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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2015/05/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	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
2015/05/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	2025	07/05/2015	120.99	Call	Bond Future	234.3300	0.2343	671.6800	0.6717	186.639	0	0	0
2015/05/05	2025	07/05/2015	121.01	Call	Bond Future	214.3300	0.2143	651.6800	0.6517	204.054	0	0	0
2015/05/05	2025	07/05/2015			Bond Future	121.2243	121.2243	121.6617	121.6617	0.361	0.0000	0.0000	16
2015/05/05	2025	07/05/2015	121.00	Call	Bond Future	224.3300	0.2243	661.6800	0.6617	194.958	0	0	0
2015/05/05	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2025	06/08/2015			Bond Future	121.9694	121.9694	122.4123	122.4123	0.363	0.0000	0.0000	16
2015/05/05	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2025	06/08/2015	120.99	Call	Bond Future	979.4300	0.9794	1,422.2600	1.4223	45.213	0	0	0
2015/05/05	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2025	06/08/2015	121.00	Call	Bond Future	969.4300	0.9694	1,412.2600	1.4123	45.679	0	0	0
2015/05/05	2025	06/08/2015	121.01	Call	Bond Future	959.4300	0.9594	1,402.2600	1.4023	46.156	0	0	0
2015/05/05	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2025	05/11/2015			Bond Future	123.9746	123.9746	124.4252	124.4252	0.364	0.0000	0.0000	0
2015/05/05	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2025	05/11/2015	123.01	Call	Bond Future	964.5700	0.9646	1,415.2500	1.4153	46.723	0	0	0
2015/05/05	2025	05/11/2015	122.99	Call	Bond Future	984.5700	0.9846	1,435.2500	1.4353	45.774	0	0	0
2015/05/05	2025	05/11/2015	123.00	Call	Bond Future	974.5700	0.9746	1,425.2500	1.4253	46.244	0	0	0
2015/05/05	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	07/05/2015			Bond Future	8.4689	98.3081	8.5031	98.0311	0.405	0.0000	0.0000	2,353
2015/05/05	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	07/05/2015	8.74	Call	Bond Future	2,160.6400	2.1606	1,883.7000	1.8837	(12.817)	0	0	0
2015/05/05	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	07/05/2015	8.75	Call	Bond Future	2,239.0100	2.2390	1,962.0700	1.9621	(12.369)	0	0	0
2015/05/05	2030	07/05/2015	8.76	Call	Bond Future	2,317.2800	2.3173	2,040.3400	2.0403	(11.951)	0	0	0
2015/05/05	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	06/08/2015			Bond Future	8.5363	95.8479	8.5718	95.5655	0.416	0.0000	0.0000	8,570
2015/05/05	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	06/08/2015	7.74	Put	Bond Future	6,647.8700	6.6479	6,930.3000	6.9303	4.248	0	0	0
2015/05/05	2030	06/08/2015	7.76	Put	Bond Future	6,473.1300	6.4731	6,755.5600	6.7556	4.363	0	0	0
2015/05/05	2030	06/08/2015	7.75	Put	Bond Future	6,560.4500	6.5604	6,842.8800	6.8429	4.305	0	0	0
2015/05/05	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	05/11/2015			Bond Future	8.5884	97.4171	8.6250	97.1305	0.426	0.0000	0.0000	0
2015/05/05	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	05/11/2015	8.49	Put	Bond Future	777.1100	0.7771	1,063.6900	1.0637	36.878	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
2015/05/05	2030	05/11/2015	8.51	Put	Bond Future	618.4800	0.6185	905.0600	0.9051	46.336	0	0	0
2015/05/05	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2030	05/11/2015	8.50	Put	Bond Future	697.7500	0.6978	984.3300	0.9843	41.072	0	0	0
2015/05/05	2032	07/05/2015	8.51	Put	Bond Future	509.4700	0.5095	805.9900	0.8060	58.202	0	0	0
2015/05/05	2032	07/05/2015			Bond Future	8.5686	98.1149	8.6029	97.8184	0.401	0.0000	0.0000	123
2015/05/05	2032	07/05/2015	8.50	Put	Bond Future	596.7800	0.5968	893.3000	0.8933	49.687	0	0	0
2015/05/05	2032	07/05/2015	8.49	Put	Bond Future	684.2100	0.6842	980.7300	0.9807	43.338	0	0	0
2015/05/05	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	06/08/2015			Bond Future	8.6324	99.6599	8.6679	99.3576	0.411	0.0000	0.0000	1,581
2015/05/05	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	06/08/2015	8.50	Put	Bond Future	1,139.0600	1.1391	1,441.3300	1.4413	26.537	0	0	0
2015/05/05	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	06/08/2015	8.49	Put	Bond Future	1,225.9000	1.2259	1,528.1700	1.5282	24.657	0	0	0
2015/05/05	2032	06/08/2015	8.51	Put	Bond Future	1,052.3300	1.0523	1,354.6000	1.3546	28.724	0	0	0
2015/05/05	2032	05/11/2015			Bond Future	8.6860	97.1351	8.7226	96.8283	0.421	0.0000	0.0000	0
2015/05/05	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	05/11/2015	7.99	Put	Bond Future	6,127.9700	6.1280	6,434.7600	6.4348	5.006	0	0	0
2015/05/05	2032	05/11/2015	8.01	Put	Bond Future	5,944.1300	5.9441	6,250.9200	6.2509	5.161	0	0	0
2015/05/05	2032	05/11/2015	8.00	Put	Bond Future	6,035.9900	6.0360	6,342.7800	6.3428	5.083	0	0	0
2015/05/05	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	04/02/2016			Bond Future	8.7326	98.8225	8.7702	98.5100	0.431	0.0000	0.0000	0
2015/05/05	2032	04/02/2016	8.69	Put	Bond Future	354.8200	0.3548	667.2900	0.6673	88.064	0	0	0
2015/05/05	2032	04/02/2016	8.71	Put	Bond Future	187.8800	0.1879	500.3500	0.5003	166.314	0	0	0
2015/05/05	2032	04/02/2016	8.70	Put	Bond Future	271.3000	0.2713	583.7700	0.5838	115.175	0	0	0
2015/05/05	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	07/05/2015			Bond Future	8.6686	100.7121	8.7079	100.3362	0.454	0.0000	0.0000	1,268
2015/05/05	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	07/05/2015	9.01	Call	Bond Future	3,189.4500	3.1894	2,813.5100	2.8135	(11.787)	0	0	0
2015/05/05	2037	07/05/2015	8.99	Call	Bond Future	3,007.1200	3.0071	2,631.1800	2.6312	(12.502)	0	0	0
2015/05/05	2037	07/05/2015	9.00	Call	Bond Future	3,098.3500	3.0983	2,722.4100	2.7224	(12.134)	0	0	0
2015/05/05	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	06/08/2015			Bond Future	8.7320	98.0392	8.7726	97.6563	0.465	0.0000	0.0000	33,585
2015/05/05	2037	06/08/2015	8.75	Call	Bond Future	170.2600	0.1703	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	307.0400	0.3070	100.000	0	0	0
2015/05/05	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	118.4400	0.1184	100.000	0	0	0
2015/05/05	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	212.6700	0.2127	100.000	0	0	0
2015/05/05	2037	06/08/2015	8.76	Call	Bond Future	264.4900	0.2645	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	2037	06/08/2015	8.74	Call	Bond Future	75.8900	0.0759	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	2037	05/11/2015	7.99	Put	Bond Future	7,863.7000	7.8637	8,252.4300	8.2524	4.943	0	0	0

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2015/05/05	2037	05/11/2015	8.01	Put	Bond Future	7,653.1100	7.6531	8,041.8400	8.0418	5.079	0	0	0
2015/05/05	2037	05/11/2015			Bond Future	8.7816	99.6443	8.8233	99.2556	0.475	0.0000	0.0000	0
2015/05/05	2037	05/11/2015	8.00	Put	Bond Future	7,758.3200	7.7583	8,147.0500	8.1471	5.010	0	0	0
2015/05/05	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	04/02/2016	8.75	Put	Bond Future	705.3700	0.7054	1,101.1500	1.1011	56.110	0	0	0
2015/05/05	2037	04/02/2016			Bond Future	8.8258	97.1174	8.8687	96.7217	0.486	0.0000	0.0000	0
2015/05/05	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2037	04/02/2016	8.74	Put	Bond Future	798.9900	0.7990	1,194.7700	1.1948	49.535	0	0	0
2015/05/05	2037	04/02/2016	8.76	Put	Bond Future	611.8800	0.6119	1,007.6600	1.0077	64.683	0	0	0
2015/05/05	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2038	07/05/2015			Bond Future	130.7129	130.7129	131.1956	131.1956	0.369	0.0000	0.0000	2,217
2015/05/05	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2038	07/05/2015	126.99	Call	Bond Future	3,722.8900	3.7229	4,205.6200	4.2056	12.967	0	0	0
2015/05/05	2038	07/05/2015	127.00	Call	Bond Future	3,712.8900	3.7129	4,195.6200	4.1956	13.001	0	0	0
2015/05/05	2038	07/05/2015	127.01	Call	Bond Future	3,702.8900	3.7029	4,185.6200	4.1856	13.037	0	0	0
2015/05/05	2038	06/08/2015	128.01	Call	Bond Future	3,451.4200	3.4514	3,940.4100	3.9404	14.168	0	0	0
2015/05/05	2038	06/08/2015			Bond Future	131.4614	131.4614	131.9504	131.9504	0.372	0.0000	0.0000	2,814
2015/05/05	2038	06/08/2015	127.99	Call	Bond Future	3,471.4200	3.4714	3,960.4100	3.9604	14.086	0	0	0
2015/05/05	2038	06/08/2015	128.00	Call	Bond Future	3,461.4200	3.4614	3,950.4100	3.9504	14.127	0	0	0
2015/05/05	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2038	05/11/2015			Bond Future	133.6227	133.6227	134.1204	134.1204	0.372	0.0000	0.0000	0
2015/05/05	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	120.3600	0.1204	100.000	0	0	0
2015/05/05	2038	05/11/2015	133.99	Put	Bond Future	367.3000	0.3673	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	2038	05/11/2015	134.01	Put	Bond Future	387.3000	0.3873	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	2038	05/11/2015	134.00	Put	Bond Future	377.3000	0.3773	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	110.3600	0.1104	100.000	0	0	0
2015/05/05	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	130.3600	0.1304	100.000	0	0	0
2015/05/05	2044	07/05/2015			Bond Future	8.7284	102.6440	8.7628	102.2845	0.394	0.0000	0.0000	8,972
2015/05/05	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	07/05/2015	9.01	Call	Bond Future	2,882.5800	2.8826	2,523.0900	2.5231	(12.471)	0	0	0
2015/05/05	2044	07/05/2015	8.99	Call	Bond Future	2,682.5000	2.6825	2,323.0100	2.3230	(13.401)	0	0	0
2015/05/05	2044	07/05/2015	9.00	Call	Bond Future	2,782.6200	2.7826	2,423.1300	2.4231	(12.919)	0	0	0
2015/05/05	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	06/08/2015			Bond Future	8.7888	99.8762	8.8243	99.5101	0.403	0.0000	0.0000	10,732
2015/05/05	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	06/08/2015	8.74	Put	Bond Future	507.8500	0.5078	873.9600	0.8740	72.090	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
2015/05/05	2044	06/08/2015	8.76	Put	Bond Future	299.2300	0.2992	665.3400	0.6653	122.351	0	0	0
2015/05/05	2044	06/08/2015	8.75	Put	Bond Future	403.4500	0.4034	769.5600	0.7696	90.745	0	0	0
2015/05/05	2044	05/11/2015			Bond Future	8.8362	101.5115	8.8725	101.1398	0.411	0.0000	0.0000	0
2015/05/05	2044	05/11/2015	8.24	Put	Bond Future	6,447.5500	6.4475	6,819.2700	6.8193	5.765	0	0	0
2015/05/05	2044	05/11/2015	8.26	Put	Bond Future	6,219.9900	6.2200	6,591.7100	6.5917	5.976	0	0	0
2015/05/05	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	05/11/2015	8.25	Put	Bond Future	6,333.6600	6.3337	6,705.3800	6.7054	5.869	0	0	0
2015/05/05	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	04/02/2016			Bond Future	8.8785	98.8918	8.9159	98.5132	0.421	0.0000	0.0000	0
2015/05/05	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2044	04/02/2016	9.01	Call	Bond Future	1,320.4100	1.3204	941.8500	0.9419	(28.670)	0	0	0
2015/05/05	2044	04/02/2016	8.99	Call	Bond Future	1,121.4900	1.1215	742.9300	0.7429	(33.755)	0	0	0
2015/05/05	2044	04/02/2016	9.00	Call	Bond Future	1,221.0400	1.2210	842.4800	0.8425	(31.003)	0	0	0
2015/05/05	2046	07/05/2015			Bond Future	132.0196	132.0196	132.0300	132.0300	0.008	0.0000	0.0000	5,889
2015/05/05	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2046	07/05/2015	126.99	Call	Bond Future	5,029.6400	5.0296	5,040.0100	5.0400	0.206	0	0	0
2015/05/05	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2046	07/05/2015	127.00	Call	Bond Future	5,019.6400	5.0196	5,030.0100	5.0300	0.207	0	0	0
2015/05/05	2046	07/05/2015	127.01	Call	Bond Future	5,009.6400	5.0096	5,020.0100	5.0200	0.207	0	0	0
2015/05/05	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2046	06/08/2015			Bond Future	134.1094	134.1094	134.1186	134.1186	0.007	0.0000	0.0000	6,022
2015/05/05	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2046	06/08/2015	129.01	Call	Bond Future	5,099.4000	5.0994	5,108.6100	5.1086	0.181	0	0	0
2015/05/05	2046	06/08/2015	128.99	Call	Bond Future	5,119.4000	5.1194	5,128.6100	5.1286	0.180	0	0	0
2015/05/05	2046	06/08/2015	129.00	Call	Bond Future	5,109.4000	5.1094	5,118.6100	5.1186	0.180	0	0	0
2015/05/05	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2046	05/11/2015	132.99	Call	Bond Future	1,925.7500	1.9257	1,935.9000	1.9359	0.527	0	0	0
2015/05/05	2046	05/11/2015			Bond Future	134.9158	134.9158	134.9259	134.9259	0.008	0.0000	0.0000	0
2015/05/05	2046	05/11/2015	133.00	Call	Bond Future	1,915.7500	1.9157	1,925.9000	1.9259	0.530	0	0	0
2015/05/05	2046	05/11/2015	133.01	Call	Bond Future	1,905.7500	1.9057	1,915.9000	1.9159	0.533	0	0	0
2015/05/05	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2050	07/05/2015			Bond Future	142.8206	142.8206	143.5417	143.5417	0.505	0.0000	0.0000	2,147
2015/05/05	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2050	07/05/2015	135.01	Call	Bond Future	7,810.6000	7.8106	8,531.7000	8.5317	9.232	0	0	0
2015/05/05	2050	07/05/2015	134.99	Call	Bond Future	7,830.6000	7.8306	8,551.7000	8.5517	9.209	0	0	0
2015/05/05	2050	07/05/2015	135.00	Call	Bond Future	7,820.6000	7.8206	8,541.7000	8.5417	9.221	0	0	0
2015/05/05	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2050	06/08/2015			Bond Future	143.6125	143.6125	144.3430	144.3430	0.509	0.0000	0.0000	3,395
2015/05/05	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
2015/05/05	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2050	06/08/2015	137.01	Call	Bond Future	6,602.4700	6.6025	7,333.0400	7.3330	11.065	0	0	0
2015/05/05	2050	06/08/2015	136.99	Call	Bond Future	6,622.4700	6.6225	7,353.0400	7.3530	11.032	0	0	0
2015/05/05	2050	06/08/2015	137.00	Call	Bond Future	6,612.4700	6.6125	7,343.0400	7.3430	11.048	0	0	0
2015/05/05	2050	05/11/2015			Bond Future	145.9730	145.9730	146.7165	146.7165	0.509	0.0000	0.0000	0
2015/05/05	2050	05/11/2015	145.00	Call	Bond Future	972.9500	0.9730	1,716.4900	1.7165	76.421	0	0	0
2015/05/05	2050	05/11/2015	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2050	05/11/2015	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2050	05/11/2015	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	2050	05/11/2015	145.01	Call	Bond Future	962.9500	0.9630	1,706.4900	1.7065	77.215	0	0	0
2015/05/05	2050	05/11/2015	144.99	Call	Bond Future	982.9500	0.9830	1,726.4900	1.7265	75.644	0	0	0
2015/05/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	AL12	07/05/2015			Index Future	544.3860	544.3860	542.4230	542.4230	(0.361)	0.0000	0.0000	0
2015/05/05	AL37	07/05/2015			Index Future	453.8640	453.8640	453.2670	453.2670	(0.132)	0.0000	0.0000	3
2015/05/05	AL37	06/08/2015			Index Future	460.9310	460.9310	460.3190	460.3190	(0.133)	0.0000	0.0000	122
2015/05/05	AL37	05/11/2015			Index Future	468.5460	468.5460	467.9270	467.9270	(0.132)	0.0000	0.0000	0
2015/05/05	AL7T	07/05/2015			Index Future	537.3430	537.3430	535.9750	535.9750	(0.255)	0.0000	0.0000	0
2015/05/05	AL7T	06/08/2015			Index Future	545.7090	545.7090	544.3150	544.3150	(0.255)	0.0000	0.0000	3
2015/05/05	AL7T	05/11/2015			Index Future	554.7250	554.7250	553.3100	553.3100	(0.255)	0.0000	0.0000	0
2015/05/05	ALBI	07/05/2015			Index Future	490.4890	490.4890	489.2830	489.2830	(0.246)	0.0000	0.0000	75
2015/05/05	ALBI	06/08/2015			Index Future	498.1250	498.1250	496.8960	496.8960	(0.247)	0.0000	0.0000	510
2015/05/05	ALBI	05/11/2015			Index Future	506.3550	506.3550	505.1070	505.1070	(0.246)	0.0000	0.0000	100
2015/05/05	ALBI	04/02/2016			Index Future	515.1380	515.1380	513.8670	513.8670	(0.247)	0.0000	0.0000	0
2015/05/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	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
2015/05/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	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
2015/05/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/05	EL28	07/05/2015	125.00	Call	Bond Future	488.8400	0.4888	499.8400	0.4998	2.250	0	0	0
2015/05/05	EL28	07/05/2015			Bond Future	125.4888	125.4888	125.4998	125.4998	0.009	0.0000	0.0000	0
2015/05/05	EL28	07/05/2015	125.01	Call	Bond Future	478.8400	0.4788	489.8400	0.4898	2.297	0	0	0
2015/05/05	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	EL28	07/05/2015	124.99	Call	Bond Future	498.8400	0.4988	509.8400	0.5098	2.205	0	0	0
2015/05/05	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	EL28	06/08/2015	125.00	Call	Bond Future	2,475.2900	2.4753	2,485.0900	2.4851	0.396	0	0	0
2015/05/05	EL28	06/08/2015			Bond Future	127.4753	127.4753	127.4851	127.4851	0.008	0.0000	0.0000	0
2015/05/05	EL28	06/08/2015	125.01	Call	Bond Future	2,465.2900	2.4653	2,475.0900	2.4751	0.398	0	0	0
2015/05/05	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	EL28	06/08/2015	124.99	Call	Bond Future	2,485.2900	2.4853	2,495.0900	2.4951	0.394	0	0	0
2015/05/05	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	EL28	05/11/2015			Bond Future	128.0318	128.0318	128.0424	128.0424	0.008	0.0000	0.0000	0
2015/05/05	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	EL28	05/11/2015	126.99	Call	Bond Future	1,041.8500	1.0419	1,052.4100	1.0524	1.014	0	0	0
2015/05/05	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	EL28	05/11/2015	127.00	Call	Bond Future	1,031.8500	1.0319	1,042.4100	1.0424	1.023	0	0	0
2015/05/05	EL28	05/11/2015	127.01	Call	Bond Future	1,021.8500	1.0219	1,032.4100	1.0324	1.033	0	0	0
2015/05/05	ES33	07/05/2015			Bond Future	9.5950	83.2422	9.6341	82.9550	0.407	0.0000	0.0000	180
2015/05/05	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	07/05/2015	9.76	Call	Bond Future	1,202.8000	1.2028	915.6400	0.9156	(23.874)	0	0	0
2015/05/05	ES33	07/05/2015	9.74	Call	Bond Future	1,058.4100	1.0584	771.2500	0.7713	(27.131)	0	0	0
2015/05/05	ES33	07/05/2015	9.75	Call	Bond Future	1,130.6500	1.1306	843.4900	0.8435	(25.398)	0	0	0
2015/05/05	ES33	06/08/2015			Bond Future	9.6858	84.5530	9.7262	84.2604	0.417	0.0000	0.0000	6,396
2015/05/05	ES33	06/08/2015	9.59	Put	Bond Future	699.5700	0.6996	992.1000	0.9921	41.816	0	0	0
2015/05/05	ES33	06/08/2015	9.61	Put	Bond Future	552.7700	0.5528	845.3000	0.8453	52.921	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
2015/05/05	ES33	06/08/2015	9.60	Put	Bond Future	626.1200	0.6261	918.6500	0.9186	46.721	0	0	0
2015/05/05	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	05/11/2015	9.00	Put	Bond Future	5,784.5600	5.7846	6,081.5800	6.0816	5.135	0	0	0
2015/05/05	ES33	05/11/2015			Bond Future	9.7681	82.1488	9.8098	81.8518	0.426	0.0000	0.0000	0
2015/05/05	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	05/11/2015	8.99	Put	Bond Future	5,863.8900	5.8639	6,160.9100	6.1609	5.065	0	0	0
2015/05/05	ES33	05/11/2015	9.01	Put	Bond Future	5,705.3300	5.7053	6,002.3500	6.0024	5.206	0	0	0
2015/05/05	ES33	04/02/2016	10.01	Call	Bond Future	1,140.3000	1.1403	837.8800	0.8379	(26.521)	0	0	0
2015/05/05	ES33	04/02/2016			Bond Future	9.8465	83.5758	9.8895	83.2734	0.437	0.0000	0.0000	0
2015/05/05	ES33	04/02/2016	9.99	Call	Bond Future	1,002.1700	1.0022	699.7500	0.6997	(30.177)	0	0	0
2015/05/05	ES33	04/02/2016	10.00	Call	Bond Future	1,071.2800	1.0713	768.8600	0.7689	(28.230)	0	0	0
2015/05/05	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	07/05/2015	449.99	Call	GOVI	369,370.0000	36.9370	357,700.0000	35.7700	(3.159)	0	0	0
2015/05/05	GOVI	07/05/2015			GOVI	486.9270	486.9270	485.7600	485.7600	(0.240)	0.0000	0.0000	73
2015/05/05	GOVI	07/05/2015	450.00	Call	GOVI	369,270.0000	36.9270	357,600.0000	35.7600	(3.160)	0	0	0
2015/05/05	GOVI	07/05/2015	450.01	Call	GOVI	369,170.0000	36.9170	357,500.0000	35.7500	(3.161)	0	0	0
2015/05/05	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	06/08/2015			GOVI	494.5080	494.5080	493.3180	493.3180	(0.241)	0.0000	0.0000	456
2015/05/05	GOVI	06/08/2015	499.99	Put	GOVI	54,820.0000	5.4820	66,720.0000	6.6720	21.707	0	0	0
2015/05/05	GOVI	06/08/2015	500.01	Put	GOVI	55,020.0000	5.5020	66,920.0000	6.6920	21.628	0	0	0
2015/05/05	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	06/08/2015	500.00	Put	GOVI	54,920.0000	5.4920	66,820.0000	6.6820	21.668	0	0	0
2015/05/05	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	05/11/2015			GOVI	502.6780	502.6780	501.4700	501.4700	(0.240)	0.0000	0.0000	27
2015/05/05	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	05/11/2015	529.99	Put	GOVI	273,120.0000	27.3120	285,200.0000	28.5200	4.423	0	0	0
2015/05/05	GOVI	05/11/2015	530.01	Put	GOVI	273,320.0000	27.3320	285,400.0000	28.5400	4.420	0	0	0
2015/05/05	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	05/11/2015	530.00	Put	GOVI	273,220.0000	27.3220	285,300.0000	28.5300	4.421	0	0	0
2015/05/05	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	04/02/2016			GOVI	511.3970	511.3970	510.1670	510.1670	(0.241)	0.0000	0.0000	0
2015/05/05	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	GOVI	04/02/2016	511.99	Put	GOVI	5,930.0000	0.5930	18,230.0000	1.8230	207.420	0	0	0
2015/05/05	GOVI	04/02/2016	512.01	Put	GOVI	6,130.0000	0.6130	18,430.0000	1.8430	200.653	0	0	0
2015/05/05	GOVI	04/02/2016	512.00	Put	GOVI	6,030.0000	0.6030	18,330.0000	1.8330	203.980	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/05	IGOV	07/05/2015			Index Future	230.5920	230.5920	230.9690	230.9690	0.163	0.0000	0.0000	555
2015/05/05	IGOV	06/08/2015			Index Future	234.2010	234.2010	234.5820	234.5820	0.163	0.0000	0.0000	1,080
2015/05/05	IGOV	05/11/2015			Index Future	238.0890	238.0890	238.4770	238.4770	0.163	0.0000	0.0000	17
2015/05/05	IGOV	04/02/2016			Index Future	242.2380	242.2380	242.6320	242.6320	0.163	0.0000	0.0000	0
2015/05/05	ILBI	07/05/2015			Index Future	624.8210	624.8210	625.8350	625.8350	0.162	0.0000	0.0000	0
2015/05/05	ILBI	06/08/2015			Index Future	634.8860	634.8860	635.9140	635.9140	0.162	0.0000	0.0000	159
2015/05/05	ILBI	05/11/2015			Index Future	645.4110	645.4110	646.4550	646.4550	0.162	0.0000	0.0000	0
2015/05/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/05	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1400	93.8600	(0.163)	0.0000	0.0000	0
2015/05/05	JBAF	17/06/2015			Jibar Tradeable Future	6.2100	93.7900	6.2300	93.7700	0.322	0.0000	0.0000	5,000
2015/05/05	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2600	93.7400	0.160	0.0000	0.0000	0
2015/05/05	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3900	93.6100	0.472	0.0000	0.0000	0
2015/05/05	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.4200	93.5800	0.313	0.0000	0.0000	0
2015/05/05	JBAF	21/10/2015			Jibar Tradeable Future	6.5200	93.4800	6.5500	93.4500	0.460	0.0000	0.0000	0
2015/05/05	JBAF	15/12/2015			Jibar Tradeable Future	6.6800	93.3200	6.7200	93.2800	0.599	0.0000	0.0000	0
2015/05/05	JBAF	16/03/2016			Jibar Tradeable Future	6.9100	93.0900	6.9600	93.0400	0.724	0.0000	0.0000	0
2015/05/05	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.1600	92.8400	0.845	0.0000	0.0000	0
2015/05/05	JBAF	21/09/2016			Jibar Tradeable Future	7.2800	92.7200	7.3500	92.6500	0.962	0.0000	0.0000	0
2015/05/05	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4900	92.5100	1.080	0.0000	0.0000	0
2015/05/05	JBAF	15/03/2017			Jibar Tradeable Future	7.5400	92.4600	7.6100	92.3900	0.928	0.0000	0.0000	0
2015/05/05	R023	07/05/2015	8.14	Call	Bond Future	1,710.5900	1.7106	1,484.8000	1.4848	(13.200)	0	0	0
2015/05/05	R023	07/05/2015	8.15	Put	Bond Future	0.6700	0.0007	0.2900	0.0003	(56.716)	0	0	0
2015/05/05	R023	07/05/2015			Bond Future	7.8388	101.0085	7.8781	100.7831	0.502	0.0000	0.0000	9,487
2015/05/05	R023	07/05/2015	8.15	Call	Bond Future	1,766.5000	1.7665	1,540.8000	1.5408	(12.777)	0	0	0
2015/05/05	R023	07/05/2015	8.16	Call	Bond Future	1,822.4200	1.8224	1,596.8000	1.5968	(12.380)	0	0	0
2015/05/05	R023	07/05/2015	8.14	Put	Bond Future	0.8800	0.0009	0.4100	0.0004	(53.409)	0	0	0
2015/05/05	R023	07/05/2015	8.16	Put	Bond Future	0.5000	0.0005	0.2000	0.0002	(60.000)	0	0	0
2015/05/05	R023	06/08/2015	9.07	Put	Bond Future	62.4300	0.0624	70.5200	0.0705	12.959	0	0	911
2015/05/05	R023	06/08/2015	8.24	Call	Bond Future	2,542.0100	2.5420	2,376.1800	2.3762	(6.524)	0	0	0
2015/05/05	R023	06/08/2015			Bond Future	7.9050	102.5990	7.9463	102.3690	0.522	0.0000	0.0000	10,246
2015/05/05	R023	06/08/2015	9.07	Call	Bond Future	6,299.7900	6.2998	6,077.9700	6.0780	(3.521)	0	0	0
2015/05/05	R023	06/08/2015	8.26	Put	Bond Future	664.1200	0.6641	725.8700	0.7259	9.298	0	0	0
2015/05/05	R023	06/08/2015	8.25	Put	Bond Future	679.8400	0.6798	742.7500	0.7428	9.254	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
2015/05/05	R023	06/08/2015	8.24	Put	Bond Future	695.8500	0.6958	759.9300	0.7599	9.209	0	0	0
2015/05/05	R023	06/08/2015	8.25	Call	Bond Future	2,580.4500	2.5805	2,413.4500	2.4134	(6.472)	0	0	0
2015/05/05	R023	06/08/2015	8.26	Call	Bond Future	2,619.1300	2.6191	2,450.9700	2.4510	(6.420)	0	0	0
2015/05/05	R023	05/11/2015			Bond Future	7.9604	100.3534	8.0035	100.1202	0.541	0.0000	0.0000	0
2015/05/05	R023	05/11/2015	7.99	Put	Bond Future	1,904.8700	1.9049	2,013.0100	2.0130	5.677	0	0	0
2015/05/05	R023	05/11/2015	8.01	Put	Bond Future	1,853.5700	1.8536	1,959.6900	1.9597	5.725	0	0	0
2015/05/05	R023	05/11/2015	7.99	Call	Bond Future	2,065.1400	2.0651	1,940.0500	1.9400	(6.057)	0	0	0
2015/05/05	R023	05/11/2015	8.00	Put	Bond Future	1,878.9600	1.8790	1,986.0800	1.9861	5.701	0	0	0
2015/05/05	R023	05/11/2015	8.00	Call	Bond Future	2,093.3200	2.0933	1,967.2100	1.9672	(6.024)	0	0	0
2015/05/05	R023	05/11/2015	8.01	Call	Bond Future	2,121.9900	2.1220	1,994.8800	1.9949	(5.990)	0	0	0
2015/05/05	R023	04/02/2016	8.01	Put	Bond Future	2,359.0700	2.3591	2,472.5000	2.4725	4.808	0	0	0
2015/05/05	R023	04/02/2016			Bond Future	8.0070	102.0962	8.0522	101.8585	0.565	0.0000	0.0000	0
2015/05/05	R023	04/02/2016	8.00	Put	Bond Future	2,384.6300	2.3846	2,498.9100	2.4989	4.792	0	0	0
2015/05/05	R023	04/02/2016	8.01	Call	Bond Future	2,374.6600	2.3747	2,250.4400	2.2504	(5.231)	0	0	0
2015/05/05	R023	04/02/2016	7.99	Call	Bond Future	2,320.9800	2.3210	2,198.4600	2.1985	(5.279)	0	0	0
2015/05/05	R023	04/02/2016	8.00	Call	Bond Future	2,347.5600	2.3476	2,224.1900	2.2242	(5.255)	0	0	0
2015/05/05	R023	04/02/2016	7.99	Put	Bond Future	2,410.7500	2.4107	2,525.8800	2.5259	4.776	0	0	0
2015/05/05	R186	07/05/2015	7.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R186	07/05/2015	8.10	Put	Bond Future	200.7600	0.2008	253.6800	0.2537	26.360	0	0	4,229
2015/05/05	R186	07/05/2015			Bond Future	8.0437	122.3915	8.0830	122.0630	0.489	0.0000	0.0000	26,757
2015/05/05	R186	07/05/2015	7.50	Put	Bond Future	4,673.5000	4.6735	5,002.0000	5.0020	7.029	0	0	0
2015/05/05	R186	07/05/2015	8.25	Call	Bond Future	1,726.1300	1.7261	1,395.1000	1.3951	(19.178)	0	0	0
2015/05/05	R186	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R186	07/05/2015	7.80	Put	Bond Future	2,070.4800	2.0705	2,393.2000	2.3932	15.587	0	0	0
2015/05/05	R186	07/05/2015	7.45	Put	Bond Future	5,115.8200	5.1158	5,444.3200	5.4443	6.421	0	0	0
2015/05/05	R186	07/05/2015	8.00	Put	Bond Future	600.6600	0.6007	779.5900	0.7796	29.789	0	0	4,229
2015/05/05	R186	07/05/2015	8.24	Put	Bond Future	20.4100	0.0204	18.0900	0.0181	(11.367)	0	0	0
2015/05/05	R186	07/05/2015	8.05	Put	Bond Future	365.2000	0.3652	475.5700	0.4756	30.222	0	0	4,229
2015/05/05	R186	07/05/2015	8.26	Put	Bond Future	13.6100	0.0136	11.0200	0.0110	(19.030)	0	0	0
2015/05/05	R186	07/05/2015	7.40	Put	Bond Future	5,560.3000	5.5603	5,888.8000	5.8888	5.908	0	0	0
2015/05/05	R186	07/05/2015	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R186	07/05/2015	8.25	Put	Bond Future	16.7100	0.0167	14.1800	0.0142	(15.141)	0	0	0
2015/05/05	R186	07/05/2015	8.10	Call	Bond Future	670.4800	0.6705	394.9000	0.3949	(41.102)	0	0	0
2015/05/05	R186	07/05/2015	8.26	Call	Bond Future	1,805.0400	1.8050	1,473.9500	1.4740	(18.343)	0	0	0
2015/05/05	R186	07/05/2015	7.30	Put	Bond Future	6,455.8100	6.4558	6,784.3100	6.7843	5.088	0	0	0
2015/05/05	R186	07/05/2015	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R186	07/05/2015	7.80	Call	Bond Future	6.0800	0.0061	0.3000	0.0003	(95.066)	0	0	0
2015/05/05	R186	07/05/2015	8.00	Call	Bond Future	233.8500	0.2339	84.2800	0.0843	(63.960)	0	0	0
2015/05/05	R186	07/05/2015	8.24	Call	Bond Future	1,647.7400	1.6477	1,316.9200	1.3169	(20.077)	0	0	0
2015/05/05	R186	07/05/2015	8.05	Call	Bond Future	417.6700	0.4177	199.5400	0.1995	(52.225)	0	0	0
2015/05/05	R186	06/08/2015	8.90	Put	Bond Future	350.3300	0.3503	386.9800	0.3870	10.462	0	0	5,350
2015/05/05	R186	06/08/2015	8.00	Put	Bond Future	2,629.2400	2.6292	2,808.1100	2.8081	6.803	0	0	0
2015/05/05	R186	06/08/2015			Bond Future	8.1066	119.0220	8.1475	118.6871	0.505	0.0000	0.0000	41,728
2015/05/05	R186	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	3,867.4900	3.8675	100.000	0	0	0
2015/05/05	R186	06/08/2015	8.55	Put	Bond Future	0.0000	0.0000	926.4100	0.9264	100.000	0	0	4,229
2015/05/05	R186	06/08/2015	8.01	Call	Bond Future	1,788.0700	1.7881	1,629.9900	1.6300	(8.841)	0	0	0
2015/05/05	R186	06/08/2015	8.00	Call	Bond Future	1,751.3200	1.7513	1,595.3000	1.5953	(8.909)	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
2015/05/05	R186	06/08/2015	7.99	Call	Bond Future	1,715.2800	1.7153	1,561.3100	1.5613	(8.976)	0	0	0
2015/05/05	R186	06/08/2015	7.75	Call	Bond Future	990.4600	0.9905	884.3500	0.8844	(10.713)	0	0	1,000
2015/05/05	R186	06/08/2015	8.45	Call	Bond Future	0.0000	0.0000	3,594.7000	3.5947	100.000	0	0	0
2015/05/05	R186	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	1,038.3900	1.0384	100.000	0	0	4,229
2015/05/05	R186	06/08/2015	8.55	Call	Bond Future	0.0000	0.0000	4,149.2600	4.1493	100.000	0	0	0
2015/05/05	R186	06/08/2015	8.90	Call	Bond Future	6,612.7800	6.6128	6,314.5400	6.3145	(4.510)	0	0	0
2015/05/05	R186	06/08/2015	8.45	Put	Bond Future	0.0000	0.0000	1,161.2100	1.1612	100.000	0	0	4,229
2015/05/05	R186	06/08/2015	7.99	Put	Bond Future	2,676.0100	2.6760	2,856.9300	2.8569	6.761	0	0	0
2015/05/05	R186	06/08/2015	7.75	Put	Bond Future	3,962.6500	3.9626	4,191.4300	4.1914	5.773	0	0	0
2015/05/05	R186	06/08/2015	8.01	Put	Bond Future	2,583.2500	2.5832	2,760.0600	2.7601	6.844	0	0	0
2015/05/05	R186	05/11/2015	8.45	Call	Bond Future	4,376.1700	4.3762	4,156.5200	4.1565	(5.019)	0	0	0
2015/05/05	R186	05/11/2015	8.25	Put	Bond Future	2,701.8100	2.7018	2,849.0100	2.8490	5.448	0	0	8,690
2015/05/05	R186	05/11/2015	8.24	Call	Bond Future	3,406.9700	3.4070	3,215.6400	3.2156	(5.616)	0	0	0
2015/05/05	R186	05/11/2015			Bond Future	8.1564	120.9699	8.1988	120.6300	0.520	0.0000	0.0000	0
2015/05/05	R186	05/11/2015	9.00	Put	Bond Future	875.4800	0.8755	936.6700	0.9367	6.989	0	0	2,600
2015/05/05	R186	05/11/2015	8.35	Put	Bond Future	2,358.7200	2.3587	2,492.1800	2.4922	5.658	0	0	9,370
2015/05/05	R186	05/11/2015	8.22	Call	Bond Future	3,321.6200	3.3216	3,133.1000	3.1331	(5.676)	0	0	0
2015/05/05	R186	05/11/2015	8.24	Put	Bond Future	2,738.0100	2.7380	2,886.6100	2.8866	5.427	0	0	0
2015/05/05	R186	05/11/2015	8.26	Put	Bond Future	2,665.9700	2.6660	2,811.7700	2.8118	5.469	0	0	0
2015/05/05	R186	05/11/2015	8.35	Call	Bond Future	3,899.7600	3.8998	3,693.2900	3.6933	(5.294)	0	0	0
2015/05/05	R186	05/11/2015	8.45	Put	Bond Future	2,050.0600	2.0501	2,170.3400	2.1703	5.867	0	0	6,248
2015/05/05	R186	05/11/2015	9.00	Call	Bond Future	7,391.3500	7.3913	7,112.6100	7.1126	(3.771)	0	0	0
2015/05/05	R186	05/11/2015	8.25	Call	Bond Future	3,450.4200	3.4504	3,257.6900	3.2577	(5.586)	0	0	0
2015/05/05	R186	05/11/2015	8.26	Call	Bond Future	3,494.1600	3.4942	3,300.0300	3.3000	(5.556)	0	0	0
2015/05/05	R186	05/11/2015	8.22	Put	Bond Future	2,812.1800	2.8122	2,963.5900	2.9636	5.384	0	0	1,090
2015/05/05	R186	04/02/2016	7.50	Call	Bond Future	1,499.1500	1.4991	1,398.8300	1.3988	(6.692)	0	0	0
2015/05/05	R186	04/02/2016			Bond Future	8.1969	117.7714	8.2409	117.4251	0.538	0.0000	0.0000	5,512
2015/05/05	R186	04/02/2016	7.51	Call	Bond Future	1,521.7800	1.5218	1,420.3600	1.4204	(6.665)	0	0	0
2015/05/05	R186	04/02/2016	7.50	Put	Bond Future	7,167.1500	7.1672	7,413.1200	7.4131	3.432	0	0	0
2015/05/05	R186	04/02/2016	7.49	Call	Bond Future	1,476.4100	1.4764	1,377.1800	1.3772	(6.721)	0	0	0
2015/05/05	R186	04/02/2016	7.49	Put	Bond Future	7,228.4300	7.2284	7,475.4900	7.4755	3.418	0	0	0
2015/05/05	R186	04/02/2016	7.51	Put	Bond Future	7,105.8400	7.1058	7,350.7100	7.3507	3.446	0	0	0
2015/05/05	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R197	07/05/2015			Bond Future	292.2575	292.2575	292.6912	292.6912	0.148	0.0000	0.0000	183
2015/05/05	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R197	07/05/2015	293.99	Put	Bond Future	1,732.5300	1.7325	1,298.8400	1.2988	(25.032)	0	0	0
2015/05/05	R197	07/05/2015	294.01	Put	Bond Future	1,752.5300	1.7525	1,318.8400	1.3188	(24.747)	0	0	0
2015/05/05	R197	07/05/2015	294.00	Put	Bond Future	1,742.5300	1.7425	1,308.8400	1.3088	(24.889)	0	0	0
2015/05/05	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R197	06/08/2015	288.00	Call	Bond Future	2,826.6800	2.8267	3,263.8100	3.2638	15.464	0	0	0
2015/05/05	R197	06/08/2015			Bond Future	290.8267	290.8267	291.2638	291.2638	0.150	0.0000	0.0000	1,046
2015/05/05	R197	06/08/2015	288.01	Call	Bond Future	2,816.6800	2.8167	3,253.8100	3.2538	15.519	0	0	0
2015/05/05	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R197	06/08/2015	287.99	Call	Bond Future	2,836.6800	2.8367	3,273.8100	3.2738	15.410	0	0	0
2015/05/05	R197	05/11/2015	295.00	Call	Bond Future	607.2700	0.6073	1,053.2600	1.0533	73.442	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
2015/05/05	R197	05/11/2015			Bond Future	295.6073	295.6073	296.0533	296.0533	0.151	0.0000	0.0000	0
2015/05/05	R197	05/11/2015	294.99	Call	Bond Future	617.2700	0.6173	1,063.2600	1.0633	72.252	0	0	0
2015/05/05	R197	05/11/2015	295.01	Call	Bond Future	597.2700	0.5973	1,043.2600	1.0433	74.671	0	0	0
2015/05/05	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	07/05/2015			Bond Future	243.8082	243.8082	244.1762	244.1762	0.151	0.0000	0.0000	2,650
2015/05/05	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	07/05/2015	238.51	Call	Bond Future	5,298.2200	5.2982	5,666.2300	5.6662	6.946	0	0	0
2015/05/05	R202	07/05/2015	238.49	Call	Bond Future	5,318.2200	5.3182	5,686.2300	5.6862	6.920	0	0	0
2015/05/05	R202	07/05/2015	238.50	Call	Bond Future	5,308.2200	5.3082	5,676.2300	5.6762	6.933	0	0	0
2015/05/05	R202	06/08/2015			Bond Future	244.4505	244.4505	244.8217	244.8217	0.152	0.0000	0.0000	53,974
2015/05/05	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	06/08/2015	240.01	Call	Bond Future	4,440.5300	4.4405	4,811.6500	4.8117	8.358	0	0	0
2015/05/05	R202	06/08/2015	239.99	Call	Bond Future	4,460.5300	4.4605	4,831.6500	4.8317	8.320	0	0	0
2015/05/05	R202	06/08/2015	240.00	Call	Bond Future	4,450.5300	4.4505	4,821.6500	4.8217	8.339	0	0	0
2015/05/05	R202	05/11/2015			Bond Future	248.4687	248.4687	248.8471	248.8471	0.152	0.0000	0.0000	0
2015/05/05	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R202	05/11/2015	245.99	Call	Bond Future	2,478.6700	2.4787	2,857.0800	2.8571	15.267	0	0	0
2015/05/05	R202	05/11/2015	246.00	Call	Bond Future	2,468.6700	2.4687	2,847.0800	2.8471	15.328	0	0	0
2015/05/05	R202	05/11/2015	246.01	Call	Bond Future	2,458.6700	2.4587	2,837.0800	2.8371	15.391	0	0	0
2015/05/05	R203	07/05/2015	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2015/05/05	R203	07/05/2015			Bond Future	7.0706	103.7904	7.0996	103.7277	0.411	0.0000	0.0000	5,478
2015/05/05	R203	07/05/2015	7.24	Put	Bond Future	5.5000	0.0055	4.2500	0.0043	(22.727)	0	0	0
2015/05/05	R203	07/05/2015	7.26	Put	Bond Future	3.5200	0.0035	2.4400	0.0024	(30.682)	0	0	0
2015/05/05	R203	07/05/2015	7.25	Put	Bond Future	4.4100	0.0044	3.2300	0.0032	(26.757)	0	0	0
2015/05/05	R203	07/05/2015	7.25	Call	Bond Future	391.1000	0.3911	327.2000	0.3272	(16.339)	0	0	0
2015/05/05	R203	07/05/2015	7.84	Call	Bond Future	1,645.1400	1.6451	1,582.4200	1.5824	(3.812)	0	0	0
2015/05/05	R203	07/05/2015	7.24	Call	Bond Future	370.6900	0.3707	306.7200	0.3067	(17.257)	0	0	0
2015/05/05	R203	07/05/2015	7.26	Call	Bond Future	411.7000	0.4117	347.9000	0.3479	(15.497)	0	0	0
2015/05/05	R203	06/08/2015	7.84	Call	Bond Future	1,396.4500	1.3965	1,340.1500	1.3401	(4.032)	0	0	0
2015/05/05	R203	06/08/2015	6.74	Call	Bond Future	169.8100	0.1698	152.6500	0.1527	(10.105)	0	0	0
2015/05/05	R203	06/08/2015	6.75	Put	Bond Future	984.4800	0.9845	1,031.7600	1.0318	4.803	0	0	0
2015/05/05	R203	06/08/2015			Bond Future	7.1656	105.4247	7.1990	105.3599	0.467	0.0000	0.0000	7,328
2015/05/05	R203	06/08/2015	6.75	Call	Bond Future	174.7500	0.1748	157.2300	0.1572	(10.026)	0	0	0
2015/05/05	R203	06/08/2015	6.76	Call	Bond Future	179.7800	0.1798	161.9000	0.1619	(9.945)	0	0	0
2015/05/05	R203	06/08/2015	7.84	Put	Bond Future	99.8300	0.0998	108.3300	0.1083	8.514	0	0	5,000
2015/05/05	R203	06/08/2015	6.74	Put	Bond Future	999.1300	0.9991	1,046.7700	1.0468	4.768	0	0	0
2015/05/05	R203	06/08/2015	6.76	Put	Bond Future	969.9300	0.9699	1,016.8500	1.0169	4.837	0	0	0
2015/05/05	R203	05/11/2015	6.00	Put	Bond Future	2,182.9000	2.1829	2,244.4000	2.2444	2.817	0	0	0

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2015/05/05	R203	05/11/2015	5.99	Call	Bond Future	31.5800	0.0316	27.7400	0.0277	(12.160)	0	0	0
2015/05/05	R203	05/11/2015			Bond Future	7.2324	102.9832	7.2704	102.9178	0.526	0.0000	0.0000	0
2015/05/05	R203	05/11/2015	6.00	Call	Bond Future	32.5500	0.0325	28.6100	0.0286	(12.104)	0	0	0
2015/05/05	R203	05/11/2015	6.01	Call	Bond Future	33.6300	0.0336	29.5800	0.0296	(12.043)	0	0	0
2015/05/05	R203	05/11/2015	5.99	Put	Bond Future	2,199.6200	2.1996	2,261.2200	2.2612	2.800	0	0	0
2015/05/05	R203	05/11/2015	6.01	Put	Bond Future	2,166.2900	2.1663	2,227.6800	2.2277	2.834	0	0	0
2015/05/05	R203	04/02/2016	7.25	Put	Bond Future	626.0600	0.6261	659.3200	0.6593	5.313	0	0	0
2015/05/05	R203	04/02/2016	7.26	Put	Bond Future	618.8000	0.6188	651.8000	0.6518	5.333	0	0	0
2015/05/05	R203	04/02/2016			Bond Future	7.2703	104.7719	7.3150	104.7050	0.615	0.0000	0.0000	0
2015/05/05	R203	04/02/2016	7.26	Call	Bond Future	603.3100	0.6033	569.4200	0.5694	(5.617)	0	0	0
2015/05/05	R203	04/02/2016	7.24	Call	Bond Future	587.5600	0.5876	554.2000	0.5542	(5.678)	0	0	0
2015/05/05	R203	04/02/2016	7.25	Call	Bond Future	595.5900	0.5956	561.9600	0.5620	(5.647)	0	0	0
2015/05/05	R203	04/02/2016	7.24	Put	Bond Future	633.0200	0.6330	666.5500	0.6666	5.297	0	0	0
2015/05/05	R204	07/05/2015	7.51	Put	Bond Future	4.0600	0.0041	3.1500	0.0032	(22.414)	0	0	0
2015/05/05	R204	07/05/2015			Bond Future	7.3153	105.2469	7.3493	105.1391	0.466	0.0000	0.0000	8,490
2015/05/05	R204	07/05/2015	7.50	Put	Bond Future	5.1500	0.0052	4.2300	0.0042	(17.864)	0	0	0
2015/05/05	R204	07/05/2015	7.49	Call	Bond Future	557.7200	0.5577	449.0600	0.4491	(19.483)	0	0	0
2015/05/05	R204	07/05/2015	7.50	Call	Bond Future	587.8300	0.5878	479.1300	0.4791	(18.492)	0	0	0
2015/05/05	R204	07/05/2015	7.51	Call	Bond Future	618.1600	0.6182	509.4700	0.5095	(17.583)	0	0	0
2015/05/05	R204	07/05/2015	7.49	Put	Bond Future	6.4800	0.0065	5.6000	0.0056	(13.580)	0	0	0
2015/05/05	R204	06/08/2015	7.74	Call	Bond Future	1,325.8600	1.3259	1,245.0500	1.2450	(6.095)	0	0	0
2015/05/05	R204	06/08/2015	7.75	Put	Bond Future	326.4000	0.3264	355.5700	0.3556	8.937	0	0	0
2015/05/05	R204	06/08/2015			Bond Future	7.4030	102.8686	7.4404	102.7580	0.505	0.0000	0.0000	12,468
2015/05/05	R204	06/08/2015	8.41	Call	Bond Future	2,972.5100	2.9725	2,867.3400	2.8673	(3.538)	0	0	0
2015/05/05	R204	06/08/2015	7.74	Put	Bond Future	334.6100	0.3346	364.3600	0.3644	8.891	0	0	0
2015/05/05	R204	06/08/2015	7.76	Put	Bond Future	318.3500	0.3184	346.9400	0.3469	8.981	0	0	0
2015/05/05	R204	06/08/2015	8.41	Put	Bond Future	45.7200	0.0457	51.1100	0.0511	11.789	0	0	699
2015/05/05	R204	06/08/2015	7.75	Call	Bond Future	1,346.8800	1.3469	1,265.4900	1.2655	(6.043)	0	0	0
2015/05/05	R204	06/08/2015	7.76	Call	Bond Future	1,368.0500	1.3681	1,286.0800	1.2861	(5.992)	0	0	0
2015/05/05	R204	05/11/2015			Bond Future	7.4652	104.5520	7.5058	104.4401	0.544	0.0000	0.0000	0
2015/05/05	R204	05/11/2015	6.25	Call	Bond Future	71.2900	0.0713	62.9100	0.0629	(11.755)	0	0	0
2015/05/05	R204	05/11/2015	6.24	Put	Bond Future	3,519.5900	3.5196	3,623.3500	3.6233	2.948	0	0	0
2015/05/05	R204	05/11/2015	6.26	Put	Bond Future	3,466.2400	3.4662	3,569.5900	3.5696	2.982	0	0	0
2015/05/05	R204	05/11/2015	6.25	Put	Bond Future	3,492.7900	3.4928	3,596.3500	3.5963	2.965	0	0	0
2015/05/05	R204	05/11/2015	6.26	Call	Bond Future	73.4800	0.0735	64.8900	0.0649	(11.690)	0	0	0
2015/05/05	R204	05/11/2015	6.24	Call	Bond Future	69.3500	0.0693	61.1700	0.0612	(11.795)	0	0	0
2015/05/05	R204	04/02/2016	7.50	Call	Bond Future	1,099.8300	1.0998	1,041.2800	1.0413	(5.324)	0	0	0
2015/05/05	R204	04/02/2016			Bond Future	7.5061	102.3299	7.5509	102.2157	0.596	0.0000	0.0000	0
2015/05/05	R204	04/02/2016	7.51	Call	Bond Future	1,113.1700	1.1132	1,054.2000	1.0542	(5.297)	0	0	0
2015/05/05	R204	04/02/2016	7.49	Put	Bond Future	1,127.7900	1.1278	1,183.9000	1.1839	4.975	0	0	0
2015/05/05	R204	04/02/2016	7.51	Put	Bond Future	1,103.2600	1.1033	1,158.5300	1.1585	5.010	0	0	0
2015/05/05	R204	04/02/2016	7.49	Call	Bond Future	1,086.5800	1.0866	1,028.4500	1.0284	(5.350)	0	0	0
2015/05/05	R204	04/02/2016	7.50	Put	Bond Future	1,115.4800	1.1155	1,171.1700	1.1712	4.992	0	0	0
2015/05/05	R207	07/05/2015			Bond Future	7.5250	101.2602	7.5591	101.1288	0.453	0.0000	0.0000	5,146
2015/05/05	R207	07/05/2015	8.25	Call	Bond Future	2,749.9100	2.7499	2,618.4300	2.6184	(4.781)	0	0	0
2015/05/05	R207	07/05/2015	7.73	Call	Bond Future	791.8900	0.7919	659.1300	0.6591	(16.765)	0	0	66

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/05	R207	07/05/2015	8.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R207	07/05/2015	7.73	Put	Bond Future	4.8500		0.0049	3.5700	0.0036	(26.392)	0	0	0
2015/05/05	R207	07/05/2015	8.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R207	07/05/2015	8.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R207	07/05/2015	8.26	Call	Bond Future	2,787.1900		2.7872	2,655.7100	2.6557	(4.717)	0	0	0
2015/05/05	R207	07/05/2015	8.24	Call	Bond Future	2,712.6200		2.7126	2,581.1400	2.5811	(4.847)	0	0	0
2015/05/05	R207	06/08/2015	7.76	Call	Bond Future	1,216.2700		1.2163	1,132.3700	1.1324	(6.898)	0	0	0
2015/05/05	R207	06/08/2015			Bond Future	7.6099		99.2123	7.6466	99.0777	0.483	0.0000	0.0000	34,046
2015/05/05	R207	06/08/2015	7.74	Call	Bond Future	1,172.7200		1.1727	1,090.4700	1.0905	(7.014)	0	0	0
2015/05/05	R207	06/08/2015	7.75	Call	Bond Future	1,194.4900		1.1945	1,111.4100	1.1114	(6.955)	0	0	0
2015/05/05	R207	06/08/2015	7.46	Call	Bond Future	655.1600		0.6552	597.1500	0.5972	(8.854)	0	0	70
2015/05/05	R207	06/08/2015	7.74	Put	Bond Future	696.7400		0.6967	749.0900	0.7491	7.514	0	0	0
2015/05/05	R207	06/08/2015	7.76	Put	Bond Future	667.3800		0.6674	718.0800	0.7181	7.597	0	0	0
2015/05/05	R207	06/08/2015	7.46	Put	Bond Future	1,206.8300		1.2068	1,283.4200	1.2834	6.346	0	0	0
2015/05/05	R207	06/08/2015	7.75	Put	Bond Future	682.0400		0.6820	733.5600	0.7336	7.554	0	0	0
2015/05/05	R207	05/11/2015	7.76	Call	Bond Future	1,415.8100		1.4158	1,339.0800	1.3391	(5.420)	0	0	0
2015/05/05	R207	05/11/2015			Bond Future	7.6685		100.8363	7.7076	100.6999	0.510	0.0000	0.0000	0
2015/05/05	R207	05/11/2015	7.74	Call	Bond Future	1,377.8200		1.3778	1,302.2900	1.3023	(5.482)	0	0	0
2015/05/05	R207	05/11/2015	7.50	Call	Bond Future	965.1500		0.9652	904.3600	0.9044	(6.299)	0	0	19
2015/05/05	R207	05/11/2015	7.75	Call	Bond Future	1,396.7400		1.3967	1,320.6100	1.3206	(5.451)	0	0	0
2015/05/05	R207	05/11/2015	7.43	Call	Bond Future	861.0900		0.8611	804.6200	0.8046	(6.558)	0	0	53
2015/05/05	R207	05/11/2015	7.74	Put	Bond Future	1,128.8300		1.1288	1,189.6500	1.1897	5.388	0	0	0
2015/05/05	R207	05/11/2015	7.76	Put	Bond Future	1,097.2800		1.0973	1,156.9000	1.1569	5.433	0	0	0
2015/05/05	R207	05/11/2015	7.43	Put	Bond Future	1,697.6800		1.6977	1,777.5600	1.7776	4.705	0	0	0
2015/05/05	R207	05/11/2015	7.50	Put	Bond Future	1,555.3400		1.5553	1,630.9000	1.6309	4.858	0	0	0
2015/05/05	R207	05/11/2015	7.75	Put	Bond Future	1,112.9700		1.1130	1,173.1900	1.1732	5.411	0	0	0
2015/05/05	R207	04/02/2016	7.27	Put	Bond Future	2,291.5400		2.2915	2,381.0100	2.3810	3.904	0	0	0
2015/05/05	R207	04/02/2016	7.49	Put	Bond Future	1,843.3000		1.8433	1,921.6400	1.9216	4.250	0	0	0
2015/05/05	R207	04/02/2016			Bond Future	7.7130		98.9450	7.7551	98.8060	0.546	0.0000	0.0000	0
2015/05/05	R207	04/02/2016	7.51	Put	Bond Future	1,805.6500		1.8056	1,882.9700	1.8830	4.282	0	0	0
2015/05/05	R207	04/02/2016	7.27	Call	Bond Future	813.6000		0.8136	764.0000	0.7640	(6.096)	0	0	43
2015/05/05	R207	04/02/2016	7.50	Call	Bond Future	1,117.1300		1.1171	1,055.8900	1.0559	(5.482)	0	0	19
2015/05/05	R207	04/02/2016	7.51	Call	Bond Future	1,131.7100		1.1317	1,069.9600	1.0700	(5.456)	0	0	0
2015/05/05	R207	04/02/2016	7.49	Call	Bond Future	1,102.6600		1.1027	1,041.9300	1.0419	(5.508)	0	0	0
2015/05/05	R207	04/02/2016	7.50	Put	Bond Future	1,824.4100		1.8244	1,902.2400	1.9022	4.266	0	0	0
2015/05/05	R208	07/05/2015	8.01	Call	Bond Future	1,693.0800		1.6931	1,537.2200	1.5372	(9.206)	0	0	0
2015/05/05	R208	07/05/2015			Bond Future	7.6341		96.6340	7.6684	96.4781	0.449	0.0000	0.0000	45,749
2015/05/05	R208	07/05/2015	7.99	Call	Bond Future	1,603.9600		1.6040	1,448.0700	1.4481	(9.719)	0	0	0
2015/05/05	R208	07/05/2015	8.00	Call	Bond Future	1,648.5300		1.6485	1,492.6600	1.4927	(9.455)	0	0	0
2015/05/05	R208	07/05/2015	7.99	Put	Bond Future	0.1100		0.0001	0.0300	0.0000	(72.727)	0	0	0
2015/05/05	R208	07/05/2015	8.00	Put	Bond Future	0.0800		0.0001	0.0200	0.0000	(75.000)	0	0	0
2015/05/05	R208	07/05/2015	8.01	Put	Bond Future	0.0600		0.0001	0.0100	0.0000	(83.333)	0	0	0
2015/05/05	R208	06/08/2015			Bond Future	7.7060		98.1556	7.7423	97.9963	0.472	0.0000	0.0000	40,697
2015/05/05	R208	06/08/2015	8.00	Call	Bond Future	1,856.9500		1.8569	1,744.3200	1.7443	(6.065)	0	0	0
2015/05/05	R208	06/08/2015	8.85	Call	Bond Future	4,909.0700		4.9091	4,755.2900	4.7553	(3.133)	0	0	0
2015/05/05	R208	06/08/2015	8.01	Call	Bond Future	1,886.6200		1.8866	1,773.1400	1.7731	(6.015)	0	0	0
2015/05/05	R208	06/08/2015	7.99	Call	Bond Future	1,827.4800		1.8275	1,715.7200	1.7157	(6.116)	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
2015/05/05	R208	06/08/2015	8.01	Put	Bond Future	564.8700	0.5649	610.6800	0.6107	8.110	0	0	0
2015/05/05	R208	06/08/2015	8.00	Put	Bond Future	578.3100	0.5783	624.9700	0.6250	8.068	0	0	0
2015/05/05	R208	06/08/2015	8.85	Put	Bond Future	49.3100	0.0493	54.8200	0.0548	11.174	0	0	198
2015/05/05	R208	06/08/2015	7.99	Put	Bond Future	591.9900	0.5920	639.5200	0.6395	8.029	0	0	0
2015/05/05	R208	05/11/2015			Bond Future	7.7609	96.3617	7.7992	96.2002	0.493	0.0000	0.0000	0
2015/05/05	R208	05/11/2015	8.48	Call	Bond Future	3,467.0700	3.4671	3,338.0200	3.3380	(3.722)	0	0	0
2015/05/05	R208	05/11/2015	7.74	Put	Bond Future	1,547.1800	1.5472	1,625.5000	1.6255	5.062	0	0	0
2015/05/05	R208	05/11/2015	7.75	Call	Bond Future	1,479.8700	1.4799	1,395.9700	1.3960	(5.669)	0	0	0
2015/05/05	R208	05/11/2015	7.76	Call	Bond Future	1,501.3600	1.5014	1,416.7400	1.4167	(5.636)	0	0	0
2015/05/05	R208	05/11/2015	8.48	Put	Bond Future	489.5200	0.4895	521.9600	0.5220	6.627	0	0	2,200
2015/05/05	R208	05/11/2015	7.74	Call	Bond Future	1,458.8300	1.4588	1,375.6600	1.3757	(5.701)	0	0	0
2015/05/05	R208	05/11/2015	7.76	Put	Bond Future	1,505.2500	1.5053	1,582.1200	1.5821	5.107	0	0	0
2015/05/05	R208	05/11/2015	7.75	Put	Bond Future	1,525.9800	1.5260	1,603.5700	1.6036	5.085	0	0	0
2015/05/05	R208	04/02/2016			Bond Future	7.8023	98.0353	7.8429	97.8707	0.520	0.0000	0.0000	0
2015/05/05	R208	04/02/2016	7.74	Put	Bond Future	1,899.3900	1.8994	1,981.9800	1.9820	4.348	0	0	0
2015/05/05	R208	04/02/2016	7.76	Put	Bond Future	1,858.1200	1.8581	1,939.5000	1.9395	4.380	0	0	0
2015/05/05	R208	04/02/2016	7.75	Put	Bond Future	1,878.5100	1.8785	1,960.4900	1.9605	4.364	0	0	0
2015/05/05	R208	04/02/2016	7.76	Call	Bond Future	1,686.3600	1.6864	1,603.1300	1.6031	(4.935)	0	0	0
2015/05/05	R208	04/02/2016	7.74	Call	Bond Future	1,646.2600	1.6463	1,564.2400	1.5642	(4.982)	0	0	0
2015/05/05	R208	04/02/2016	7.75	Call	Bond Future	1,666.0800	1.6661	1,583.4500	1.5834	(4.960)	0	0	0
2015/05/05	R209	07/05/2015			Bond Future	8.6132	77.9833	8.6526	77.6720	0.458	0.0000	0.0000	7,938
2015/05/05	R209	07/05/2015	8.99	Put	Bond Future	0.5600	0.0006	0.1700	0.0002	(69.643)	0	0	0
2015/05/05	R209	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R209	07/05/2015	8.30	Put	Bond Future	2,544.6100	2.5446	2,854.1900	2.8542	12.166	0	0	700
2015/05/05	R209	07/05/2015	9.01	Put	Bond Future	0.3300	0.0003	0.0900	0.0001	(72.727)	0	0	0
2015/05/05	R209	07/05/2015	8.99	Call	Bond Future	2,900.1400	2.9001	2,588.4800	2.5885	(10.746)	0	0	0
2015/05/05	R209	07/05/2015	9.00	Put	Bond Future	0.4300	0.0004	0.1200	0.0001	(72.093)	0	0	0
2015/05/05	R209	07/05/2015	9.00	Call	Bond Future	2,974.6800	2.9747	2,663.1000	2.6631	(10.474)	0	0	0
2015/05/05	R209	07/05/2015	7.30	Put	Bond Future	11,558.0400	11.5580	11,869.3100	11.8693	2.693	0	0	0
2015/05/05	R209	07/05/2015	8.30	Call	Bond Future	1.7400	0.0017	0.0500	0.0001	(97.126)	0	0	0
2015/05/05	R209	07/05/2015	9.01	Call	Bond Future	3,049.1400	3.0491	2,737.6300	2.7376	(10.216)	0	0	0
2015/05/05	R209	06/08/2015	8.99	Put	Bond Future	1,211.0200	1.2110	1,303.8300	1.3038	7.664	0	0	0
2015/05/05	R209	06/08/2015			Bond Future	8.6695	79.2112	8.7101	78.8943	0.468	0.0000	0.0000	25,841
2015/05/05	R209	06/08/2015	9.01	Put	Bond Future	1,162.6300	1.1626	1,252.5200	1.2525	7.732	0	0	0
2015/05/05	R209	06/08/2015	9.90	Call	Bond Future	8,911.7400	8.9117	8,608.1900	8.6082	(3.406)	0	0	0
2015/05/05	R209	06/08/2015	9.00	Call	Bond Future	3,710.4400	3.7104	3,484.8100	3.4848	(6.081)	0	0	0
2015/05/05	R209	06/08/2015	9.01	Call	Bond Future	3,760.8200	3.7608	3,533.7400	3.5337	(6.038)	0	0	0
2015/05/05	R209	06/08/2015	9.00	Put	Bond Future	1,186.6300	1.1866	1,277.9700	1.2780	7.697	0	0	0
2015/05/05	R209	06/08/2015	8.99	Call	Bond Future	3,660.3400	3.6603	3,436.1800	3.4362	(6.124)	0	0	0
2015/05/05	R209	06/08/2015	9.90	Put	Bond Future	125.8600	0.1259	139.2800	0.1393	10.663	0	0	2,914
2015/05/05	R209	05/11/2015	7.99	Put	Bond Future	7,005.2700	7.0053	7,245.0500	7.2450	3.423	0	0	0
2015/05/05	R209	05/11/2015			Bond Future	8.7167	77.3592	8.7584	77.0374	0.478	0.0000	0.0000	0
2015/05/05	R209	05/11/2015	8.01	Put	Bond Future	6,871.0900	6.8711	7,108.6100	7.1086	3.457	0	0	0
2015/05/05	R209	05/11/2015	7.99	Call	Bond Future	1,043.5700	1.0436	961.5300	0.9615	(7.861)	0	0	0
2015/05/05	R209	05/11/2015	8.00	Put	Bond Future	6,937.9900	6.9380	7,176.6400	7.1766	3.440	0	0	0
2015/05/05	R209	05/11/2015	8.00	Call	Bond Future	1,062.9600	1.0630	979.7900	0.9798	(7.824)	0	0	0
2015/05/05	R209	05/11/2015	8.01	Call	Bond Future	1,082.5900	1.0826	998.2900	0.9983	(7.787)	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
2015/05/05	R209	04/02/2016	8.74	Call	Bond Future	3,746.6300	3.7466	3,572.0300	3.5720	(4.660)	0	0	0
2015/05/05	R209	04/02/2016	8.75	Put	Bond Future	3,842.4300	3.8424	3,994.5000	3.9945	3.958	0	0	0
2015/05/05	R209	04/02/2016			Bond Future	8.7576	78.7031	8.8003	78.3753	0.489	0.0000	0.0000	0
2015/05/05	R209	04/02/2016	8.75	Call	Bond Future	3,784.3100	3.7843	3,608.6600	3.6087	(4.642)	0	0	0
2015/05/05	R209	04/02/2016	8.76	Call	Bond Future	3,822.7300	3.8227	3,646.0200	3.6460	(4.623)	0	0	0
2015/05/05	R209	04/02/2016	8.74	Put	Bond Future	3,881.7300	3.8817	4,034.8500	4.0349	3.945	0	0	0
2015/05/05	R209	04/02/2016	8.76	Put	Bond Future	3,803.9800	3.8040	3,954.9900	3.9550	3.970	0	0	0
2015/05/05	R210	07/05/2015			Bond Future	179.2329	179.2329	179.2466	179.2466	0.008	0.0000	0.0000	246
2015/05/05	R210	07/05/2015	177.00	Call	Bond Future	2,232.9100	2.2329	2,246.5900	2.2466	0.613	0	0	0
2015/05/05	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R210	07/05/2015	177.01	Call	Bond Future	2,222.9100	2.2229	2,236.5900	2.2366	0.615	0	0	0
2015/05/05	R210	07/05/2015	176.99	Call	Bond Future	2,242.9100	2.2429	2,256.5900	2.2566	0.610	0	0	0
2015/05/05	R210	06/08/2015	179.01	Call	Bond Future	3,060.3100	3.0603	3,072.1000	3.0721	0.385	0	0	0
2015/05/05	R210	06/08/2015			Bond Future	182.0703	182.0703	182.0821	182.0821	0.006	0.0000	0.0000	853
2015/05/05	R210	06/08/2015	178.99	Call	Bond Future	3,080.3100	3.0803	3,092.1000	3.0921	0.383	0	0	0
2015/05/05	R210	06/08/2015	179.00	Call	Bond Future	3,070.3100	3.0703	3,082.1000	3.0821	0.384	0	0	0
2015/05/05	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R210	05/11/2015			Bond Future	182.9436	182.9436	182.9567	182.9567	0.007	0.0000	0.0000	0
2015/05/05	R210	05/11/2015	182.00	Call	Bond Future	943.6100	0.9436	956.6900	0.9567	1.386	0	0	0
2015/05/05	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R210	05/11/2015	182.01	Call	Bond Future	933.6100	0.9336	946.6900	0.9467	1.401	0	0	0
2015/05/05	R210	05/11/2015	181.99	Call	Bond Future	953.6100	0.9536	966.6900	0.9667	1.372	0	0	0
2015/05/05	R211	07/05/2015	134.99	Put	Bond Future	2,713.3700	2.7134	2,706.1300	2.7061	(0.267)	0	0	0
2015/05/05	R211	07/05/2015			Bond Future	132.2766	132.2766	132.2839	132.2839	0.005	0.0000	0.0000	1,120
2015/05/05	R211	07/05/2015	135.01	Put	Bond Future	2,733.3700	2.7334	2,726.1300	2.7261	(0.265)	0	0	0
2015/05/05	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R211	07/05/2015	135.00	Put	Bond Future	2,723.3700	2.7234	2,716.1300	2.7161	(0.266)	0	0	0
2015/05/05	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R211	06/08/2015			Bond Future	132.7411	132.7411	132.7469	132.7469	0.004	0.0000	0.0000	1,120
2015/05/05	R211	06/08/2015	134.99	Put	Bond Future	2,248.9400	2.2489	2,243.1100	2.2431	(0.259)	0	0	0
2015/05/05	R211	06/08/2015	135.01	Put	Bond Future	2,268.9400	2.2689	2,263.1100	2.2631	(0.257)	0	0	0
2015/05/05	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R211	06/08/2015	135.00	Put	Bond Future	2,258.9400	2.2589	2,253.1100	2.2531	(0.258)	0	0	0
2015/05/05	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R211	05/11/2015	134.99	Put	Bond Future	66.7000	0.0667	60.0600	0.0601	(9.955)	0	0	0
2015/05/05	R211	05/11/2015			Bond Future	134.9233	134.9233	134.9299	134.9299	0.005	0.0000	0.0000	0
2015/05/05	R211	05/11/2015	135.01	Put	Bond Future	86.7000	0.0867	80.0600	0.0801	(7.659)	0	0	0
2015/05/05	R211	05/11/2015	134.99	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
2015/05/05	R211	05/11/2015	135.00	Put	Bond Future	76.7000	0.0767	70.0600	0.0701	(8.657)	0	0	0
2015/05/05	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	07/05/2015			Bond Future	139.4419	139.4419	139.4522	139.4522	0.007	0.0000	0.0000	0
2015/05/05	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	07/05/2015	140.99	Put	Bond Future	1,548.0900	1.5481	1,537.7600	1.5378	(0.667)	0	0	0
2015/05/05	R212	07/05/2015	141.01	Put	Bond Future	1,568.0900	1.5681	1,557.7600	1.5578	(0.659)	0	0	0
2015/05/05	R212	07/05/2015	141.00	Put	Bond Future	1,558.0900	1.5581	1,547.7600	1.5478	(0.663)	0	0	0
2015/05/05	R212	06/08/2015	141.01	Put	Bond Future	1,149.2400	1.1492	1,140.4300	1.1404	(0.767)	0	0	0
2015/05/05	R212	06/08/2015			Bond Future	139.8608	139.8608	139.8696	139.8696	0.006	0.0000	0.0000	1,113
2015/05/05	R212	06/08/2015	141.00	Put	Bond Future	1,139.2400	1.1392	1,130.4300	1.1304	(0.773)	0	0	0
2015/05/05	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	06/08/2015	140.99	Put	Bond Future	1,129.2400	1.1292	1,120.4300	1.1204	(0.780)	0	0	0
2015/05/05	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	05/11/2015			Bond Future	142.1600	142.1600	142.1699	142.1699	0.007	0.0000	0.0000	0
2015/05/05	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R212	05/11/2015	145.99	Put	Bond Future	3,829.9500	3.8300	3,820.1500	3.8201	(0.256)	0	0	0
2015/05/05	R212	05/11/2015	146.01	Put	Bond Future	3,849.9500	3.8500	3,840.1500	3.8401	(0.255)	0	0	0
2015/05/05	R212	05/11/2015	146.00	Put	Bond Future	3,839.9500	3.8400	3,830.1500	3.8301	(0.255)	0	0	0
2015/05/05	R213	07/05/2015	8.74	Call	Bond Future	1,754.4900	1.7545	1,482.9200	1.4829	(15.479)	0	0	0
2015/05/05	R213	07/05/2015	8.75	Put	Bond Future	11.2000	0.0112	7.2800	0.0073	(35.000)	0	0	0
2015/05/05	R213	07/05/2015			Bond Future	8.5135	88.3552	8.5478	88.0879	0.404	0.0000	0.0000	13,429
2015/05/05	R213	07/05/2015	8.75	Call	Bond Future	1,827.7200	1.8277	1,556.5500	1.5566	(14.837)	0	0	0
2015/05/05	R213	07/05/2015	8.76	Call	Bond Future	1,901.2600	1.9013	1,630.5000	1.6305	(14.241)	0	0	0
2015/05/05	R213	07/05/2015	8.74	Put	Bond Future	13.6700	0.0137	9.3500	0.0094	(31.602)	0	0	0
2015/05/05	R213	07/05/2015	8.76	Put	Bond Future	9.1400	0.0091	5.6300	0.0056	(38.403)	0	0	0
2015/05/05	R213	06/08/2015			Bond Future	8.5743	89.7464	8.6099	89.4740	0.414	0.0000	0.0000	18,967
2015/05/05	R213	06/08/2015	8.49	Put	Bond Future	2,479.5000	2.4795	2,617.2000	2.6172	5.554	0	0	0
2015/05/05	R213	06/08/2015	8.51	Put	Bond Future	2,395.3100	2.3953	2,529.8300	2.5298	5.616	0	0	0
2015/05/05	R213	06/08/2015	8.49	Call	Bond Future	1,828.0000	1.8280	1,693.3000	1.6933	(7.369)	0	0	0
2015/05/05	R213	06/08/2015	8.50	Put	Bond Future	2,436.9700	2.4370	2,573.0900	2.5731	5.586	0	0	0
2015/05/05	R213	06/08/2015	8.50	Call	Bond Future	1,863.0800	1.8631	1,726.8000	1.7268	(7.315)	0	0	0
2015/05/05	R213	06/08/2015	8.51	Call	Bond Future	1,898.9300	1.8989	1,761.0500	1.7610	(7.261)	0	0	0
2015/05/05	R213	05/11/2015	7.76	Call	Bond Future	766.3600	0.7664	708.7000	0.7087	(7.524)	0	0	0
2015/05/05	R213	05/11/2015			Bond Future	8.6275	87.6703	8.6640	87.3939	0.423	0.0000	0.0000	0
2015/05/05	R213	05/11/2015	7.74	Call	Bond Future	736.1700	0.7362	680.2400	0.6802	(7.597)	0	0	0
2015/05/05	R213	05/11/2015	7.75	Call	Bond Future	751.2400	0.7512	694.4400	0.6944	(7.561)	0	0	0
2015/05/05	R213	05/11/2015	7.74	Put	Bond Future	7,852.8500	7.8528	8,073.3500	8.0734	2.808	0	0	0
2015/05/05	R213	05/11/2015	7.76	Put	Bond Future	7,713.8100	7.7138	7,932.5800	7.9326	2.836	0	0	0
2015/05/05	R213	05/11/2015	7.75	Put	Bond Future	7,783.2500	7.7833	8,002.8800	8.0029	2.822	0	0	0
2015/05/05	R213	04/02/2016			Bond Future	8.6753	89.1929	8.7130	88.9114	0.434	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
2015/05/05	R213	04/02/2016	8.75	Call	Bond Future	3,987.9900	3.9880	3,829.6500	3.8296	(3.970)	0	0	0
2015/05/05	R213	04/02/2016	8.74	Put	Bond Future	3,466.1800	3.4662	3,590.2800	3.5903	3.580	0	0	0
2015/05/05	R213	04/02/2016	8.76	Put	Bond Future	3,396.1300	3.3961	3,518.4400	3.5184	3.601	0	0	0
2015/05/05	R213	04/02/2016	8.75	Put	Bond Future	3,431.0100	3.4310	3,554.2200	3.5542	3.591	0	0	0
2015/05/05	R213	04/02/2016	8.76	Call	Bond Future	4,027.2600	4.0273	3,868.0200	3.8680	(3.954)	0	0	0
2015/05/05	R213	04/02/2016	8.74	Call	Bond Future	3,948.9200	3.9489	3,791.4700	3.7915	(3.987)	0	0	0
2015/05/05	R214	07/05/2015			Bond Future	8.6480	79.2298	8.6875	78.8994	0.456	0.0000	0.0000	756
2015/05/05	R214	07/05/2015	9.15	Call	Bond Future	4,040.3000	4.0403	3,709.8800	3.7099	(8.178)	0	0	0
2015/05/05	R214	07/05/2015	9.16	Call	Bond Future	4,117.2800	4.1173	3,786.8600	3.7869	(8.025)	0	0	0
2015/05/05	R214	07/05/2015	9.14	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	R214	07/05/2015	9.16	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	R214	07/05/2015	9.15	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	R214	07/05/2015	9.14	Call	Bond Future	3,963.2000	3.9632	3,632.7700	3.6328	(8.337)	0	0	0
2015/05/05	R214	06/08/2015	8.76	Put	Bond Future	2,125.4800	2.1255	2,269.0800	2.2691	6.756	0	0	0
2015/05/05	R214	06/08/2015			Bond Future	8.7016	80.4774	8.7422	80.1410	0.467	0.0000	0.0000	20,555
2015/05/05	R214	06/08/2015	8.75	Put	Bond Future	2,164.3000	2.1643	2,309.7600	2.3098	6.721	0	0	0
2015/05/05	R214	06/08/2015	8.74	Call	Bond Future	2,522.3200	2.5223	2,333.2100	2.3332	(7.497)	0	0	0
2015/05/05	R214	06/08/2015	8.75	Call	Bond Future	2,565.1800	2.5652	2,374.1900	2.3742	(7.445)	0	0	0
2015/05/05	R214	06/08/2015	8.76	Call	Bond Future	2,608.7400	2.6087	2,415.8900	2.4159	(7.392)	0	0	0
2015/05/05	R214	06/08/2015	8.74	Put	Bond Future	2,203.9500	2.2040	2,351.2900	2.3513	6.685	0	0	0
2015/05/05	R214	05/11/2015			Bond Future	8.7483	78.5029	8.7899	78.1613	0.476	0.0000	0.0000	0
2015/05/05	R214	05/11/2015	7.99	Put	Bond Future	7,737.3300	7.7373	7,994.9700	7.9950	3.330	0	0	0
2015/05/05	R214	05/11/2015	8.00	Put	Bond Future	7,663.3600	7.6634	7,919.8200	7.9198	3.347	0	0	0
2015/05/05	R214	05/11/2015	8.01	Put	Bond Future	7,589.8200	7.5898	7,845.1000	7.8451	3.363	0	0	0
2015/05/05	R214	05/11/2015	7.99	Call	Bond Future	1,060.3700	1.0604	976.3900	0.9764	(7.920)	0	0	0
2015/05/05	R214	05/11/2015	8.00	Call	Bond Future	1,080.3800	1.0804	995.2200	0.9952	(7.882)	0	0	0
2015/05/05	R214	05/11/2015	8.01	Call	Bond Future	1,100.6500	1.1006	1,014.3100	1.0143	(7.844)	0	0	0
2015/05/05	R214	04/02/2016			Bond Future	8.7904	79.8662	8.8331	79.5185	0.486	0.0000	0.0000	4,320
2015/05/05	R214	04/02/2016	7.99	Put	Bond Future	8,556.5800	8.5566	8,806.5100	8.8065	2.921	0	0	0
2015/05/05	R214	04/02/2016	8.00	Call	Bond Future	1,571.6200	1.5716	1,472.7500	1.4728	(6.291)	0	0	0
2015/05/05	R214	04/02/2016	8.01	Call	Bond Future	1,594.7500	1.5947	1,494.8100	1.4948	(6.267)	0	0	0
2015/05/05	R214	04/02/2016	7.99	Call	Bond Future	1,548.7200	1.5487	1,450.8900	1.4509	(6.317)	0	0	0
2015/05/05	R214	04/02/2016	8.01	Put	Bond Future	8,415.2800	8.4153	8,663.1000	8.6631	2.945	0	0	0
2015/05/05	R214	04/02/2016	8.00	Put	Bond Future	8,485.7300	8.4857	8,734.6200	8.7346	2.933	0	0	0
2015/05/05	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	07/05/2015			Bond Future	8.7031	102.2193	8.7425	101.7935	0.453	0.0000	0.0000	10,255
2015/05/05	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	07/05/2015	9.26	Call	Bond Future	5,732.0000	5.7320	5,306.2500	5.3063	(7.428)	0	0	0
2015/05/05	R248	07/05/2015	9.24	Call	Bond Future	5,536.2000	5.5362	5,110.4500	5.1105	(7.690)	0	0	0
2015/05/05	R248	07/05/2015	9.25	Call	Bond Future	5,634.1900	5.6342	5,208.4400	5.2084	(7.557)	0	0	0
2015/05/05	R248	06/08/2015	8.76	Call	Bond Future	21.5300	0.0215	0.0000	0.0000	(100.000)	0	0	0
2015/05/05	R248	06/08/2015			Bond Future	8.7580	103.8289	8.7986	103.3954	0.464	0.0000	0.0000	35,236
2015/05/05	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	06/08/2015	8.74	Put	Bond Future	192.9900	0.1930	626.4900	0.6265	224.623	0	0	0

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2015/05/05	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	411.9700	0.4120	100.000	0	0	0
2015/05/05	R248	06/08/2015	8.75	Put	Bond Future	85.6300	0.0856	519.1300	0.5191	506.248	0	0	0
2015/05/05	R248	05/11/2015	8.01	Put	Bond Future	9,106.2200	9.1062	9,546.4700	9.5465	4.835	0	0	0
2015/05/05	R248	05/11/2015			Bond Future	8.8060	101.0972	8.8477	100.6569	0.473	0.0000	0.0000	0
2015/05/05	R248	05/11/2015	8.00	Put	Bond Future	9,229.6800	9.2297	9,669.9300	9.6699	4.770	0	0	0
2015/05/05	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	05/11/2015	7.99	Put	Bond Future	9,353.3900	9.3534	9,793.6400	9.7936	4.707	0	0	0
2015/05/05	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	04/02/2016			Bond Future	8.8495	102.8530	8.8923	102.4048	0.484	0.0000	0.0000	0
2015/05/05	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/05	R248	04/02/2016	8.99	Call	Bond Future	1,456.6600	1.4567	1,008.4400	1.0084	(30.770)	0	0	0
2015/05/05	R248	04/02/2016	9.00	Call	Bond Future	1,558.8700	1.5589	1,110.6500	1.1106	(28.753)	0	0	0
2015/05/05	R248	04/02/2016	9.01	Call	Bond Future	1,660.8900	1.6609	1,212.6700	1.2127	(26.987)	0	0	0

Total

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