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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/05/2015 TO 06/05/2015

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
2015/05/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	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
2015/05/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	2025	07/05/2015	120.99	Call	Bond Future	671.6800	0.6717	592.0300	0.5920	(11.858)	0	0	0
2015/05/06	2025	07/05/2015	121.01	Call	Bond Future	651.6800	0.6517	572.0300	0.5720	(12.222)	0	0	0
2015/05/06	2025	07/05/2015			Bond Future	121.6617	121.6617	121.5820	121.5820	(0.065)	0.0000	0.0000	16
2015/05/06	2025	07/05/2015	121.00	Call	Bond Future	661.6800	0.6617	582.0300	0.5820	(12.038)	0	0	0
2015/05/06	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2025	06/08/2015			Bond Future	122.4123	122.4123	122.3300	122.3300	(0.067)	0.0000	0.0000	16
2015/05/06	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2025	06/08/2015	120.99	Call	Bond Future	1,422.2600	1.4223	1,339.9700	1.3400	(5.786)	0	0	0
2015/05/06	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2025	06/08/2015	121.00	Call	Bond Future	1,412.2600	1.4123	1,329.9700	1.3300	(5.827)	0	0	0
2015/05/06	2025	06/08/2015	121.01	Call	Bond Future	1,402.2600	1.4023	1,319.9700	1.3200	(5.868)	0	0	0
2015/05/06	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2025	05/11/2015			Bond Future	124.4252	124.4252	124.3389	124.3389	(0.069)	0.0000	0.0000	0
2015/05/06	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2025	05/11/2015	123.01	Call	Bond Future	1,415.2500	1.4153	1,328.8500	1.3288	(6.105)	0	0	0
2015/05/06	2025	05/11/2015	122.99	Call	Bond Future	1,435.2500	1.4353	1,348.8500	1.3488	(6.020)	0	0	0
2015/05/06	2025	05/11/2015	123.00	Call	Bond Future	1,425.2500	1.4253	1,338.8500	1.3388	(6.062)	0	0	0
2015/05/06	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	07/05/2015			Bond Future	8.5031	98.0311	8.5508	97.6478	0.561	0.0000	0.0000	2,353
2015/05/06	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	07/05/2015	8.74	Call	Bond Future	1,883.7000	1.8837	1,500.3500	1.5003	(20.351)	0	0	0
2015/05/06	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	07/05/2015	8.75	Call	Bond Future	1,962.0700	1.9621	1,578.7200	1.5787	(19.538)	0	0	0
2015/05/06	2030	07/05/2015	8.76	Call	Bond Future	2,040.3400	2.0403	1,656.9900	1.6570	(18.789)	0	0	0
2015/05/06	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	06/08/2015			Bond Future	8.5718	95.5655	8.6212	95.1748	0.576	0.0000	0.0000	8,570
2015/05/06	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	06/08/2015	7.74	Put	Bond Future	6,930.3000	6.9303	7,320.9300	7.3209	5.637	0	0	0
2015/05/06	2030	06/08/2015	7.76	Put	Bond Future	6,755.5600	6.7556	7,146.1900	7.1462	5.782	0	0	0
2015/05/06	2030	06/08/2015	7.75	Put	Bond Future	6,842.8800	6.8429	7,233.5100	7.2335	5.709	0	0	0
2015/05/06	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	05/11/2015			Bond Future	8.6250	97.1305	8.6762	96.7311	0.594	0.0000	0.0000	0
2015/05/06	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	05/11/2015	8.49	Put	Bond Future	1,063.6900	1.0637	1,463.1000	1.4631	37.549	0	0	0

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2015/05/06	2030	05/11/2015	8.51	Put	Bond Future	905.0600	0.9051	1,304.4700	1.3045	44.131	0	0	0
2015/05/06	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2030	05/11/2015	8.50	Put	Bond Future	984.3300	0.9843	1,383.7400	1.3837	40.577	0	0	0
2015/05/06	2032	07/05/2015	8.51	Put	Bond Future	805.9900	0.8060	1,216.9500	1.2169	50.988	0	0	0
2015/05/06	2032	07/05/2015			Bond Future	8.6029	97.8184	8.6508	97.4074	0.556	0.0000	0.0000	123
2015/05/06	2032	07/05/2015	8.50	Put	Bond Future	893.3000	0.8933	1,304.2600	1.3043	46.005	0	0	0
2015/05/06	2032	07/05/2015	8.49	Put	Bond Future	980.7300	0.9807	1,391.6900	1.3917	41.903	0	0	0
2015/05/06	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	06/08/2015			Bond Future	8.6679	99.3576	8.7173	98.9389	0.571	0.0000	0.0000	1,581
2015/05/06	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	06/08/2015	8.50	Put	Bond Future	1,441.3300	1.4413	1,860.0600	1.8601	29.052	0	0	0
2015/05/06	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	06/08/2015	8.49	Put	Bond Future	1,528.1700	1.5282	1,946.9000	1.9469	27.401	0	0	0
2015/05/06	2032	06/08/2015	8.51	Put	Bond Future	1,354.6000	1.3546	1,773.3300	1.7733	30.912	0	0	0
2015/05/06	2032	05/11/2015			Bond Future	8.7226	96.8283	8.7738	96.4004	0.587	0.0000	0.0000	0
2015/05/06	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	05/11/2015	7.99	Put	Bond Future	6,434.7600	6.4348	6,862.6100	6.8626	6.649	0	0	0
2015/05/06	2032	05/11/2015	8.01	Put	Bond Future	6,250.9200	6.2509	6,678.7700	6.6788	6.845	0	0	0
2015/05/06	2032	05/11/2015	8.00	Put	Bond Future	6,342.7800	6.3428	6,770.6300	6.7706	6.745	0	0	0
2015/05/06	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	04/02/2016			Bond Future	8.7702	98.5100	8.8234	98.0719	0.606	0.0000	0.0000	0
2015/05/06	2032	04/02/2016	8.69	Put	Bond Future	667.2900	0.6673	1,105.4700	1.1055	65.666	0	0	0
2015/05/06	2032	04/02/2016	8.71	Put	Bond Future	500.3500	0.5003	938.5300	0.9385	87.575	0	0	0
2015/05/06	2032	04/02/2016	8.70	Put	Bond Future	583.7700	0.5838	1,021.9500	1.0219	75.060	0	0	0
2015/05/06	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	07/05/2015			Bond Future	8.7079	100.3362	8.7508	99.9295	0.492	0.0000	0.0000	898
2015/05/06	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	07/05/2015	9.01	Call	Bond Future	2,813.5100	2.8135	2,406.8500	2.4069	(14.454)	0	0	0
2015/05/06	2037	07/05/2015	8.99	Call	Bond Future	2,631.1800	2.6312	2,224.5200	2.2245	(15.455)	0	0	0
2015/05/06	2037	07/05/2015	9.00	Call	Bond Future	2,722.4100	2.7224	2,315.7500	2.3157	(14.938)	0	0	0
2015/05/06	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	06/08/2015			Bond Future	8.7726	97.6563	8.8168	97.2419	0.504	0.0000	0.0000	33,805
2015/05/06	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	06/08/2015	8.74	Put	Bond Future	307.0400	0.3070	721.4200	0.7214	134.960	0	0	0
2015/05/06	2037	06/08/2015	8.76	Put	Bond Future	118.4400	0.1184	532.8200	0.5328	349.865	0	0	0
2015/05/06	2037	06/08/2015	8.75	Put	Bond Future	212.6700	0.2127	627.0500	0.6270	194.846	0	0	0
2015/05/06	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	05/11/2015	7.99	Put	Bond Future	8,252.4300	8.2524	8,675.9300	8.6759	5.132	0	0	0

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2015/05/06	2037	05/11/2015	8.01	Put	Bond Future	8,041.8400	8.0418	8,465.3400	8.4653	5.266	0	0	0
2015/05/06	2037	05/11/2015			Bond Future	8.8233	99.2556	8.8690	98.8321	0.518	0.0000	0.0000	0
2015/05/06	2037	05/11/2015	8.00	Put	Bond Future	8,147.0500	8.1471	8,570.5500	8.5705	5.198	0	0	0
2015/05/06	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	04/02/2016	8.75	Put	Bond Future	1,101.1500	1.1011	1,534.8500	1.5349	39.386	0	0	0
2015/05/06	2037	04/02/2016			Bond Future	8.8687	96.7217	8.9161	96.2880	0.534	0.0000	0.0000	0
2015/05/06	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2037	04/02/2016	8.74	Put	Bond Future	1,194.7700	1.1948	1,628.4700	1.6285	36.300	0	0	0
2015/05/06	2037	04/02/2016	8.76	Put	Bond Future	1,007.6600	1.0077	1,441.3600	1.4414	43.040	0	0	0
2015/05/06	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2038	07/05/2015			Bond Future	131.1956	131.1956	131.2268	131.2268	0.024	0.0000	0.0000	2,217
2015/05/06	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2038	07/05/2015	126.99	Call	Bond Future	4,205.6200	4.2056	4,236.8500	4.2369	0.743	0	0	0
2015/05/06	2038	07/05/2015	127.00	Call	Bond Future	4,195.6200	4.1956	4,226.8500	4.2269	0.744	0	0	0
2015/05/06	2038	07/05/2015	127.01	Call	Bond Future	4,185.6200	4.1856	4,216.8500	4.2169	0.746	0	0	0
2015/05/06	2038	06/08/2015	128.01	Call	Bond Future	3,940.4100	3.9404	3,970.4500	3.9705	0.762	0	0	0
2015/05/06	2038	06/08/2015			Bond Future	131.9504	131.9504	131.9805	131.9805	0.023	0.0000	0.0000	2,814
2015/05/06	2038	06/08/2015	127.99	Call	Bond Future	3,960.4100	3.9604	3,990.4500	3.9905	0.759	0	0	0
2015/05/06	2038	06/08/2015	128.00	Call	Bond Future	3,950.4100	3.9504	3,980.4500	3.9805	0.760	0	0	0
2015/05/06	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2038	05/11/2015			Bond Future	134.1204	134.1204	134.1479	134.1479	0.021	0.0000	0.0000	0
2015/05/06	2038	05/11/2015	134.00	Call	Bond Future	120.3600	0.1204	147.8700	0.1479	22.856	0	0	0
2015/05/06	2038	05/11/2015	133.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2038	05/11/2015	134.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2038	05/11/2015	134.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2038	05/11/2015	134.01	Call	Bond Future	110.3600	0.1104	137.8700	0.1379	24.928	0	0	0
2015/05/06	2038	05/11/2015	133.99	Call	Bond Future	130.3600	0.1304	157.8700	0.1579	21.103	0	0	0
2015/05/06	2044	07/05/2015			Bond Future	8.7628	102.2845	8.8057	101.8386	0.490	0.0000	0.0000	8,972
2015/05/06	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	07/05/2015	9.01	Call	Bond Future	2,523.0900	2.5231	2,077.2000	2.0772	(17.672)	0	0	0
2015/05/06	2044	07/05/2015	8.99	Call	Bond Future	2,323.0100	2.3230	1,877.1200	1.8771	(19.194)	0	0	0
2015/05/06	2044	07/05/2015	9.00	Call	Bond Future	2,423.1300	2.4231	1,977.2400	1.9772	(18.401)	0	0	0
2015/05/06	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	06/08/2015			Bond Future	8.8243	99.5101	8.8686	99.0558	0.502	0.0000	0.0000	10,732
2015/05/06	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	06/08/2015	8.74	Put	Bond Future	873.9600	0.8740	1,328.2900	1.3283	51.985	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
2015/05/06	2044	06/08/2015	8.76	Put	Bond Future	665.3400	0.6653	1,119.6700	1.1197	68.285	0	0	0
2015/05/06	2044	06/08/2015	8.75	Put	Bond Future	769.5600	0.7696	1,223.8900	1.2239	59.038	0	0	0
2015/05/06	2044	05/11/2015			Bond Future	8.8725	101.1398	8.9183	100.6756	0.515	0.0000	0.0000	0
2015/05/06	2044	05/11/2015	8.24	Put	Bond Future	6,819.2700	6.8193	7,283.4400	7.2834	6.807	0	0	0
2015/05/06	2044	05/11/2015	8.26	Put	Bond Future	6,591.7100	6.5917	7,055.8800	7.0559	7.042	0	0	0
2015/05/06	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	05/11/2015	8.25	Put	Bond Future	6,705.3800	6.7054	7,169.5500	7.1696	6.922	0	0	0
2015/05/06	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	04/02/2016			Bond Future	8.9159	98.5132	8.9632	98.0381	0.530	0.0000	0.0000	0
2015/05/06	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2044	04/02/2016	9.01	Call	Bond Future	941.8500	0.9419	466.7500	0.4667	(50.443)	0	0	0
2015/05/06	2044	04/02/2016	8.99	Call	Bond Future	742.9300	0.7429	267.8300	0.2678	(63.949)	0	0	0
2015/05/06	2044	04/02/2016	9.00	Call	Bond Future	842.4800	0.8425	367.3800	0.3674	(56.393)	0	0	0
2015/05/06	2046	07/05/2015			Bond Future	132.0300	132.0300	132.3590	132.3590	0.249	0.0000	0.0000	5,889
2015/05/06	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2046	07/05/2015	126.99	Call	Bond Future	5,040.0100	5.0400	5,368.9500	5.3689	6.527	0	0	0
2015/05/06	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2046	07/05/2015	127.00	Call	Bond Future	5,030.0100	5.0300	5,358.9500	5.3589	6.540	0	0	0
2015/05/06	2046	07/05/2015	127.01	Call	Bond Future	5,020.0100	5.0200	5,348.9500	5.3489	6.553	0	0	0
2015/05/06	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2046	06/08/2015			Bond Future	134.1186	134.1186	134.4512	134.4512	0.248	0.0000	0.0000	6,022
2015/05/06	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2046	06/08/2015	129.01	Call	Bond Future	5,108.6100	5.1086	5,441.1900	5.4412	6.510	0	0	0
2015/05/06	2046	06/08/2015	128.99	Call	Bond Future	5,128.6100	5.1286	5,461.1900	5.4612	6.485	0	0	0
2015/05/06	2046	06/08/2015	129.00	Call	Bond Future	5,118.6100	5.1186	5,451.1900	5.4512	6.497	0	0	0
2015/05/06	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2046	05/11/2015	132.99	Call	Bond Future	1,935.9000	1.9359	2,270.8700	2.2709	17.303	0	0	0
2015/05/06	2046	05/11/2015			Bond Future	134.9259	134.9259	135.2609	135.2609	0.248	0.0000	0.0000	0
2015/05/06	2046	05/11/2015	133.00	Call	Bond Future	1,925.9000	1.9259	2,260.8700	2.2609	17.393	0	0	0
2015/05/06	2046	05/11/2015	133.01	Call	Bond Future	1,915.9000	1.9159	2,250.8700	2.2509	17.484	0	0	0
2015/05/06	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2050	07/05/2015			Bond Future	143.5417	143.5417	143.9329	143.9329	0.273	0.0000	0.0000	2,147
2015/05/06	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2050	07/05/2015	135.01	Call	Bond Future	8,531.7000	8.5317	8,922.8700	8.9229	4.585	0	0	0
2015/05/06	2050	07/05/2015	134.99	Call	Bond Future	8,551.7000	8.5517	8,942.8700	8.9429	4.574	0	0	0
2015/05/06	2050	07/05/2015	135.00	Call	Bond Future	8,541.7000	8.5417	8,932.8700	8.9329	4.580	0	0	0
2015/05/06	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2050	06/08/2015			Bond Future	144.3430	144.3430	144.7389	144.7389	0.274	0.0000	0.0000	3,395
2015/05/06	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
2015/05/06	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2050	06/08/2015	137.01	Call	Bond Future	7,333.0400	7.3330	7,728.8800	7.7289	5.398	0	0	0
2015/05/06	2050	06/08/2015	136.99	Call	Bond Future	7,353.0400	7.3530	7,748.8800	7.7489	5.383	0	0	0
2015/05/06	2050	06/08/2015	137.00	Call	Bond Future	7,343.0400	7.3430	7,738.8800	7.7389	5.391	0	0	0
2015/05/06	2050	05/11/2015			Bond Future	146.7165	146.7165	147.1156	147.1156	0.272	0.0000	0.0000	0
2015/05/06	2050	05/11/2015	145.00	Call	Bond Future	1,716.4900	1.7165	2,115.6300	2.1156	23.253	0	0	0
2015/05/06	2050	05/11/2015	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2050	05/11/2015	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2050	05/11/2015	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	2050	05/11/2015	145.01	Call	Bond Future	1,706.4900	1.7065	2,105.6300	2.1056	23.390	0	0	0
2015/05/06	2050	05/11/2015	144.99	Call	Bond Future	1,726.4900	1.7265	2,125.6300	2.1256	23.119	0	0	0
2015/05/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	AL12	07/05/2015			Index Future	542.4230	542.4230	540.0730	540.0730	(0.433)	0.0000	0.0000	0
2015/05/06	AL37	07/05/2015			Index Future	453.2670	453.2670	452.5370	452.5370	(0.161)	0.0000	0.0000	3
2015/05/06	AL37	06/08/2015			Index Future	460.3190	460.3190	459.5740	459.5740	(0.162)	0.0000	0.0000	122
2015/05/06	AL37	05/11/2015			Index Future	467.9270	467.9270	467.1620	467.1620	(0.163)	0.0000	0.0000	0
2015/05/06	AL7T	07/05/2015			Index Future	535.9750	535.9750	534.3090	534.3090	(0.311)	0.0000	0.0000	0
2015/05/06	AL7T	06/08/2015			Index Future	544.3150	544.3150	542.6190	542.6190	(0.312)	0.0000	0.0000	3
2015/05/06	AL7T	05/11/2015			Index Future	553.3100	553.3100	551.5770	551.5770	(0.313)	0.0000	0.0000	0
2015/05/06	ALBI	07/05/2015			Index Future	489.2830	489.2830	487.8350	487.8350	(0.296)	0.0000	0.0000	75
2015/05/06	ALBI	06/08/2015			Index Future	496.8960	496.8960	495.4210	495.4210	(0.297)	0.0000	0.0000	510
2015/05/06	ALBI	05/11/2015			Index Future	505.1070	505.1070	503.6010	503.6010	(0.298)	0.0000	0.0000	103
2015/05/06	ALBI	04/02/2016			Index Future	513.8670	513.8670	512.3230	512.3230	(0.300)	0.0000	0.0000	0
2015/05/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	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
2015/05/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	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
2015/05/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/06	EL28	07/05/2015	125.00	Call	Bond Future	499.8400	0.4998	812.0500	0.8120	62.462	0	0	0
2015/05/06	EL28	07/05/2015			Bond Future	125.4998	125.4998	125.8120	125.8120	0.249	0.0000	0.0000	0
2015/05/06	EL28	07/05/2015	125.01	Call	Bond Future	489.8400	0.4898	802.0500	0.8020	63.737	0	0	0
2015/05/06	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	EL28	07/05/2015	124.99	Call	Bond Future	509.8400	0.5098	822.0500	0.8220	61.237	0	0	0
2015/05/06	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	EL28	06/08/2015	125.00	Call	Bond Future	2,485.0900	2.4851	2,800.7400	2.8007	12.702	0	0	0
2015/05/06	EL28	06/08/2015			Bond Future	127.4851	127.4851	127.8007	127.8007	0.248	0.0000	0.0000	0
2015/05/06	EL28	06/08/2015	125.01	Call	Bond Future	2,475.0900	2.4751	2,790.7400	2.7907	12.753	0	0	0
2015/05/06	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	EL28	06/08/2015	124.99	Call	Bond Future	2,495.0900	2.4951	2,810.7400	2.8107	12.651	0	0	0
2015/05/06	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	EL28	05/11/2015			Bond Future	128.0424	128.0424	128.3604	128.3604	0.248	0.0000	0.0000	0
2015/05/06	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	EL28	05/11/2015	126.99	Call	Bond Future	1,052.4100	1.0524	1,370.4300	1.3704	30.218	0	0	0
2015/05/06	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	EL28	05/11/2015	127.00	Call	Bond Future	1,042.4100	1.0424	1,360.4300	1.3604	30.508	0	0	0
2015/05/06	EL28	05/11/2015	127.01	Call	Bond Future	1,032.4100	1.0324	1,350.4300	1.3504	30.804	0	0	0
2015/05/06	ES33	07/05/2015			Bond Future	9.6341	82.9550	9.6760	82.6482	0.436	0.0000	0.0000	180
2015/05/06	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	07/05/2015	9.76	Call	Bond Future	915.6400	0.9156	608.7800	0.6088	(33.513)	0	0	0
2015/05/06	ES33	07/05/2015	9.74	Call	Bond Future	771.2500	0.7713	464.3900	0.4644	(39.787)	0	0	0
2015/05/06	ES33	07/05/2015	9.75	Call	Bond Future	843.4900	0.8435	536.6300	0.5366	(36.380)	0	0	0
2015/05/06	ES33	06/08/2015			Bond Future	9.7262	84.2604	9.7697	83.9476	0.447	0.0000	0.0000	6,396
2015/05/06	ES33	06/08/2015	9.59	Put	Bond Future	992.1000	0.9921	1,304.9200	1.3049	31.531	0	0	0
2015/05/06	ES33	06/08/2015	9.61	Put	Bond Future	845.3000	0.8453	1,158.1200	1.1581	37.007	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
2015/05/06	ES33	06/08/2015	9.60	Put	Bond Future	918.6500	0.9186	1,231.4700	1.2315	34.052	0	0	0
2015/05/06	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	05/11/2015	9.00	Put	Bond Future	6,081.5800	6.0816	6,401.4200	6.4014	5.259	0	0	0
2015/05/06	ES33	05/11/2015			Bond Future	9.8098	81.8518	9.8549	81.5320	0.460	0.0000	0.0000	0
2015/05/06	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	05/11/2015	8.99	Put	Bond Future	6,160.9100	6.1609	6,480.7500	6.4808	5.191	0	0	0
2015/05/06	ES33	05/11/2015	9.01	Put	Bond Future	6,002.3500	6.0024	6,322.1900	6.3222	5.329	0	0	0
2015/05/06	ES33	04/02/2016	10.01	Call	Bond Future	837.8800	0.8379	510.0700	0.5101	(39.124)	0	0	0
2015/05/06	ES33	04/02/2016			Bond Future	9.8895	83.2734	9.9364	82.9456	0.474	0.0000	0.0000	0
2015/05/06	ES33	04/02/2016	9.99	Call	Bond Future	699.7500	0.6997	371.9400	0.3719	(46.847)	0	0	0
2015/05/06	ES33	04/02/2016	10.00	Call	Bond Future	768.8600	0.7689	441.0500	0.4410	(42.636)	0	0	0
2015/05/06	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	07/05/2015	449.99	Call	GOVI	357,700.0000	35.7700	343,840.0000	34.3840	(3.875)	0	0	0
2015/05/06	GOVI	07/05/2015			GOVI	485.7600	485.7600	484.3740	484.3740	(0.285)	0.0000	0.0000	73
2015/05/06	GOVI	07/05/2015	450.00	Call	GOVI	357,600.0000	35.7600	343,740.0000	34.3740	(3.876)	0	0	0
2015/05/06	GOVI	07/05/2015	450.01	Call	GOVI	357,500.0000	35.7500	343,640.0000	34.3640	(3.877)	0	0	0
2015/05/06	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	06/08/2015			GOVI	493.3180	493.3180	491.9070	491.9070	(0.286)	0.0000	0.0000	459
2015/05/06	GOVI	06/08/2015	499.99	Put	GOVI	66,720.0000	6.6720	80,830.0000	8.0830	21.148	0	0	0
2015/05/06	GOVI	06/08/2015	500.01	Put	GOVI	66,920.0000	6.6920	81,030.0000	8.1030	21.085	0	0	0
2015/05/06	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	06/08/2015	500.00	Put	GOVI	66,820.0000	6.6820	80,930.0000	8.0930	21.116	0	0	0
2015/05/06	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	05/11/2015			GOVI	501.4700	501.4700	500.0280	500.0280	(0.288)	0.0000	0.0000	27
2015/05/06	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	05/11/2015	529.99	Put	GOVI	285,200.0000	28.5200	299,620.0000	29.9620	5.056	0	0	0
2015/05/06	GOVI	05/11/2015	530.01	Put	GOVI	285,400.0000	28.5400	299,820.0000	29.9820	5.053	0	0	0
2015/05/06	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	05/11/2015	530.00	Put	GOVI	285,300.0000	28.5300	299,720.0000	29.9720	5.054	0	0	0
2015/05/06	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	04/02/2016			GOVI	510.1670	510.1670	508.6880	508.6880	(0.290)	0.0000	0.0000	0
2015/05/06	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	GOVI	04/02/2016	511.99	Put	GOVI	18,230.0000	1.8230	33,020.0000	3.3020	81.130	0	0	0
2015/05/06	GOVI	04/02/2016	512.01	Put	GOVI	18,430.0000	1.8430	33,220.0000	3.3220	80.250	0	0	0
2015/05/06	GOVI	04/02/2016	512.00	Put	GOVI	18,330.0000	1.8330	33,120.0000	3.3120	80.687	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
2015/05/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/06	IGOV	07/05/2015			Index Future	230.9690	230.9690	231.1150	231.1150	0.063	0.0000	0.0000	555
2015/05/06	IGOV	06/08/2015			Index Future	234.5820	234.5820	234.7280	234.7280	0.062	0.0000	0.0000	1,080
2015/05/06	IGOV	05/11/2015			Index Future	238.4770	238.4770	238.6220	238.6220	0.061	0.0000	0.0000	17
2015/05/06	IGOV	04/02/2016			Index Future	242.6320	242.6320	242.7740	242.7740	0.059	0.0000	0.0000	0
2015/05/06	ILBI	07/05/2015			Index Future	625.8350	625.8350	626.3110	626.3110	0.076	0.0000	0.0000	0
2015/05/06	ILBI	06/08/2015			Index Future	635.9140	635.9140	636.3950	636.3950	0.076	0.0000	0.0000	159
2015/05/06	ILBI	05/11/2015			Index Future	646.4550	646.4550	646.9430	646.9430	0.075	0.0000	0.0000	0
2015/05/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/06	JBAF	20/05/2015			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	0
2015/05/06	JBAF	17/06/2015			Jibar Tradeable Future	6.2300	93.7700	6.2400	93.7600	0.161	0.0000	0.0000	7,500
2015/05/06	JBAF	15/07/2015			Jibar Tradeable Future	6.2600	93.7400	6.2700	93.7300	0.160	0.0000	0.0000	0
2015/05/06	JBAF	19/08/2015			Jibar Tradeable Future	6.3900	93.6100	6.4000	93.6000	0.156	0.0000	0.0000	0
2015/05/06	JBAF	16/09/2015			Jibar Tradeable Future	6.4200	93.5800	6.4300	93.5700	0.156	0.0000	0.0000	0
2015/05/06	JBAF	21/10/2015			Jibar Tradeable Future	6.5500	93.4500	6.5600	93.4400	0.153	0.0000	0.0000	0
2015/05/06	JBAF	15/12/2015			Jibar Tradeable Future	6.7200	93.2800	6.7300	93.2700	0.149	0.0000	0.0000	0
2015/05/06	JBAF	16/03/2016			Jibar Tradeable Future	6.9600	93.0400	6.9700	93.0300	0.144	0.0000	0.0000	0
2015/05/06	JBAF	15/06/2016			Jibar Tradeable Future	7.1600	92.8400	7.1700	92.8300	0.140	0.0000	0.0000	0
2015/05/06	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.3600	92.6400	0.136	0.0000	0.0000	0
2015/05/06	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.5000	92.5000	0.134	0.0000	0.0000	0
2015/05/06	JBAF	15/03/2017			Jibar Tradeable Future	7.6100	92.3900	7.6200	92.3800	0.131	0.0000	0.0000	0
2015/05/06	R023	07/05/2015	8.14	Call	Bond Future	1,484.8000	1.4848	1,240.6800	1.2407	(16.441)	0	0	0
2015/05/06	R023	07/05/2015	8.15	Put	Bond Future	0.2900	0.0003	0.0400	0.0000	(86.207)	0	0	0
2015/05/06	R023	07/05/2015			Bond Future	7.8781	100.7831	7.9208	100.5393	0.542	0.0000	0.0000	8,437
2015/05/06	R023	07/05/2015	8.15	Call	Bond Future	1,540.8000	1.5408	1,296.7600	1.2968	(15.839)	0	0	0
2015/05/06	R023	07/05/2015	8.16	Call	Bond Future	1,596.8000	1.5968	1,352.8400	1.3528	(15.278)	0	0	0
2015/05/06	R023	07/05/2015	8.14	Put	Bond Future	0.4100	0.0004	0.0800	0.0001	(80.488)	0	0	0
2015/05/06	R023	07/05/2015	8.16	Put	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	0
2015/05/06	R023	06/08/2015	9.07	Put	Bond Future	70.5200	0.0705	103.1900	0.1032	46.327	0	0	911
2015/05/06	R023	06/08/2015	8.24	Call	Bond Future	2,376.1800	2.3762	2,261.2500	2.2613	(4.837)	0	0	0
2015/05/06	R023	06/08/2015			Bond Future	7.9463	102.3690	7.9912	102.1200	0.565	0.0000	0.0000	10,246
2015/05/06	R023	06/08/2015	9.07	Call	Bond Future	6,077.9700	6.0780	5,861.6100	5.8616	(3.560)	0	0	0
2015/05/06	R023	06/08/2015	8.26	Put	Bond Future	725.8700	0.7259	856.4500	0.8564	17.989	0	0	0
2015/05/06	R023	06/08/2015	8.25	Put	Bond Future	742.7500	0.7428	875.1800	0.8752	17.830	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
2015/05/06	R023	06/08/2015	8.24	Put	Bond Future	759.9300	0.7599	894.0300	0.8940	17.646	0	0	0
2015/05/06	R023	06/08/2015	8.25	Call	Bond Future	2,413.4500	2.4134	2,296.8500	2.2969	(4.831)	0	0	0
2015/05/06	R023	06/08/2015	8.26	Call	Bond Future	2,450.9700	2.4510	2,332.5200	2.3325	(4.833)	0	0	0
2015/05/06	R023	05/11/2015			Bond Future	8.0035	100.1202	8.0508	99.8647	0.591	0.0000	0.0000	0
2015/05/06	R023	05/11/2015	7.99	Put	Bond Future	2,013.0100	2.0130	2,252.5500	2.2525	11.900	0	0	0
2015/05/06	R023	05/11/2015	8.01	Put	Bond Future	1,959.6900	1.9597	2,197.0600	2.1971	12.113	0	0	0
2015/05/06	R023	05/11/2015	7.99	Call	Bond Future	1,940.0500	1.9400	1,924.1400	1.9241	(0.820)	0	0	0
2015/05/06	R023	05/11/2015	8.00	Put	Bond Future	1,986.0800	1.9861	2,224.5400	2.2245	12.007	0	0	0
2015/05/06	R023	05/11/2015	8.00	Call	Bond Future	1,967.2100	1.9672	1,950.2200	1.9502	(0.864)	0	0	0
2015/05/06	R023	05/11/2015	8.01	Call	Bond Future	1,994.8800	1.9949	1,976.8000	1.9768	(0.906)	0	0	0
2015/05/06	R023	04/02/2016	8.01	Put	Bond Future	2,472.5000	2.4725	2,743.1500	2.7431	10.946	0	0	0
2015/05/06	R023	04/02/2016			Bond Future	8.0522	101.8585	8.1024	101.5957	0.623	0.0000	0.0000	0
2015/05/06	R023	04/02/2016	8.00	Put	Bond Future	2,498.9100	2.4989	2,770.4400	2.7704	10.866	0	0	0
2015/05/06	R023	04/02/2016	8.01	Call	Bond Future	2,250.4400	2.2504	2,258.2600	2.2583	0.347	0	0	0
2015/05/06	R023	04/02/2016	7.99	Call	Bond Future	2,198.4600	2.1985	2,208.0200	2.2080	0.435	0	0	0
2015/05/06	R023	04/02/2016	8.00	Call	Bond Future	2,224.1900	2.2242	2,232.8900	2.2329	0.391	0	0	0
2015/05/06	R023	04/02/2016	7.99	Put	Bond Future	2,525.8800	2.5259	2,798.2700	2.7983	10.784	0	0	0
2015/05/06	R186	07/05/2015	7.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R186	07/05/2015	8.10	Put	Bond Future	253.6800	0.2537	384.4300	0.3844	51.541	0	0	4,229
2015/05/06	R186	07/05/2015			Bond Future	8.0830	122.0630	8.1308	121.6659	0.590	0.0000	0.0000	22,189
2015/05/06	R186	07/05/2015	7.50	Put	Bond Future	5,002.0000	5.0020	5,399.0800	5.3991	7.938	0	0	0
2015/05/06	R186	07/05/2015	8.25	Call	Bond Future	1,395.1000	1.3951	995.3700	0.9954	(28.652)	0	0	0
2015/05/06	R186	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R186	07/05/2015	7.80	Put	Bond Future	2,393.2000	2.3932	2,789.9800	2.7900	16.579	0	0	0
2015/05/06	R186	07/05/2015	7.45	Put	Bond Future	5,444.3200	5.4443	5,841.4000	5.8414	7.293	0	0	0
2015/05/06	R186	07/05/2015	8.00	Put	Bond Future	779.5900	0.7796	1,099.6300	1.0996	41.052	0	0	4,229
2015/05/06	R186	07/05/2015	8.24	Put	Bond Future	18.0900	0.0181	16.0200	0.0160	(11.443)	0	0	0
2015/05/06	R186	07/05/2015	8.05	Put	Bond Future	475.5700	0.4756	710.0200	0.7100	49.299	0	0	4,229
2015/05/06	R186	07/05/2015	8.26	Put	Bond Future	11.0200	0.0110	8.1900	0.0082	(25.681)	0	0	0
2015/05/06	R186	07/05/2015	7.40	Put	Bond Future	5,888.8000	5.8888	6,285.8800	6.2859	6.743	0	0	0
2015/05/06	R186	07/05/2015	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R186	07/05/2015	8.25	Put	Bond Future	14.1800	0.0142	11.5300	0.0115	(18.688)	0	0	0
2015/05/06	R186	07/05/2015	8.10	Call	Bond Future	394.9000	0.3949	128.5700	0.1286	(67.442)	0	0	0
2015/05/06	R186	07/05/2015	8.26	Call	Bond Future	1,473.9500	1.4740	1,074.0400	1.0740	(27.132)	0	0	0
2015/05/06	R186	07/05/2015	7.30	Put	Bond Future	6,784.3100	6.7843	7,181.3900	7.1814	5.853	0	0	0
2015/05/06	R186	07/05/2015	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R186	07/05/2015	7.80	Call	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2015/05/06	R186	07/05/2015	8.00	Call	Bond Future	84.2800	0.0843	7.2400	0.0072	(91.410)	0	0	0
2015/05/06	R186	07/05/2015	8.24	Call	Bond Future	1,316.9200	1.3169	917.7700	0.9178	(30.309)	0	0	0
2015/05/06	R186	07/05/2015	8.05	Call	Bond Future	199.5400	0.1995	36.9100	0.0369	(81.502)	0	0	0
2015/05/06	R186	06/08/2015	8.90	Put	Bond Future	386.9800	0.3870	489.4700	0.4895	26.485	0	0	5,350
2015/05/06	R186	06/08/2015	8.00	Put	Bond Future	2,808.1100	2.8081	3,129.3200	3.1293	11.439	0	0	0
2015/05/06	R186	06/08/2015			Bond Future	8.1475	118.6871	8.1973	118.2821	0.610	0.0000	0.0000	40,003
2015/05/06	R186	06/08/2015	8.50	Call	Bond Future	3,867.4900	3.8675	3,654.6000	3.6546	(5.505)	0	0	0
2015/05/06	R186	06/08/2015	8.55	Put	Bond Future	926.4100	0.9264	1,106.0100	1.1060	19.387	0	0	4,229
2015/05/06	R186	06/08/2015	8.01	Call	Bond Future	1,629.9900	1.6300	1,543.9200	1.5439	(5.280)	0	0	0
2015/05/06	R186	06/08/2015	8.00	Call	Bond Future	1,595.3000	1.5953	1,511.5700	1.5116	(5.249)	0	0	0

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2015/05/06	R186	06/08/2015	7.99	Call	Bond Future	1,561.3100	1.5613	1,479.6600	1.4797	(5.230)	0	0	0
2015/05/06	R186	06/08/2015	7.75	Call	Bond Future	884.3500	0.8844	844.7000	0.8447	(4.484)	0	0	1,000
2015/05/06	R186	06/08/2015	8.45	Call	Bond Future	3,594.7000	3.5947	3,394.4700	3.3945	(5.570)	0	0	0
2015/05/06	R186	06/08/2015	8.50	Put	Bond Future	1,038.3900	1.0384	1,230.4400	1.2304	18.495	0	0	5,229
2015/05/06	R186	06/08/2015	8.55	Call	Bond Future	4,149.2600	4.1493	3,923.9200	3.9239	(5.431)	0	0	0
2015/05/06	R186	06/08/2015	8.90	Call	Bond Future	6,314.5400	6.3145	6,012.0900	6.0121	(4.790)	0	0	0
2015/05/06	R186	06/08/2015	8.45	Put	Bond Future	1,161.2100	1.1612	1,365.9200	1.3659	17.629	0	0	4,229
2015/05/06	R186	06/08/2015	7.99	Put	Bond Future	2,856.9300	2.8569	3,180.2200	3.1802	11.316	0	0	0
2015/05/06	R186	06/08/2015	7.75	Put	Bond Future	4,191.4300	4.1914	4,556.7200	4.5567	8.715	0	0	0
2015/05/06	R186	06/08/2015	8.01	Put	Bond Future	2,760.0600	2.7601	3,078.9300	3.0789	11.553	0	0	0
2015/05/06	R186	05/11/2015	8.45	Call	Bond Future	4,156.5200	4.1565	4,020.2800	4.0203	(3.278)	0	0	0
2015/05/06	R186	05/11/2015	8.25	Put	Bond Future	2,849.0100	2.8490	3,163.9300	3.1639	11.054	0	0	8,690
2015/05/06	R186	05/11/2015	8.24	Call	Bond Future	3,215.6400	3.2156	3,118.5800	3.1186	(3.018)	0	0	0
2015/05/06	R186	05/11/2015			Bond Future	8.1988	120.6300	8.2507	120.2156	0.633	0.0000	0.0000	500
2015/05/06	R186	05/11/2015	9.00	Put	Bond Future	936.6700	0.9367	1,108.8400	1.1088	18.381	0	0	2,600
2015/05/06	R186	05/11/2015	8.35	Put	Bond Future	2,492.1800	2.4922	2,789.0400	2.7890	11.912	0	0	9,370
2015/05/06	R186	05/11/2015	8.22	Call	Bond Future	3,133.1000	3.1331	3,039.8600	3.0399	(2.976)	0	0	0
2015/05/06	R186	05/11/2015	8.24	Put	Bond Future	2,886.6100	2.8866	3,203.9600	3.2040	10.994	0	0	0
2015/05/06	R186	05/11/2015	8.26	Put	Bond Future	2,811.7700	2.8118	3,124.9200	3.1249	11.137	0	0	0
2015/05/06	R186	05/11/2015	8.35	Call	Bond Future	3,693.2900	3.6933	3,575.7400	3.5757	(3.183)	0	0	0
2015/05/06	R186	05/11/2015	8.45	Put	Bond Future	2,170.3400	2.1703	2,448.5100	2.4485	12.817	0	0	6,248
2015/05/06	R186	05/11/2015	9.00	Call	Bond Future	7,112.6100	7.1126	6,870.3700	6.8704	(3.406)	0	0	0
2015/05/06	R186	05/11/2015	8.25	Call	Bond Future	3,257.6900	3.2577	3,158.2000	3.1582	(3.054)	0	0	0
2015/05/06	R186	05/11/2015	8.26	Call	Bond Future	3,300.0300	3.3000	3,198.7700	3.1988	(3.068)	0	0	0
2015/05/06	R186	05/11/2015	8.22	Put	Bond Future	2,963.5900	2.9636	3,284.7600	3.2848	10.837	0	0	1,090
2015/05/06	R186	04/02/2016	7.50	Call	Bond Future	1,398.8300	1.3988	1,417.2900	1.4173	1.320	0	0	0
2015/05/06	R186	04/02/2016			Bond Future	8.2409	117.4251	8.2952	117.0000	0.659	0.0000	0.0000	5,512
2015/05/06	R186	04/02/2016	7.51	Call	Bond Future	1,420.3600	1.4204	1,438.6300	1.4386	1.286	0	0	0
2015/05/06	R186	04/02/2016	7.50	Put	Bond Future	7,413.1200	7.4131	7,856.6600	7.8567	5.983	0	0	0
2015/05/06	R186	04/02/2016	7.49	Call	Bond Future	1,377.1800	1.3772	1,396.4800	1.3965	1.401	0	0	0
2015/05/06	R186	04/02/2016	7.49	Put	Bond Future	7,475.4900	7.4755	7,919.8700	7.9199	5.944	0	0	0
2015/05/06	R186	04/02/2016	7.51	Put	Bond Future	7,350.7100	7.3507	7,794.0600	7.7941	6.031	0	0	0
2015/05/06	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R197	07/05/2015			Bond Future	292.6912	292.6912	292.7574	292.7574	0.023	0.0000	0.0000	183
2015/05/06	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R197	07/05/2015	293.99	Put	Bond Future	1,298.8400	1.2988	1,232.6200	1.2326	(5.098)	0	0	0
2015/05/06	R197	07/05/2015	294.01	Put	Bond Future	1,318.8400	1.3188	1,252.6200	1.2526	(5.021)	0	0	0
2015/05/06	R197	07/05/2015	294.00	Put	Bond Future	1,308.8400	1.3088	1,242.6200	1.2426	(5.059)	0	0	0
2015/05/06	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R197	06/08/2015	288.00	Call	Bond Future	3,263.8100	3.2638	3,327.5900	3.3276	1.954	0	0	0
2015/05/06	R197	06/08/2015			Bond Future	291.2638	291.2638	291.3276	291.3276	0.022	0.0000	0.0000	1,046
2015/05/06	R197	06/08/2015	288.01	Call	Bond Future	3,253.8100	3.2538	3,317.5900	3.3176	1.960	0	0	0
2015/05/06	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R197	06/08/2015	287.99	Call	Bond Future	3,273.8100	3.2738	3,337.5900	3.3376	1.948	0	0	0
2015/05/06	R197	05/11/2015	295.00	Call	Bond Future	1,053.2600	1.0533	1,111.4600	1.1115	5.526	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
2015/05/06	R197	05/11/2015			Bond Future	296.0533	296.0533	296.1115	296.1115	0.020	0.0000	0.0000	0
2015/05/06	R197	05/11/2015	294.99	Call	Bond Future	1,063.2600	1.0633	1,121.4600	1.1215	5.474	0	0	0
2015/05/06	R197	05/11/2015	295.01	Call	Bond Future	1,043.2600	1.0433	1,101.4600	1.1015	5.579	0	0	0
2015/05/06	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	07/05/2015			Bond Future	244.1762	244.1762	244.2331	244.2331	0.023	0.0000	0.0000	2,650
2015/05/06	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	07/05/2015	238.51	Call	Bond Future	5,666.2300	5.6662	5,723.1500	5.7232	1.005	0	0	0
2015/05/06	R202	07/05/2015	238.49	Call	Bond Future	5,686.2300	5.6862	5,743.1500	5.7432	1.001	0	0	0
2015/05/06	R202	07/05/2015	238.50	Call	Bond Future	5,676.2300	5.6762	5,733.1500	5.7332	1.003	0	0	0
2015/05/06	R202	06/08/2015			Bond Future	244.8217	244.8217	244.8763	244.8763	0.022	0.0000	0.0000	54,217
2015/05/06	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	06/08/2015	240.01	Call	Bond Future	4,811.6500	4.8117	4,866.2700	4.8663	1.135	0	0	0
2015/05/06	R202	06/08/2015	239.99	Call	Bond Future	4,831.6500	4.8317	4,886.2700	4.8863	1.130	0	0	0
2015/05/06	R202	06/08/2015	240.00	Call	Bond Future	4,821.6500	4.8217	4,876.2700	4.8763	1.133	0	0	0
2015/05/06	R202	05/11/2015			Bond Future	248.8471	248.8471	248.8971	248.8971	0.020	0.0000	0.0000	0
2015/05/06	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R202	05/11/2015	245.99	Call	Bond Future	2,857.0800	2.8571	2,907.1200	2.9071	1.751	0	0	0
2015/05/06	R202	05/11/2015	246.00	Call	Bond Future	2,847.0800	2.8471	2,897.1200	2.8971	1.758	0	0	0
2015/05/06	R202	05/11/2015	246.01	Call	Bond Future	2,837.0800	2.8371	2,887.1200	2.8871	1.764	0	0	0
2015/05/06	R203	07/05/2015	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2015/05/06	R203	07/05/2015			Bond Future	7.0996	103.7277	7.1312	103.6595	0.445	0.0000	0.0000	4,793
2015/05/06	R203	07/05/2015	7.24	Put	Bond Future	4.2500	0.0043	2.5500	0.0026	(40.000)	0	0	0
2015/05/06	R203	07/05/2015	7.26	Put	Bond Future	2.4400	0.0024	1.1600	0.0012	(52.459)	0	0	0
2015/05/06	R203	07/05/2015	7.25	Put	Bond Future	3.2300	0.0032	1.7300	0.0017	(46.440)	0	0	0
2015/05/06	R203	07/05/2015	7.25	Call	Bond Future	327.2000	0.3272	257.5600	0.2576	(21.284)	0	0	0
2015/05/06	R203	07/05/2015	7.84	Call	Bond Future	1,582.4200	1.5824	1,514.2800	1.5143	(4.306)	0	0	0
2015/05/06	R203	07/05/2015	7.24	Call	Bond Future	306.7200	0.3067	236.8800	0.2369	(22.770)	0	0	0
2015/05/06	R203	07/05/2015	7.26	Call	Bond Future	347.9000	0.3479	278.4800	0.2785	(19.954)	0	0	0
2015/05/06	R203	06/08/2015	7.84	Call	Bond Future	1,340.1500	1.3401	1,291.7100	1.2917	(3.615)	0	0	0
2015/05/06	R203	06/08/2015	6.74	Call	Bond Future	152.6500	0.1527	150.8500	0.1509	(1.179)	0	0	0
2015/05/06	R203	06/08/2015	6.75	Put	Bond Future	1,031.7600	1.0318	1,100.3800	1.1004	6.651	0	0	0
2015/05/06	R203	06/08/2015			Bond Future	7.1990	105.3599	7.2355	105.2893	0.507	0.0000	0.0000	15,754
2015/05/06	R203	06/08/2015	6.75	Call	Bond Future	157.2300	0.1572	155.2400	0.1552	(1.266)	0	0	0
2015/05/06	R203	06/08/2015	6.76	Call	Bond Future	161.9000	0.1619	159.7300	0.1597	(1.340)	0	0	0
2015/05/06	R203	06/08/2015	7.84	Put	Bond Future	108.3300	0.1083	130.5000	0.1305	20.465	0	0	5,000
2015/05/06	R203	06/08/2015	6.74	Put	Bond Future	1,046.7700	1.0468	1,115.5800	1.1156	6.574	0	0	0
2015/05/06	R203	06/08/2015	6.76	Put	Bond Future	1,016.8500	1.0169	1,085.2900	1.0853	6.731	0	0	0
2015/05/06	R203	05/11/2015	6.00	Put	Bond Future	2,244.4000	2.2444	2,324.6000	2.3246	3.573	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
2015/05/06	R203	05/11/2015	5.99	Call	Bond Future	27.7400	0.0277	33.6300	0.0336	21.233	0	0	0
2015/05/06	R203	05/11/2015			Bond Future	7.2704	102.9178	7.3136	102.8436	0.594	0.0000	0.0000	0
2015/05/06	R203	05/11/2015	6.00	Call	Bond Future	28.6100	0.0286	34.6000	0.0346	20.937	0	0	0
2015/05/06	R203	05/11/2015	6.01	Call	Bond Future	29.5800	0.0296	35.5900	0.0356	20.318	0	0	0
2015/05/06	R203	05/11/2015	5.99	Put	Bond Future	2,261.2200	2.2612	2,341.3200	2.3413	3.542	0	0	0
2015/05/06	R203	05/11/2015	6.01	Put	Bond Future	2,227.6800	2.2277	2,307.9000	2.3079	3.601	0	0	0
2015/05/06	R203	04/02/2016	7.25	Put	Bond Future	659.3200	0.6593	728.8100	0.7288	10.540	0	0	0
2015/05/06	R203	04/02/2016	7.26	Put	Bond Future	651.8000	0.6518	721.3700	0.7214	10.674	0	0	0
2015/05/06	R203	04/02/2016			Bond Future	7.3150	104.7050	7.3675	104.6265	0.718	0.0000	0.0000	0
2015/05/06	R203	04/02/2016	7.26	Call	Bond Future	569.4200	0.5694	560.4800	0.5605	(1.570)	0	0	0
2015/05/06	R203	04/02/2016	7.24	Call	Bond Future	554.2000	0.5542	545.8200	0.5458	(1.512)	0	0	0
2015/05/06	R203	04/02/2016	7.25	Call	Bond Future	561.9600	0.5620	552.9400	0.5529	(1.605)	0	0	0
2015/05/06	R203	04/02/2016	7.24	Put	Bond Future	666.5500	0.6666	736.6800	0.7367	10.521	0	0	0
2015/05/06	R204	07/05/2015	7.51	Put	Bond Future	3.1500	0.0032	1.4800	0.0015	(53.016)	0	0	0
2015/05/06	R204	07/05/2015			Bond Future	7.3493	105.1391	7.3811	105.0388	0.432	0.0000	0.0000	7,586
2015/05/06	R204	07/05/2015	7.50	Put	Bond Future	4.2300	0.0042	2.2400	0.0022	(47.045)	0	0	0
2015/05/06	R204	07/05/2015	7.49	Call	Bond Future	449.0600	0.4491	346.4600	0.3465	(22.848)	0	0	0
2015/05/06	R204	07/05/2015	7.50	Call	Bond Future	479.1300	0.4791	376.8000	0.3768	(21.357)	0	0	0
2015/05/06	R204	07/05/2015	7.51	Call	Bond Future	509.4700	0.5095	407.4600	0.4075	(20.023)	0	0	0
2015/05/06	R204	07/05/2015	7.49	Put	Bond Future	5.6000	0.0056	3.3400	0.0033	(40.357)	0	0	0
2015/05/06	R204	06/08/2015	7.74	Call	Bond Future	1,245.0500	1.2450	1,199.3100	1.1993	(3.674)	0	0	0
2015/05/06	R204	06/08/2015	7.75	Put	Bond Future	355.5700	0.3556	412.4300	0.4124	15.991	0	0	0
2015/05/06	R204	06/08/2015			Bond Future	7.4404	102.7580	7.4754	102.6546	0.470	0.0000	0.0000	12,580
2015/05/06	R204	06/08/2015	8.41	Call	Bond Future	2,867.3400	2.8673	2,782.5200	2.7825	(2.958)	0	0	0
2015/05/06	R204	06/08/2015	7.74	Put	Bond Future	364.3600	0.3644	421.9800	0.4220	15.814	0	0	0
2015/05/06	R204	06/08/2015	7.76	Put	Bond Future	346.9400	0.3469	403.0400	0.4030	16.170	0	0	0
2015/05/06	R204	06/08/2015	8.41	Put	Bond Future	51.1100	0.0511	69.6500	0.0696	36.275	0	0	699
2015/05/06	R204	06/08/2015	7.75	Call	Bond Future	1,265.4900	1.2655	1,218.9900	1.2190	(3.674)	0	0	0
2015/05/06	R204	06/08/2015	7.76	Call	Bond Future	1,286.0800	1.2861	1,238.8200	1.2388	(3.675)	0	0	0
2015/05/06	R204	05/11/2015			Bond Future	7.5058	104.4401	7.5449	104.3325	0.521	0.0000	0.0000	0
2015/05/06	R204	05/11/2015	6.25	Call	Bond Future	62.9100	0.0629	74.1100	0.0741	17.803	0	0	0
2015/05/06	R204	05/11/2015	6.24	Put	Bond Future	3,623.3500	3.6233	3,741.9400	3.7419	3.273	0	0	0
2015/05/06	R204	05/11/2015	6.26	Put	Bond Future	3,569.5900	3.5696	3,688.3100	3.6883	3.326	0	0	0
2015/05/06	R204	05/11/2015	6.25	Put	Bond Future	3,596.3500	3.5963	3,715.1000	3.7151	3.302	0	0	0
2015/05/06	R204	05/11/2015	6.26	Call	Bond Future	64.8900	0.0649	76.0600	0.0761	17.214	0	0	0
2015/05/06	R204	05/11/2015	6.24	Call	Bond Future	61.1700	0.0612	72.2100	0.0722	18.048	0	0	0
2015/05/06	R204	04/02/2016	7.50	Call	Bond Future	1,041.2800	1.0413	1,034.7600	1.0348	(0.626)	0	0	0
2015/05/06	R204	04/02/2016			Bond Future	7.5509	102.2157	7.5949	102.1033	0.584	0.0000	0.0000	0
2015/05/06	R204	04/02/2016	7.51	Call	Bond Future	1,054.2000	1.0542	1,047.2900	1.0473	(0.655)	0	0	0
2015/05/06	R204	04/02/2016	7.49	Put	Bond Future	1,183.9000	1.1839	1,290.1700	1.2902	8.976	0	0	0
2015/05/06	R204	04/02/2016	7.51	Put	Bond Future	1,158.5300	1.1585	1,264.0200	1.2640	9.106	0	0	0
2015/05/06	R204	04/02/2016	7.49	Call	Bond Future	1,028.4500	1.0284	1,022.3200	1.0223	(0.596)	0	0	0
2015/05/06	R204	04/02/2016	7.50	Put	Bond Future	1,171.1700	1.1712	1,277.0500	1.2770	9.041	0	0	0
2015/05/06	R207	07/05/2015			Bond Future	7.5591	101.1288	7.5961	100.9867	0.488	0.0000	0.0000	5,070
2015/05/06	R207	07/05/2015	8.25	Call	Bond Future	2,618.4300	2.6184	2,476.3300	2.4763	(5.427)	0	0	0
2015/05/06	R207	07/05/2015	7.73	Call	Bond Future	659.1300	0.6591	515.3300	0.5153	(21.817)	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
2015/05/06	R207	07/05/2015	8.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R207	07/05/2015	7.73	Put	Bond Future	3.5700		0.0036	1.8700	0.0019	(47.619)	0	0	0
2015/05/06	R207	07/05/2015	8.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R207	07/05/2015	8.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R207	07/05/2015	8.26	Call	Bond Future	2,655.7100		2.6557	2,513.6100	2.5136	(5.351)	0	0	0
2015/05/06	R207	07/05/2015	8.24	Call	Bond Future	2,581.1400		2.5811	2,439.0400	2.4390	(5.505)	0	0	0
2015/05/06	R207	06/08/2015	7.76	Call	Bond Future	1,132.3700		1.1324	1,082.8600	1.0829	(4.372)	0	0	0
2015/05/06	R207	06/08/2015			Bond Future	7.6466		99.0777	7.6864	98.9320	0.521	0.0000	0.0000	34,046
2015/05/06	R207	06/08/2015	7.74	Call	Bond Future	1,090.4700		1.0905	1,042.9200	1.0429	(4.361)	0	0	0
2015/05/06	R207	06/08/2015	7.75	Call	Bond Future	1,111.4100		1.1114	1,062.6900	1.0627	(4.384)	0	0	0
2015/05/06	R207	06/08/2015	7.46	Call	Bond Future	597.1500		0.5972	577.5000	0.5775	(3.291)	0	0	70
2015/05/06	R207	06/08/2015	7.74	Put	Bond Future	749.0900		0.7491	847.2400	0.8472	13.103	0	0	0
2015/05/06	R207	06/08/2015	7.76	Put	Bond Future	718.0800		0.7181	814.2700	0.8143	13.395	0	0	0
2015/05/06	R207	06/08/2015	7.46	Put	Bond Future	1,283.4200		1.2834	1,409.4700	1.4095	9.821	0	0	0
2015/05/06	R207	06/08/2015	7.75	Put	Bond Future	733.5600		0.7336	830.5400	0.8305	13.220	0	0	0
2015/05/06	R207	05/11/2015	7.76	Call	Bond Future	1,339.0800		1.3391	1,311.4000	1.3114	(2.067)	0	0	0
2015/05/06	R207	05/11/2015			Bond Future	7.7076		100.6999	7.7509	100.5494	0.561	0.0000	0.0000	0
2015/05/06	R207	05/11/2015	7.74	Call	Bond Future	1,302.2900		1.3023	1,275.9600	1.2760	(2.022)	0	0	0
2015/05/06	R207	05/11/2015	7.50	Call	Bond Future	904.3600		0.9044	895.2700	0.8953	(1.005)	0	0	19
2015/05/06	R207	05/11/2015	7.75	Call	Bond Future	1,320.6100		1.3206	1,293.6100	1.2936	(2.045)	0	0	0
2015/05/06	R207	05/11/2015	7.43	Call	Bond Future	804.6200		0.8046	799.7800	0.7998	(0.602)	0	0	53
2015/05/06	R207	05/11/2015	7.74	Put	Bond Future	1,189.6500		1.1897	1,313.8400	1.3138	10.439	0	0	0
2015/05/06	R207	05/11/2015	7.76	Put	Bond Future	1,156.9000		1.1569	1,279.7400	1.2797	10.618	0	0	0
2015/05/06	R207	05/11/2015	7.43	Put	Bond Future	1,777.5600		1.7776	1,923.2400	1.9232	8.196	0	0	0
2015/05/06	R207	05/11/2015	7.50	Put	Bond Future	1,630.9000		1.6309	1,772.3300	1.7723	8.672	0	0	0
2015/05/06	R207	05/11/2015	7.75	Put	Bond Future	1,173.1900		1.1732	1,296.7100	1.2967	10.529	0	0	0
2015/05/06	R207	04/02/2016	7.27	Put	Bond Future	2,381.0100		2.3810	2,545.2800	2.5453	6.899	0	0	0
2015/05/06	R207	04/02/2016	7.49	Put	Bond Future	1,921.6400		1.9216	2,078.2600	2.0783	8.150	0	0	0
2015/05/06	R207	04/02/2016			Bond Future	7.7551		98.8060	7.8024	98.6499	0.610	0.0000	0.0000	0
2015/05/06	R207	04/02/2016	7.51	Put	Bond Future	1,882.9700		1.8830	2,038.7600	2.0388	8.274	0	0	0
2015/05/06	R207	04/02/2016	7.27	Call	Bond Future	764.0000		0.7640	772.2500	0.7722	1.080	0	0	43
2015/05/06	R207	04/02/2016	7.50	Call	Bond Future	1,055.8900		1.0559	1,056.0800	1.0561	0.018	0	0	19
2015/05/06	R207	04/02/2016	7.51	Call	Bond Future	1,069.9600		1.0700	1,069.7300	1.0697	(0.021)	0	0	0
2015/05/06	R207	04/02/2016	7.49	Call	Bond Future	1,041.9300		1.0419	1,042.5300	1.0425	0.058	0	0	0
2015/05/06	R207	04/02/2016	7.50	Put	Bond Future	1,902.2400		1.9022	2,058.4500	2.0584	8.212	0	0	0
2015/05/06	R208	07/05/2015	8.01	Call	Bond Future	1,537.2200		1.5372	1,321.7400	1.3217	(14.018)	0	0	0
2015/05/06	R208	07/05/2015			Bond Future	7.6684		96.4781	7.7159	96.2627	0.619	0.0000	0.0000	45,739
2015/05/06	R208	07/05/2015	7.99	Call	Bond Future	1,448.0700		1.4481	1,232.5700	1.2326	(14.882)	0	0	0
2015/05/06	R208	07/05/2015	8.00	Call	Bond Future	1,492.6600		1.4927	1,277.1700	1.2772	(14.437)	0	0	0
2015/05/06	R208	07/05/2015	7.99	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/06	R208	07/05/2015	8.00	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/06	R208	07/05/2015	8.01	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/05/06	R208	06/08/2015			Bond Future	7.7423		97.9963	7.7927	97.7761	0.651	0.0000	0.0000	40,742
2015/05/06	R208	06/08/2015	8.00	Call	Bond Future	1,744.3200		1.7443	1,657.0100	1.6570	(5.005)	0	0	0
2015/05/06	R208	06/08/2015	8.85	Call	Bond Future	4,755.2900		4.7553	4,563.0300	4.5630	(4.043)	0	0	0
2015/05/06	R208	06/08/2015	8.01	Call	Bond Future	1,773.1400		1.7731	1,684.2700	1.6843	(5.012)	0	0	0
2015/05/06	R208	06/08/2015	7.99	Call	Bond Future	1,715.7200		1.7157	1,629.9700	1.6300	(4.998)	0	0	0

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2015/05/06	R208	06/08/2015	8.01	Put	Bond Future	610.6800	0.6107	741.9700	0.7420	21.499	0	0	0
2015/05/06	R208	06/08/2015	8.00	Put	Bond Future	624.9700	0.6250	757.8200	0.7578	21.257	0	0	0
2015/05/06	R208	06/08/2015	8.85	Put	Bond Future	54.8200	0.0548	82.7200	0.0827	50.894	0	0	198
2015/05/06	R208	06/08/2015	7.99	Put	Bond Future	639.5200	0.6395	773.9300	0.7739	21.017	0	0	0
2015/05/06	R208	05/11/2015			Bond Future	7.7992	96.2002	7.8530	95.9741	0.689	0.0000	0.0000	0
2015/05/06	R208	05/11/2015	8.48	Call	Bond Future	3,338.0200	3.3380	3,232.9200	3.2329	(3.149)	0	0	0
2015/05/06	R208	05/11/2015	7.74	Put	Bond Future	1,625.5000	1.6255	1,830.4300	1.8304	12.607	0	0	0
2015/05/06	R208	05/11/2015	7.75	Call	Bond Future	1,395.9700	1.3960	1,373.9300	1.3739	(1.579)	0	0	0
2015/05/06	R208	05/11/2015	7.76	Call	Bond Future	1,416.7400	1.4167	1,393.7600	1.3938	(1.622)	0	0	0
2015/05/06	R208	05/11/2015	8.48	Put	Bond Future	521.9600	0.5220	642.9000	0.6429	23.170	0	0	2,200
2015/05/06	R208	05/11/2015	7.74	Call	Bond Future	1,375.6600	1.3757	1,354.5500	1.3546	(1.535)	0	0	0
2015/05/06	R208	05/11/2015	7.76	Put	Bond Future	1,582.1200	1.5821	1,785.1800	1.7852	12.835	0	0	0
2015/05/06	R208	05/11/2015	7.75	Put	Bond Future	1,603.5700	1.6036	1,807.5700	1.8076	12.722	0	0	0
2015/05/06	R208	04/02/2016			Bond Future	7.8429	97.8707	7.9005	97.6379	0.734	0.0000	0.0000	0
2015/05/06	R208	04/02/2016	7.74	Put	Bond Future	1,981.9800	1.9820	2,208.1700	2.2082	11.412	0	0	0
2015/05/06	R208	04/02/2016	7.76	Put	Bond Future	1,939.5000	1.9395	2,164.1800	2.1642	11.584	0	0	0
2015/05/06	R208	04/02/2016	7.75	Put	Bond Future	1,960.4900	1.9605	2,185.9300	2.1859	11.499	0	0	0
2015/05/06	R208	04/02/2016	7.76	Call	Bond Future	1,603.1300	1.6031	1,595.0300	1.5950	(0.505)	0	0	0
2015/05/06	R208	04/02/2016	7.74	Call	Bond Future	1,564.2400	1.5642	1,557.6500	1.5576	(0.421)	0	0	0
2015/05/06	R208	04/02/2016	7.75	Call	Bond Future	1,583.4500	1.5834	1,576.1100	1.5761	(0.464)	0	0	0
2015/05/06	R209	07/05/2015			Bond Future	8.6526	77.6720	8.6957	77.3341	0.498	0.0000	0.0000	7,934
2015/05/06	R209	07/05/2015	8.99	Put	Bond Future	0.1700	0.0002	0.0100	0.0000	(94.118)	0	0	0
2015/05/06	R209	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R209	07/05/2015	8.30	Put	Bond Future	2,854.1900	2.8542	3,192.0500	3.1920	11.837	0	0	700
2015/05/06	R209	07/05/2015	9.01	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2015/05/06	R209	07/05/2015	8.99	Call	Bond Future	2,588.4800	2.5885	2,250.4100	2.2504	(13.061)	0	0	0
2015/05/06	R209	07/05/2015	9.00	Put	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	0
2015/05/06	R209	07/05/2015	9.00	Call	Bond Future	2,663.1000	2.6631	2,325.0800	2.3251	(12.693)	0	0	0
2015/05/06	R209	07/05/2015	7.30	Put	Bond Future	11,869.3100	11.8693	12,207.2200	12.2072	2.847	0	0	0
2015/05/06	R209	07/05/2015	8.30	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2015/05/06	R209	07/05/2015	9.01	Call	Bond Future	2,737.6300	2.7376	2,399.6300	2.3996	(12.346)	0	0	0
2015/05/06	R209	06/08/2015	8.99	Put	Bond Future	1,303.8300	1.3038	1,481.8800	1.4819	13.656	0	0	0
2015/05/06	R209	06/08/2015			Bond Future	8.7101	78.8943	8.7545	78.5500	0.510	0.0000	0.0000	25,841
2015/05/06	R209	06/08/2015	9.01	Put	Bond Future	1,252.5200	1.2525	1,426.5800	1.4266	13.897	0	0	0
2015/05/06	R209	06/08/2015	9.90	Call	Bond Future	8,608.1900	8.6082	8,312.5700	8.3126	(3.434)	0	0	0
2015/05/06	R209	06/08/2015	9.00	Call	Bond Future	3,484.8100	3.4848	3,316.5600	3.3166	(4.828)	0	0	0
2015/05/06	R209	06/08/2015	9.01	Call	Bond Future	3,533.7400	3.5337	3,363.5000	3.3635	(4.818)	0	0	0
2015/05/06	R209	06/08/2015	9.00	Put	Bond Future	1,277.9700	1.2780	1,454.0200	1.4540	13.776	0	0	0
2015/05/06	R209	06/08/2015	8.99	Call	Bond Future	3,436.1800	3.4362	3,269.9300	3.2699	(4.838)	0	0	0
2015/05/06	R209	06/08/2015	9.90	Put	Bond Future	139.2800	0.1393	187.9600	0.1880	34.951	0	0	2,914
2015/05/06	R209	05/11/2015	7.99	Put	Bond Future	7,245.0500	7.2450	7,622.2700	7.6223	5.207	0	0	0
2015/05/06	R209	05/11/2015			Bond Future	8.7584	77.0374	8.8042	76.6856	0.523	0.0000	0.0000	0
2015/05/06	R209	05/11/2015	8.01	Put	Bond Future	7,108.6100	7.1086	7,485.2200	7.4852	5.298	0	0	0
2015/05/06	R209	05/11/2015	7.99	Call	Bond Future	961.5300	0.9615	986.9700	0.9870	2.646	0	0	0
2015/05/06	R209	05/11/2015	8.00	Put	Bond Future	7,176.6400	7.1766	7,553.5600	7.5536	5.252	0	0	0
2015/05/06	R209	05/11/2015	8.00	Call	Bond Future	979.7900	0.9798	1,004.9300	1.0049	2.566	0	0	0
2015/05/06	R209	05/11/2015	8.01	Call	Bond Future	998.2900	0.9983	1,023.1200	1.0231	2.487	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
2015/05/06	R209	04/02/2016	8.74	Call	Bond Future	3,572.0300	3.5720	3,566.7400	3.5667	(0.148)	0	0	0
2015/05/06	R209	04/02/2016	8.75	Put	Bond Future	3,994.5000	3.9945	4,348.1600	4.3482	8.854	0	0	0
2015/05/06	R209	04/02/2016			Bond Future	8.8003	78.3753	8.8477	78.0152	0.538	0.0000	0.0000	0
2015/05/06	R209	04/02/2016	8.75	Call	Bond Future	3,608.6600	3.6087	3,602.2200	3.6022	(0.178)	0	0	0
2015/05/06	R209	04/02/2016	8.76	Call	Bond Future	3,646.0200	3.6460	3,638.4300	3.6384	(0.208)	0	0	0
2015/05/06	R209	04/02/2016	8.74	Put	Bond Future	4,034.8500	4.0349	4,389.6600	4.3897	8.794	0	0	0
2015/05/06	R209	04/02/2016	8.76	Put	Bond Future	3,954.9900	3.9550	4,307.5000	4.3075	8.913	0	0	0
2015/05/06	R210	07/05/2015			Bond Future	179.2466	179.2466	179.6851	179.6851	0.245	0.0000	0.0000	246
2015/05/06	R210	07/05/2015	177.00	Call	Bond Future	2,246.5900	2.2466	2,685.1300	2.6851	19.520	0	0	0
2015/05/06	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R210	07/05/2015	177.01	Call	Bond Future	2,236.5900	2.2366	2,675.1300	2.6751	19.608	0	0	0
2015/05/06	R210	07/05/2015	176.99	Call	Bond Future	2,256.5900	2.2566	2,695.1300	2.6951	19.434	0	0	0
2015/05/06	R210	06/08/2015	179.01	Call	Bond Future	3,072.1000	3.0721	3,515.1600	3.5152	14.422	0	0	0
2015/05/06	R210	06/08/2015			Bond Future	182.0821	182.0821	182.5252	182.5252	0.243	0.0000	0.0000	1,184
2015/05/06	R210	06/08/2015	178.99	Call	Bond Future	3,092.1000	3.0921	3,535.1600	3.5352	14.329	0	0	0
2015/05/06	R210	06/08/2015	179.00	Call	Bond Future	3,082.1000	3.0821	3,525.1600	3.5252	14.375	0	0	0
2015/05/06	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R210	05/11/2015			Bond Future	182.9567	182.9567	183.4030	183.4030	0.244	0.0000	0.0000	0
2015/05/06	R210	05/11/2015	182.00	Call	Bond Future	956.6900	0.9567	1,403.0100	1.4030	46.653	0	0	0
2015/05/06	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R210	05/11/2015	182.01	Call	Bond Future	946.6900	0.9467	1,393.0100	1.3930	47.145	0	0	0
2015/05/06	R210	05/11/2015	181.99	Call	Bond Future	966.6900	0.9667	1,413.0100	1.4130	46.170	0	0	0
2015/05/06	R211	07/05/2015	134.99	Put	Bond Future	2,706.1300	2.7061	2,706.5500	2.7065	0.016	0	0	0
2015/05/06	R211	07/05/2015			Bond Future	132.2839	132.2839	132.2834	132.2834	0.000	0.0000	0.0000	1,120
2015/05/06	R211	07/05/2015	135.01	Put	Bond Future	2,726.1300	2.7261	2,726.5500	2.7265	0.015	0	0	0
2015/05/06	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R211	07/05/2015	135.00	Put	Bond Future	2,716.1300	2.7161	2,716.5500	2.7165	0.015	0	0	0
2015/05/06	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R211	06/08/2015			Bond Future	132.7469	132.7469	132.7449	132.7449	(0.002)	0.0000	0.0000	1,120
2015/05/06	R211	06/08/2015	134.99	Put	Bond Future	2,243.1100	2.2431	2,245.1400	2.2451	0.090	0	0	0
2015/05/06	R211	06/08/2015	135.01	Put	Bond Future	2,263.1100	2.2631	2,265.1400	2.2651	0.090	0	0	0
2015/05/06	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R211	06/08/2015	135.00	Put	Bond Future	2,253.1100	2.2531	2,255.1400	2.2551	0.090	0	0	0
2015/05/06	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R211	05/11/2015	134.99	Put	Bond Future	60.0600	0.0601	65.1100	0.0651	8.408	0	0	0
2015/05/06	R211	05/11/2015			Bond Future	134.9299	134.9299	134.9249	134.9249	(0.004)	0.0000	0.0000	0
2015/05/06	R211	05/11/2015	135.01	Put	Bond Future	80.0600	0.0801	85.1100	0.0851	6.308	0	0	0
2015/05/06	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
2015/05/06	R211	05/11/2015	135.00	Put	Bond Future	70.0600	0.0701	75.1100	0.0751	7.208	0	0	0
2015/05/06	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	07/05/2015			Bond Future	139.4522	139.4522	139.5688	139.5688	0.084	0.0000	0.0000	0
2015/05/06	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	07/05/2015	140.99	Put	Bond Future	1,537.7600	1.5378	1,421.1800	1.4212	(7.581)	0	0	0
2015/05/06	R212	07/05/2015	141.01	Put	Bond Future	1,557.7600	1.5578	1,441.1800	1.4412	(7.484)	0	0	0
2015/05/06	R212	07/05/2015	141.00	Put	Bond Future	1,547.7600	1.5478	1,431.1800	1.4312	(7.532)	0	0	0
2015/05/06	R212	06/08/2015	141.01	Put	Bond Future	1,140.4300	1.1404	1,023.6200	1.0236	(10.243)	0	0	0
2015/05/06	R212	06/08/2015			Bond Future	139.8696	139.8696	139.9864	139.9864	0.084	0.0000	0.0000	1,113
2015/05/06	R212	06/08/2015	141.00	Put	Bond Future	1,130.4300	1.1304	1,013.6200	1.0136	(10.333)	0	0	0
2015/05/06	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	06/08/2015	140.99	Put	Bond Future	1,120.4300	1.1204	1,003.6200	1.0036	(10.425)	0	0	0
2015/05/06	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	05/11/2015			Bond Future	142.1699	142.1699	142.2853	142.2853	0.081	0.0000	0.0000	0
2015/05/06	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R212	05/11/2015	145.99	Put	Bond Future	3,820.1500	3.8201	3,704.6500	3.7046	(3.023)	0	0	0
2015/05/06	R212	05/11/2015	146.01	Put	Bond Future	3,840.1500	3.8401	3,724.6500	3.7246	(3.008)	0	0	0
2015/05/06	R212	05/11/2015	146.00	Put	Bond Future	3,830.1500	3.8301	3,714.6500	3.7146	(3.016)	0	0	0
2015/05/06	R213	07/05/2015	8.74	Call	Bond Future	1,482.9200	1.4829	1,147.0000	1.1470	(22.653)	0	0	0
2015/05/06	R213	07/05/2015	8.75	Put	Bond Future	7.2800	0.0073	3.9200	0.0039	(46.154)	0	0	0
2015/05/06	R213	07/05/2015			Bond Future	8.5478	88.0879	8.5907	87.7558	0.502	0.0000	0.0000	13,429
2015/05/06	R213	07/05/2015	8.75	Call	Bond Future	1,556.5500	1.5566	1,221.0700	1.2211	(21.553)	0	0	0
2015/05/06	R213	07/05/2015	8.76	Call	Bond Future	1,630.5000	1.6305	1,295.4800	1.2955	(20.547)	0	0	0
2015/05/06	R213	07/05/2015	8.74	Put	Bond Future	9.3500	0.0094	5.5500	0.0056	(40.642)	0	0	0
2015/05/06	R213	07/05/2015	8.76	Put	Bond Future	5.6300	0.0056	2.7300	0.0027	(51.510)	0	0	0
2015/05/06	R213	06/08/2015			Bond Future	8.6099	89.4740	8.6542	89.1356	0.515	0.0000	0.0000	18,967
2015/05/06	R213	06/08/2015	8.49	Put	Bond Future	2,617.2000	2.6172	2,884.6500	2.8846	10.219	0	0	0
2015/05/06	R213	06/08/2015	8.51	Put	Bond Future	2,529.8300	2.5298	2,793.6000	2.7936	10.426	0	0	0
2015/05/06	R213	06/08/2015	8.49	Call	Bond Future	1,693.3000	1.6933	1,622.2800	1.6223	(4.194)	0	0	0
2015/05/06	R213	06/08/2015	8.50	Put	Bond Future	2,573.0900	2.5731	2,838.8000	2.8388	10.326	0	0	0
2015/05/06	R213	06/08/2015	8.50	Call	Bond Future	1,726.8000	1.7268	1,654.0400	1.6540	(4.214)	0	0	0
2015/05/06	R213	06/08/2015	8.51	Call	Bond Future	1,761.0500	1.7610	1,686.3500	1.6863	(4.242)	0	0	0
2015/05/06	R213	05/11/2015	7.76	Call	Bond Future	708.7000	0.7087	723.5800	0.7236	2.100	0	0	0
2015/05/06	R213	05/11/2015			Bond Future	8.6640	87.3939	8.7100	87.0477	0.531	0.0000	0.0000	0
2015/05/06	R213	05/11/2015	7.74	Call	Bond Future	680.2400	0.6802	696.3600	0.6964	2.370	0	0	0
2015/05/06	R213	05/11/2015	7.75	Call	Bond Future	694.4400	0.6944	709.5500	0.7095	2.176	0	0	0
2015/05/06	R213	05/11/2015	7.74	Put	Bond Future	8,073.3500	8.0734	8,435.6400	8.4356	4.487	0	0	0
2015/05/06	R213	05/11/2015	7.76	Put	Bond Future	7,932.5800	7.9326	8,293.6300	8.2936	4.551	0	0	0
2015/05/06	R213	05/11/2015	7.75	Put	Bond Future	8,002.8800	8.0029	8,364.1600	8.3642	4.514	0	0	0
2015/05/06	R213	04/02/2016			Bond Future	8.7130	88.9114	8.7607	88.5567	0.548	0.0000	0.0000	0

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2015/05/06	R213	04/02/2016	8.75	Call	Bond Future	3,829.6500	3.8296	3,777.4000	3.7774	(1.364)	0	0	0
2015/05/06	R213	04/02/2016	8.74	Put	Bond Future	3,590.2800	3.5903	3,894.5200	3.8945	8.474	0	0	0
2015/05/06	R213	04/02/2016	8.76	Put	Bond Future	3,518.4400	3.5184	3,819.7000	3.8197	8.562	0	0	0
2015/05/06	R213	04/02/2016	8.75	Put	Bond Future	3,554.2200	3.5542	3,856.6600	3.8567	8.509	0	0	0
2015/05/06	R213	04/02/2016	8.76	Call	Bond Future	3,868.0200	3.8680	3,814.5900	3.8146	(1.381)	0	0	0
2015/05/06	R213	04/02/2016	8.74	Call	Bond Future	3,791.4700	3.7915	3,741.0200	3.7410	(1.331)	0	0	0
2015/05/06	R214	07/05/2015			Bond Future	8.6875	78.8994	8.7306	78.5406	0.497	0.0000	0.0000	740
2015/05/06	R214	07/05/2015	9.15	Call	Bond Future	3,709.8800	3.7099	3,351.0000	3.3510	(9.674)	0	0	0
2015/05/06	R214	07/05/2015	9.16	Call	Bond Future	3,786.8600	3.7869	3,427.9800	3.4280	(9.477)	0	0	0
2015/05/06	R214	07/05/2015	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R214	07/05/2015	9.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R214	07/05/2015	9.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R214	07/05/2015	9.14	Call	Bond Future	3,632.7700	3.6328	3,273.8900	3.2739	(9.879)	0	0	0
2015/05/06	R214	06/08/2015	8.76	Put	Bond Future	2,269.0800	2.2691	2,538.7300	2.5387	11.884	0	0	0
2015/05/06	R214	06/08/2015			Bond Future	8.7422	80.1410	8.7866	79.7754	0.509	0.0000	0.0000	20,865
2015/05/06	R214	06/08/2015	8.75	Put	Bond Future	2,309.7600	2.3098	2,581.4500	2.5814	11.763	0	0	0
2015/05/06	R214	06/08/2015	8.74	Call	Bond Future	2,333.2100	2.3332	2,241.1300	2.2411	(3.946)	0	0	0
2015/05/06	R214	06/08/2015	8.75	Call	Bond Future	2,374.1900	2.3742	2,280.2500	2.2803	(3.957)	0	0	0
2015/05/06	R214	06/08/2015	8.76	Call	Bond Future	2,415.8900	2.4159	2,319.9100	2.3199	(3.973)	0	0	0
2015/05/06	R214	06/08/2015	8.74	Put	Bond Future	2,351.2900	2.3513	2,624.8400	2.6248	11.634	0	0	0
2015/05/06	R214	05/11/2015			Bond Future	8.7899	78.1613	8.8358	77.7879	0.522	0.0000	0.0000	0
2015/05/06	R214	05/11/2015	7.99	Put	Bond Future	7,994.9700	7.9950	8,390.8400	8.3908	4.951	0	0	0
2015/05/06	R214	05/11/2015	8.00	Put	Bond Future	7,919.8200	7.9198	8,315.5400	8.3155	4.997	0	0	0
2015/05/06	R214	05/11/2015	8.01	Put	Bond Future	7,845.1000	7.8451	8,240.4800	8.2405	5.040	0	0	0
2015/05/06	R214	05/11/2015	7.99	Call	Bond Future	976.3900	0.9764	998.8300	0.9988	2.298	0	0	0
2015/05/06	R214	05/11/2015	8.00	Call	Bond Future	995.2200	0.9952	1,017.5100	1.0175	2.240	0	0	0
2015/05/06	R214	05/11/2015	8.01	Call	Bond Future	1,014.3100	1.0143	1,036.2600	1.0363	2.164	0	0	0
2015/05/06	R214	04/02/2016			Bond Future	8.8331	79.5185	8.8805	79.1363	0.536	0.0000	0.0000	4,320
2015/05/06	R214	04/02/2016	7.99	Put	Bond Future	8,806.5100	8.8065	9,230.8700	9.2309	4.819	0	0	0
2015/05/06	R214	04/02/2016	8.00	Call	Bond Future	1,472.7500	1.4728	1,514.6300	1.5146	2.844	0	0	0
2015/05/06	R214	04/02/2016	8.01	Call	Bond Future	1,494.8100	1.4948	1,536.4000	1.5364	2.782	0	0	0
2015/05/06	R214	04/02/2016	7.99	Call	Bond Future	1,450.8900	1.4509	1,493.0600	1.4931	2.906	0	0	0
2015/05/06	R214	04/02/2016	8.01	Put	Bond Future	8,663.1000	8.6631	9,086.8800	9.0869	4.892	0	0	0
2015/05/06	R214	04/02/2016	8.00	Put	Bond Future	8,734.6200	8.7346	9,158.6900	9.1587	4.855	0	0	0
2015/05/06	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	07/05/2015			Bond Future	8.7425	101.7935	8.7857	101.3317	0.493	0.0000	0.0000	10,228
2015/05/06	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	07/05/2015	9.26	Call	Bond Future	5,306.2500	5.3063	4,844.3700	4.8444	(8.704)	0	0	0
2015/05/06	R248	07/05/2015	9.24	Call	Bond Future	5,110.4500	5.1105	4,648.5700	4.6486	(9.038)	0	0	0
2015/05/06	R248	07/05/2015	9.25	Call	Bond Future	5,208.4400	5.2084	4,746.5600	4.7466	(8.868)	0	0	0
2015/05/06	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	06/08/2015			Bond Future	8.7986	103.3954	8.8431	102.9249	0.505	0.0000	0.0000	35,236
2015/05/06	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	06/08/2015	8.74	Put	Bond Future	626.4900	0.6265	1,096.9700	1.0970	75.098	0	0	0

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2015/05/06	R248	06/08/2015	8.76	Put	Bond Future	411.9700	0.4120	882.4500	0.8825	114.202	0	0	0
2015/05/06	R248	06/08/2015	8.75	Put	Bond Future	519.1300	0.5191	989.6100	0.9896	90.629	0	0	0
2015/05/06	R248	05/11/2015	8.01	Put	Bond Future	9,546.4700	9.5465	10,027.0200	10.0270	5.034	0	0	0
2015/05/06	R248	05/11/2015			Bond Future	8.8477	100.6569	8.8936	100.1764	0.519	0.0000	0.0000	0
2015/05/06	R248	05/11/2015	8.00	Put	Bond Future	9,669.9300	9.6699	10,150.4800	10.1505	4.970	0	0	0
2015/05/06	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	05/11/2015	7.99	Put	Bond Future	9,793.6400	9.7936	10,274.1900	10.2742	4.907	0	0	0
2015/05/06	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	04/02/2016			Bond Future	8.8923	102.4048	8.9397	101.9129	0.533	0.0000	0.0000	0
2015/05/06	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/06	R248	04/02/2016	8.99	Call	Bond Future	1,008.4400	1.0084	516.5500	0.5166	(48.777)	0	0	0
2015/05/06	R248	04/02/2016	9.00	Call	Bond Future	1,110.6500	1.1106	618.7600	0.6188	(44.288)	0	0	0
2015/05/06	R248	04/02/2016	9.01	Call	Bond Future	1,212.6700	1.2127	720.7800	0.7208	(40.563)	0	0	0

Total

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