/30	R214	05/11/2015	8.01	Call	Bond Future	1,358.1500	1.3581	1,342.8500	1.3428	(1.127)	0	0	0
2015/04/30	R214	04/02/2016			Bond Future	8.6662	80.8906	8.6877	80.7118	0.248	0.0000	0.0000	4,320
2015/04/30	R214	04/02/2016	7.99	Put	Bond Future	7,806.2500	7.8063	7,976.8700	7.9769	2.186	0	0	0
2015/04/30	R214	04/02/2016	8.00	Call	Bond Future	1,848.9300	1.8489	1,840.1700	1.8402	(0.474)	0	0	0
2015/04/30	R214	04/02/2016	8.01	Call	Bond Future	1,875.1000	1.8751	1,865.9800	1.8660	(0.486)	0	0	0
2015/04/30	R214	04/02/2016	7.99	Call	Bond Future	1,822.7400	1.8227	1,814.5800	1.8146	(0.448)	0	0	0
2015/04/30	R214	04/02/2016	8.01	Put	Bond Future	7,671.2800	7.6713	7,840.9400	7.8409	2.212	0	0	0
2015/04/30	R214	04/02/2016	8.00	Put	Bond Future	7,738.6900	7.7387	7,908.7100	7.9087	2.197	0	0	0
2015/04/30	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	07/05/2015			Bond Future	8.5941	103.4127	8.6086	103.2532	0.168	0.0000	0.0000	22,627
2015/04/30	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	07/05/2015	9.26	Call	Bond Future	6,925.4600	6.9255	6,765.9200	6.7659	(2.304)	0	0	0
2015/04/30	R248	07/05/2015	9.24	Call	Bond Future	6,729.6600	6.7297	6,570.1200	6.5701	(2.371)	0	0	0
2015/04/30	R248	07/05/2015	9.25	Call	Bond Future	6,827.6500	6.8276	6,668.1100	6.6681	(2.337)	0	0	0
2015/04/30	R248	06/08/2015	8.76	Call	Bond Future	1,237.5800	1.2376	1,074.2800	1.0743	(13.195)	0	0	0
2015/04/30	R248	06/08/2015			Bond Future	8.6456	105.0449	8.6606	104.8816	0.173	0.0000	0.0000	16,306
2015/04/30	R248	06/08/2015	8.74	Call	Bond Future	1,023.0600	1.0231	859.7600	0.8598	(15.962)	0	0	0
2015/04/30	R248	06/08/2015	8.75	Call	Bond Future	1,130.4200	1.1304	967.1200	0.9671	(14.446)	0	0	0
2015/04/30	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	05/11/2015	8.01	Put	Bond Future	7,867.6300	7.8676	8,034.0000	8.0340	2.115	0	0	0
2015/04/30	R248	05/11/2015			Bond Future	8.6904	102.3358	8.7058	102.1694	0.177	0.0000	0.0000	0
2015/04/30	R248	05/11/2015	8.00	Put	Bond Future	7,991.0900	7.9911	8,157.4600	8.1575	2.082	0	0	0
2015/04/30	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/30	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	05/11/2015	7.99	Put	Bond Future	8,114.8000	8.1148	8,281.1700	8.2812	2.050	0	0	0
2015/04/30	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	04/02/2016			Bond Future	8.7305	104.1161	8.7466	103.9437	0.184	0.0000	0.0000	0
2015/04/30	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/30	R248	04/02/2016	8.99	Call	Bond Future	2,719.7800	2.7198	2,547.3300	2.5473	(6.341)	0	0	0
2015/04/30	R248	04/02/2016	9.00	Call	Bond Future	2,821.9900	2.8220	2,649.5400	2.6495	(6.111)	0	0	0
2015/04/30	R248	04/02/2016	9.01	Call	Bond Future	2,924.0100	2.9240	2,751.5600	2.7516	(5.898)	0	0	0

Total

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