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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/05/2015 TO 14/05/2015

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
2015/05/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	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
2015/05/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2025	06/08/2015			Bond Future	122.7880	122.7880	122.7969	122.7969	0.007	0.0000	0.0000	16
2015/05/14	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2025	06/08/2015	120.99	Call	Bond Future	1,798.0300	1.7980	1,806.9300	1.8069	0.495	0	0	0
2015/05/14	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2025	06/08/2015	121.00	Call	Bond Future	1,788.0300	1.7880	1,796.9300	1.7969	0.498	0	0	0
2015/05/14	2025	06/08/2015	121.01	Call	Bond Future	1,778.0300	1.7780	1,786.9300	1.7869	0.501	0	0	0
2015/05/14	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2025	05/11/2015			Bond Future	124.8094	124.8094	124.8152	124.8152	0.005	0.0000	0.0000	0
2015/05/14	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2025	05/11/2015	123.01	Call	Bond Future	1,799.4300	1.7994	1,805.1800	1.8052	0.320	0	0	0
2015/05/14	2025	05/11/2015	122.99	Call	Bond Future	1,819.4300	1.8194	1,825.1800	1.8252	0.316	0	0	0
2015/05/14	2025	05/11/2015	123.00	Call	Bond Future	1,809.4300	1.8094	1,815.1800	1.8152	0.318	0	0	0
2015/05/14	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2030	06/08/2015			Bond Future	8.6084	95.2759	8.5201	95.9773	(1.027)	0.0000	0.0000	8,573
2015/05/14	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2030	06/08/2015	7.74	Put	Bond Future	7,219.8500	7.2199	6,518.4200	6.5184	(9.715)	0	0	0
2015/05/14	2030	06/08/2015	7.76	Put	Bond Future	7,045.1100	7.0451	6,343.6800	6.3437	(9.956)	0	0	0
2015/05/14	2030	06/08/2015	7.75	Put	Bond Future	7,132.4300	7.1324	6,431.0000	6.4310	(9.834)	0	0	0
2015/05/14	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2030	05/11/2015			Bond Future	8.6615	96.8458	8.5707	97.5561	(1.048)	0.0000	0.0000	0
2015/05/14	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2030	05/11/2015	8.49	Put	Bond Future	1,348.4500	1.3484	638.0800	0.6381	(52.680)	0	0	0
2015/05/14	2030	05/11/2015	8.51	Put	Bond Future	1,189.8200	1.1898	479.4500	0.4795	(59.704)	0	0	0
2015/05/14	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2030	05/11/2015	8.50	Put	Bond Future	1,269.0900	1.2691	558.7200	0.5587	(55.975)	0	0	0
2015/05/14	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2032	06/08/2015			Bond Future	8.6996	99.0889	8.6114	99.8389	(1.013)	0.0000	0.0000	1,585
2015/05/14	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2032	06/08/2015	8.50	Put	Bond Future	1,710.0100	1.7100	959.9900	0.9600	(43.861)	0	0	0
2015/05/14	2032	06/08/2015	8.49	Put	Bond Future	1,796.8500	1.7969	1,046.8300	1.0468	(41.741)	0	0	0
2015/05/14	2032	06/08/2015	8.51	Put	Bond Future	1,623.2800	1.6233	873.2600	0.8733	(46.204)	0	0	0
2015/05/14	2032	05/11/2015			Bond Future	8.7541	96.5647	8.6636	97.3245	(1.034)	0.0000	0.0000	0
2015/05/14	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2032	05/11/2015	7.99	Put	Bond Future	6,698.3300	6.6983	5,938.5400	5.9385	(11.343)	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
2015/05/14	2032	05/11/2015	8.01	Put	Bond Future	6,514.4900	6.5145	5,754.7000	5.7547	(11.663)	0	0	0
2015/05/14	2032	05/11/2015	8.00	Put	Bond Future	6,606.3500	6.6063	5,846.5600	5.8466	(11.501)	0	0	0
2015/05/14	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2032	04/02/2016			Bond Future	8.8063	98.2120	8.7129	98.9859	(1.061)	0.0000	0.0000	0
2015/05/14	2032	04/02/2016	8.69	Put	Bond Future	965.2800	0.9653	191.4400	0.1914	(80.167)	0	0	0
2015/05/14	2032	04/02/2016	8.71	Put	Bond Future	798.3400	0.7983	24.5000	0.0245	(96.931)	0	0	0
2015/05/14	2032	04/02/2016	8.70	Put	Bond Future	881.7600	0.8818	107.9200	0.1079	(87.761)	0	0	0
2015/05/14	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2037	06/08/2015			Bond Future	8.8143	97.2658	8.7210	98.1428	(1.058)	0.0000	0.0000	33,089
2015/05/14	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	273.7900	0.2738	100.000	0	0	0
2015/05/14	2037	06/08/2015	8.74	Put	Bond Future	697.5200	0.6975	0.0000	0.0000	(100.000)	0	0	0
2015/05/14	2037	06/08/2015	8.76	Put	Bond Future	508.9200	0.5089	0.0000	0.0000	(100.000)	0	0	0
2015/05/14	2037	06/08/2015	8.75	Put	Bond Future	603.1500	0.6031	0.0000	0.0000	(100.000)	0	0	0
2015/05/14	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	368.0200	0.3680	100.000	0	0	0
2015/05/14	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	179.4200	0.1794	100.000	0	0	0
2015/05/14	2037	05/11/2015	7.99	Put	Bond Future	8,639.4700	8.6395	7,750.7300	7.7507	(10.287)	0	0	0
2015/05/14	2037	05/11/2015	8.01	Put	Bond Future	8,428.8800	8.4289	7,540.1400	7.5401	(10.544)	0	0	0
2015/05/14	2037	05/11/2015			Bond Future	8.8651	98.8685	8.7695	99.7573	(1.078)	0.0000	0.0000	0
2015/05/14	2037	05/11/2015	8.00	Put	Bond Future	8,534.0900	8.5341	7,645.3500	7.6453	(10.414)	0	0	0
2015/05/14	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2037	04/02/2016	8.75	Put	Bond Future	1,525.1800	1.5252	620.2100	0.6202	(59.335)	0	0	0
2015/05/14	2037	04/02/2016			Bond Future	8.9150	96.2976	8.8166	97.2026	(1.104)	0.0000	0.0000	0
2015/05/14	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2037	04/02/2016	8.74	Put	Bond Future	1,618.8000	1.6188	713.8300	0.7138	(55.904)	0	0	0
2015/05/14	2037	04/02/2016	8.76	Put	Bond Future	1,431.6900	1.4317	526.7200	0.5267	(63.210)	0	0	0
2015/05/14	2038	06/08/2015	128.01	Call	Bond Future	3,041.9700	3.0420	3,052.2900	3.0523	0.339	0	0	0
2015/05/14	2038	06/08/2015			Bond Future	131.0520	131.0520	131.0623	131.0623	0.008	0.0000	0.0000	3,345
2015/05/14	2038	06/08/2015	127.99	Call	Bond Future	3,061.9700	3.0620	3,072.2900	3.0723	0.337	0	0	0
2015/05/14	2038	06/08/2015	128.00	Call	Bond Future	3,051.9700	3.0520	3,062.2900	3.0623	0.338	0	0	0
2015/05/14	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2038	05/11/2015			Bond Future	133.2095	133.2095	133.2164	133.2164	0.005	0.0000	0.0000	0
2015/05/14	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2038	05/11/2015	133.99	Put	Bond Future	780.4600	0.7805	773.6400	0.7736	(0.874)	0	0	0
2015/05/14	2038	05/11/2015	134.01	Put	Bond Future	800.4600	0.8005	793.6400	0.7936	(0.852)	0	0	0
2015/05/14	2038	05/11/2015	134.00	Put	Bond Future	790.4600	0.7905	783.6400	0.7836	(0.863)	0	0	0
2015/05/14	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/14	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2044	06/08/2015			Bond Future	8.8763	98.9762	8.7832	99.9342	(1.049)	0.0000	0.0000	10,733
2015/05/14	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2044	06/08/2015	8.74	Put	Bond Future	1,407.8100	1.4078	449.8000	0.4498	(68.050)	0	0	0
2015/05/14	2044	06/08/2015	8.76	Put	Bond Future	1,199.1900	1.1992	241.1800	0.2412	(79.888)	0	0	0
2015/05/14	2044	06/08/2015	8.75	Put	Bond Future	1,303.4100	1.3034	345.4000	0.3454	(73.500)	0	0	0
2015/05/14	2044	05/11/2015			Bond Future	8.9250	100.6072	8.8297	101.5783	(1.069)	0.0000	0.0000	0
2015/05/14	2044	05/11/2015	8.24	Put	Bond Future	7,351.8400	7.3518	6,380.7500	6.3808	(13.209)	0	0	0
2015/05/14	2044	05/11/2015	8.26	Put	Bond Future	7,124.2800	7.1243	6,153.1900	6.1532	(13.631)	0	0	0
2015/05/14	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2044	05/11/2015	8.25	Put	Bond Future	7,237.9500	7.2379	6,266.8600	6.2669	(13.417)	0	0	0
2015/05/14	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2044	04/02/2016			Bond Future	8.9729	97.9407	8.8748	98.9294	(1.093)	0.0000	0.0000	0
2015/05/14	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2044	04/02/2016	9.01	Call	Bond Future	369.3400	0.3693	1,358.0100	1.3580	267.686	0	0	0
2015/05/14	2044	04/02/2016	8.99	Call	Bond Future	170.4200	0.1704	1,159.0900	1.1591	580.137	0	0	0
2015/05/14	2044	04/02/2016	9.00	Call	Bond Future	269.9700	0.2700	1,258.6400	1.2586	366.215	0	0	0
2015/05/14	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2046	06/08/2015			Bond Future	132.9817	132.9817	132.6949	132.6949	(0.216)	0.0000	0.0000	6,022
2015/05/14	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2046	06/08/2015	129.01	Call	Bond Future	3,971.6500	3.9717	3,684.8900	3.6849	(7.220)	0	0	0
2015/05/14	2046	06/08/2015	128.99	Call	Bond Future	3,991.6500	3.9917	3,704.8900	3.7049	(7.184)	0	0	0
2015/05/14	2046	06/08/2015	129.00	Call	Bond Future	3,981.6500	3.9817	3,694.8900	3.6949	(7.202)	0	0	0
2015/05/14	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2046	05/11/2015	132.99	Call	Bond Future	782.4600	0.7825	487.3900	0.4874	(37.711)	0	0	0
2015/05/14	2046	05/11/2015			Bond Future	133.7725	133.7725	133.4774	133.4774	(0.221)	0.0000	0.0000	0
2015/05/14	2046	05/11/2015	133.00	Call	Bond Future	772.4600	0.7725	477.3900	0.4774	(38.199)	0	0	0
2015/05/14	2046	05/11/2015	133.01	Call	Bond Future	762.4600	0.7625	467.3900	0.4674	(38.700)	0	0	0
2015/05/14	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2050	06/08/2015			Bond Future	141.2041	141.2041	141.9203	141.9203	0.507	0.0000	0.0000	3,773
2015/05/14	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2050	06/08/2015	137.01	Call	Bond Future	4,194.0600	4.1941	4,910.2600	4.9103	17.077	0	0	0
2015/05/14	2050	06/08/2015	136.99	Call	Bond Future	4,214.0600	4.2141	4,930.2600	4.9303	16.995	0	0	0
2015/05/14	2050	06/08/2015	137.00	Call	Bond Future	4,204.0600	4.2041	4,920.2600	4.9203	17.036	0	0	0
2015/05/14	2050	05/11/2015			Bond Future	143.5285	143.5285	144.2525	144.2525	0.504	0.0000	0.0000	0
2015/05/14	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2050	05/11/2015	144.99	Put	Bond Future	1,461.4700	1.4615	737.5200	0.7375	(49.536)	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
2015/05/14	2050	05/11/2015	145.01	Put	Bond Future	1,481.4700	1.4815	757.5200	0.7575	(48.867)	0	0	0
2015/05/14	2050	05/11/2015	145.00	Put	Bond Future	1,471.4700	1.4715	747.5200	0.7475	(49.199)	0	0	0
2015/05/14	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	AL37	06/08/2015			Index Future	460.5360	460.5360	461.7910	461.7910	0.273	0.0000	0.0000	124
2015/05/14	AL37	05/11/2015			Index Future	468.1930	468.1930	469.4570	469.4570	0.270	0.0000	0.0000	0
2015/05/14	AL7T	06/08/2015			Index Future	543.7000	543.7000	546.6410	546.6410	0.541	0.0000	0.0000	3
2015/05/14	AL7T	05/11/2015			Index Future	552.7400	552.7400	555.7160	555.7160	0.538	0.0000	0.0000	0
2015/05/14	ALBI	06/08/2015			Index Future	496.0090	496.0090	498.8980	498.8980	0.582	0.0000	0.0000	510
2015/05/14	ALBI	05/11/2015			Index Future	504.2550	504.2550	507.1800	507.1800	0.580	0.0000	0.0000	103
2015/05/14	ALBI	04/02/2016			Index Future	512.8510	512.8510	515.8300	515.8300	0.581	0.0000	0.0000	0
2015/05/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/05/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	CS26	02/04/2026			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
2015/05/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/14	EL28	06/08/2015	125.00	Call	Bond Future	2,270.0600	2.2701	2,280.9500	2.2809	0.480	0	0	0
2015/05/14	EL28	06/08/2015			Bond Future	127.2701	127.2701	127.2809	127.2809	0.009	0.0000	0.0000	0
2015/05/14	EL28	06/08/2015	125.01	Call	Bond Future	2,260.0600	2.2601	2,270.9500	2.2709	0.482	0	0	0
2015/05/14	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	EL28	06/08/2015	124.99	Call	Bond Future	2,280.0600	2.2801	2,290.9500	2.2909	0.478	0	0	0
2015/05/14	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	EL28	05/11/2015			Bond Future	127.8260	127.8260	127.8338	127.8338	0.006	0.0000	0.0000	0
2015/05/14	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	EL28	05/11/2015	126.99	Call	Bond Future	836.0100	0.8360	843.8200	0.8438	0.934	0	0	0
2015/05/14	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	EL28	05/11/2015	127.00	Call	Bond Future	826.0100	0.8260	833.8200	0.8338	0.946	0	0	0
2015/05/14	EL28	05/11/2015	127.01	Call	Bond Future	816.0100	0.8160	823.8200	0.8238	0.957	0	0	0
2015/05/14	ES33	06/08/2015			Bond Future	9.7653	83.9791	9.6716	84.6562	(0.960)	0.0000	0.0000	6,396
2015/05/14	ES33	06/08/2015	9.59	Put	Bond Future	1,273.4200	1.2734	596.3700	0.5964	(53.168)	0	0	0
2015/05/14	ES33	06/08/2015	9.61	Put	Bond Future	1,126.6200	1.1266	449.5700	0.4496	(60.096)	0	0	0
2015/05/14	ES33	06/08/2015	9.60	Put	Bond Future	1,199.9700	1.2000	522.9200	0.5229	(56.422)	0	0	0
2015/05/14	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	ES33	05/11/2015	9.00	Put	Bond Future	6,359.2800	6.3593	5,673.2700	5.6733	(10.788)	0	0	0
2015/05/14	ES33	05/11/2015			Bond Future	9.8489	81.5741	9.7525	82.2601	(0.978)	0.0000	0.0000	0
2015/05/14	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	ES33	05/11/2015	8.99	Put	Bond Future	6,438.6100	6.4386	5,752.6000	5.7526	(10.655)	0	0	0
2015/05/14	ES33	05/11/2015	9.01	Put	Bond Future	6,280.0500	6.2800	5,594.0400	5.5940	(10.924)	0	0	0
2015/05/14	ES33	04/02/2016	10.01	Call	Bond Future	530.2000	0.5302	1,228.7500	1.2288	131.752	0	0	0
2015/05/14	ES33	04/02/2016			Bond Future	9.9335	82.9657	9.8339	83.6642	(1.003)	0.0000	0.0000	0
2015/05/14	ES33	04/02/2016	9.99	Call	Bond Future	392.0700	0.3921	1,090.6200	1.0906	178.170	0	0	0
2015/05/14	ES33	04/02/2016	10.00	Call	Bond Future	461.1800	0.4612	1,159.7300	1.1597	151.470	0	0	0
2015/05/14	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	GOVI	06/08/2015			GOVI	492.5520	492.5520	495.1850	495.1850	0.535	0.0000	0.0000	452
2015/05/14	GOVI	06/08/2015	499.99	Put	GOVI	74,380.0000	7.4380	48,050.0000	4.8050	(35.399)	0	0	0
2015/05/14	GOVI	06/08/2015	500.01	Put	GOVI	74,580.0000	7.4580	48,250.0000	4.8250	(35.304)	0	0	0
2015/05/14	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	GOVI	06/08/2015	500.00	Put	GOVI	74,480.0000	7.4480	48,150.0000	4.8150	(35.352)	0	0	0
2015/05/14	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	GOVI	05/11/2015			GOVI	500.7410	500.7410	503.4050	503.4050	0.532	0.0000	0.0000	27

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
2015/05/14	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	GOVI	05/11/2015	529.99	Put	GOVI	292,490.0000	29.2490	265,850.0000	26.5850	(9.108)	0	0	0
2015/05/14	GOVI	05/11/2015	530.01	Put	GOVI	292,690.0000	29.2690	266,050.0000	26.6050	(9.102)	0	0	0
2015/05/14	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	GOVI	05/11/2015	530.00	Put	GOVI	292,590.0000	29.2590	265,950.0000	26.5950	(9.105)	0	0	0
2015/05/14	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	GOVI	04/02/2016			GOVI	509.2770	509.2770	511.9910	511.9910	0.533	0.0000	0.0000	0
2015/05/14	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	10.0000	0.0010	100.000	0	0	0
2015/05/14	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	GOVI	04/02/2016	511.99	Put	GOVI	27,130.0000	2.7130	0.0000	0.0000	(100.000)	0	0	0
2015/05/14	GOVI	04/02/2016	512.01	Put	GOVI	27,330.0000	2.7330	190.0000	0.0190	(99.305)	0	0	0
2015/05/14	GOVI	04/02/2016	512.00	Put	GOVI	27,230.0000	2.7230	90.0000	0.0090	(99.669)	0	0	0
2015/05/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/14	IGOV	06/08/2015			Index Future	233.9220	233.9220	234.0550	234.0550	0.057	0.0000	0.0000	1,080
2015/05/14	IGOV	05/11/2015			Index Future	237.8110	237.8110	237.9400	237.9400	0.054	0.0000	0.0000	17
2015/05/14	IGOV	04/02/2016			Index Future	241.8650	241.8650	241.9990	241.9990	0.055	0.0000	0.0000	0
2015/05/14	ILBI	06/08/2015			Index Future	634.0670	634.0670	634.4200	634.4200	0.056	0.0000	0.0000	159
2015/05/14	ILBI	05/11/2015			Index Future	644.5780	644.5780	644.9330	644.9330	0.055	0.0000	0.0000	0
2015/05/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/14	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1600	93.8400	0.163	0.0000	0.0000	0
2015/05/14	JBAF	17/06/2015			Jibar Tradeable Future	6.2300	93.7700	6.2400	93.7600	0.161	0.0000	0.0000	7,500
2015/05/14	JBAF	15/07/2015			Jibar Tradeable Future	6.2700	93.7300	6.2800	93.7200	0.159	0.0000	0.0000	0
2015/05/14	JBAF	19/08/2015			Jibar Tradeable Future	6.4000	93.6000	6.4100	93.5900	0.156	0.0000	0.0000	0
2015/05/14	JBAF	16/09/2015			Jibar Tradeable Future	6.4400	93.5600	6.4500	93.5500	0.155	0.0000	0.0000	0
2015/05/14	JBAF	21/10/2015			Jibar Tradeable Future	6.5800	93.4200	6.5900	93.4100	0.152	0.0000	0.0000	0
2015/05/14	JBAF	15/12/2015			Jibar Tradeable Future	6.7600	93.2400	6.7700	93.2300	0.148	0.0000	0.0000	0
2015/05/14	JBAF	16/03/2016			Jibar Tradeable Future	6.9900	93.0100	7.0000	93.0000	0.143	0.0000	0.0000	0
2015/05/14	JBAF	15/06/2016			Jibar Tradeable Future	7.1900	92.8100	7.2000	92.8000	0.139	0.0000	0.0000	0
2015/05/14	JBAF	21/09/2016			Jibar Tradeable Future	7.3900	92.6100	7.4000	92.6000	0.135	0.0000	0.0000	0
2015/05/14	JBAF	21/12/2016			Jibar Tradeable Future	7.5300	92.4700	7.5400	92.4600	0.133	0.0000	0.0000	0
2015/05/14	JBAF	15/03/2017			Jibar Tradeable Future	7.6700	92.3300	7.6800	92.3200	0.130	0.0000	0.0000	0
2015/05/14	R023	06/08/2015	8.24	Call	Bond Future	2,376.7100	2.3767	2,656.3900	2.6564	11.768	0	0	0
2015/05/14	R023	06/08/2015	9.07	Put	Bond Future	81.4500	0.0814	60.9800	0.0610	(25.132)	0	0	911



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2015/05/14	R023	06/08/2015			Bond Future	7.9484		102.3572	7.8747	102.7679	(0.927)	0.0000	0.0000	10,246
2015/05/14	R023	06/08/2015	8.26	Put	Bond Future	738.2800		0.7383	611.6000	0.6116	(17.159)	0	0	0
2015/05/14	R023	06/08/2015	9.07	Call	Bond Future	6,077.0600		6.0771	6,467.3100	6.4673	6.422	0	0	0
2015/05/14	R023	06/08/2015	8.25	Put	Bond Future	755.1400		0.7551	626.2900	0.6263	(17.063)	0	0	0
2015/05/14	R023	06/08/2015	8.24	Put	Bond Future	772.3000		0.7723	641.2600	0.6413	(16.967)	0	0	0
2015/05/14	R023	06/08/2015	8.25	Call	Bond Future	2,414.0000		2.4140	2,695.8700	2.6959	11.676	0	0	0
2015/05/14	R023	06/08/2015	8.26	Call	Bond Future	2,451.5400		2.4515	2,735.5800	2.7356	11.586	0	0	0
2015/05/14	R023	05/11/2015			Bond Future	8.0039		100.1181	7.9273	100.5329	(0.956)	0.0000	0.0000	0
2015/05/14	R023	05/11/2015	7.99	Put	Bond Future	2,076.0200		2.0760	1,871.2900	1.8713	(9.862)	0	0	0
2015/05/14	R023	05/11/2015	8.01	Put	Bond Future	2,022.3300		2.0223	1,821.1000	1.8211	(9.950)	0	0	0
2015/05/14	R023	05/11/2015	7.99	Call	Bond Future	2,000.9500		2.0009	2,211.0600	2.2111	10.501	0	0	0
2015/05/14	R023	05/11/2015	8.00	Put	Bond Future	2,049.0500		2.0491	1,846.0700	1.8461	(9.906)	0	0	0
2015/05/14	R023	05/11/2015	8.00	Call	Bond Future	2,028.0700		2.0281	2,239.9300	2.2399	10.446	0	0	0
2015/05/14	R023	05/11/2015	8.01	Call	Bond Future	2,055.4100		2.0554	2,269.0200	2.2690	10.393	0	0	0
2015/05/14	R023	04/02/2016	8.01	Put	Bond Future	2,579.2900		2.5793	2,367.0700	2.3671	(8.228)	0	0	0
2015/05/14	R023	04/02/2016			Bond Future	8.0585		101.8256	7.9781	102.2487	(0.998)	0.0000	0.0000	0
2015/05/14	R023	04/02/2016	8.00	Put	Bond Future	2,606.1700		2.6062	2,392.5000	2.3925	(8.199)	0	0	0
2015/05/14	R023	04/02/2016	8.01	Call	Bond Future	2,324.3200		2.3243	2,535.1400	2.5351	9.070	0	0	0
2015/05/14	R023	04/02/2016	7.99	Call	Bond Future	2,272.9200		2.2729	2,480.8400	2.4808	9.148	0	0	0
2015/05/14	R023	04/02/2016	8.00	Call	Bond Future	2,298.5400		2.2985	2,507.9100	2.5079	9.109	0	0	0
2015/05/14	R023	04/02/2016	7.99	Put	Bond Future	2,633.2500		2.6332	2,418.1300	2.4181	(8.169)	0	0	0
2015/05/14	R186	06/08/2015	7.65	Call	Bond Future	0.0000		0.0000	811.3400	0.8113	100.000	0	0	75
2015/05/14	R186	06/08/2015	8.00	Put	Bond Future	2,928.9800		2.9290	2,505.4200	2.5054	(14.461)	0	0	0
2015/05/14	R186	06/08/2015	8.90	Put	Bond Future	427.6000		0.4276	326.6400	0.3266	(23.611)	0	0	5,350
2015/05/14	R186	06/08/2015			Bond Future	8.1696		118.5071	8.0809	119.2326	(1.086)	0.0000	0.0000	40,753
2015/05/14	R186	06/08/2015	8.50	Call	Bond Future	3,754.9600		3.7550	4,264.3600	4.2644	13.566	0	0	0
2015/05/14	R186	06/08/2015	8.55	Put	Bond Future	990.2200		0.9902	791.6500	0.7917	(20.053)	0	0	4,229
2015/05/14	R186	06/08/2015	8.01	Call	Bond Future	1,569.6000		1.5696	1,875.9000	1.8759	19.515	0	0	0
2015/05/14	R186	06/08/2015	8.00	Call	Bond Future	1,536.2200		1.5362	1,838.1700	1.8382	19.655	0	0	0
2015/05/14	R186	06/08/2015	7.75	Call	Bond Future	849.2700		0.8493	1,048.4700	1.0485	23.455	0	0	1,000
2015/05/14	R186	06/08/2015	7.99	Call	Bond Future	1,503.2900		1.5033	1,800.9200	1.8009	19.799	0	0	0
2015/05/14	R186	06/08/2015	8.46	Put	Bond Future	0.0000		0.0000	975.3700	0.9754	100.000	0	0	75
2015/05/14	R186	06/08/2015	8.05	Call	Bond Future	0.0000		0.0000	2,030.9900	2.0310	100.000	0	0	75
2015/05/14	R186	06/08/2015	8.45	Call	Bond Future	3,485.8200		3.4858	3,976.8400	3.9768	14.086	0	0	0
2015/05/14	R186	06/08/2015	7.65	Put	Bond Future	0.0000		0.0000	4,424.6800	4.4247	100.000	0	0	0
2015/05/14	R186	06/08/2015	8.50	Put	Bond Future	1,105.8100		1.1058	889.7000	0.8897	(19.543)	0	0	5,229
2015/05/14	R186	06/08/2015	8.55	Call	Bond Future	4,033.1200		4.0331	4,560.0600	4.5601	13.065	0	0	0
2015/05/14	R186	06/08/2015	7.75	Put	Bond Future	4,336.3000		4.3363	3,809.9900	3.8100	(12.137)	0	0	0
2015/05/14	R186	06/08/2015	7.99	Put	Bond Future	2,978.8600		2.9789	2,550.9800	2.5510	(14.364)	0	0	0
2015/05/14	R186	06/08/2015	8.05	Put	Bond Future	0.0000		0.0000	2,285.3500	2.2853	100.000	0	0	0
2015/05/14	R186	06/08/2015	8.46	Call	Bond Future	0.0000		0.0000	4,033.6900	4.0337	100.000	0	0	0
2015/05/14	R186	06/08/2015	8.90	Call	Bond Future	6,175.2100		6.1752	6,799.7600	6.7998	10.114	0	0	0
2015/05/14	R186	06/08/2015	8.45	Put	Bond Future	1,232.2800		1.2323	997.7900	0.9978	(19.029)	0	0	4,229
2015/05/14	R186	06/08/2015	8.01	Put	Bond Future	2,879.6200		2.8796	2,460.4100	2.4604	(14.558)	0	0	0
2015/05/14	R186	05/11/2015	8.45	Call	Bond Future	4,095.4200		4.0954	4,544.2000	4.5442	10.958	0	0	0
2015/05/14	R186	05/11/2015	8.24	Call	Bond Future	3,182.6800		3.1827	3,570.1300	3.5701	12.174	0	0	0
2015/05/14	R186	05/11/2015	8.25	Put	Bond Future	2,985.9400		2.9859	2,642.1200	2.6421	(11.515)	0	0	8,690

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
2015/05/14	R186	05/11/2015			Bond Future	8.2202	120.4586	8.1287	121.1929	(1.114)	0.0000	0.0000	500
2015/05/14	R186	05/11/2015	9.00	Put	Bond Future	998.9000	0.9989	846.5500	0.8466	(15.252)	0	0	2,600
2015/05/14	R186	05/11/2015	8.35	Put	Bond Future	2,615.8100	2.6158	2,301.5700	2.3016	(12.013)	0	0	9,370
2015/05/14	R186	05/11/2015	8.24	Put	Bond Future	3,024.9900	3.0250	2,678.1700	2.6782	(11.465)	0	0	0
2015/05/14	R186	05/11/2015	8.22	Call	Bond Future	3,102.0000	3.1020	3,483.4600	3.4835	12.297	0	0	0
2015/05/14	R186	05/11/2015	8.26	Put	Bond Future	2,947.2500	2.9473	2,606.4200	2.6064	(11.564)	0	0	0
2015/05/14	R186	05/11/2015	8.35	Call	Bond Future	3,645.5800	3.6456	4,065.6100	4.0656	11.522	0	0	0
2015/05/14	R186	05/11/2015	8.45	Put	Bond Future	2,280.5800	2.2806	1,995.0900	1.9951	(12.518)	0	0	6,248
2015/05/14	R186	05/11/2015	9.00	Call	Bond Future	7,003.5000	7.0035	7,585.4200	7.5854	8.309	0	0	0
2015/05/14	R186	05/11/2015	8.25	Call	Bond Future	3,223.2800	3.2233	3,613.7300	3.6137	12.113	0	0	0
2015/05/14	R186	05/11/2015	8.26	Call	Bond Future	3,264.1700	3.2642	3,657.6100	3.6576	12.053	0	0	0
2015/05/14	R186	05/11/2015	8.22	Put	Bond Future	3,103.8300	3.1038	2,751.0200	2.7510	(11.367)	0	0	1,090
2015/05/14	R186	04/02/2016	7.50	Call	Bond Future	1,340.0400	1.3400	1,538.8200	1.5388	14.834	0	0	0
2015/05/14	R186	04/02/2016			Bond Future	8.2678	117.2144	8.1726	117.9625	(1.151)	0.0000	0.0000	5,512
2015/05/14	R186	04/02/2016	7.51	Call	Bond Future	1,360.9100	1.3609	1,561.9500	1.5619	14.772	0	0	0
2015/05/14	R186	04/02/2016	7.49	Call	Bond Future	1,320.3700	1.3204	1,516.9500	1.5169	14.888	0	0	0
2015/05/14	R186	04/02/2016	7.50	Put	Bond Future	7,565.0600	7.5651	7,015.7100	7.0157	(7.262)	0	0	0
2015/05/14	R186	04/02/2016	7.49	Put	Bond Future	7,629.4100	7.6294	7,077.8600	7.0779	(7.229)	0	0	0
2015/05/14	R186	04/02/2016	7.51	Put	Bond Future	7,501.9900	7.5020	6,954.9000	6.9549	(7.293)	0	0	0
2015/05/14	R186	05/05/2016			Bond Future	8.3004	119.3490	8.2020	120.1076	(1.186)	0.0000	0.0000	0
2015/05/14	R186	05/05/2016	8.34	Call	Bond Future	4,455.9200	4.4559	4,862.0000	4.8620	9.113	0	0	0
2015/05/14	R186	05/05/2016	8.35	Call	Bond Future	4,495.1400	4.4951	4,903.3500	4.9033	9.081	0	0	0
2015/05/14	R186	05/05/2016	8.33	Call	Bond Future	4,416.8900	4.4169	4,820.8200	4.8208	9.145	0	0	0
2015/05/14	R186	05/05/2016	8.35	Put	Bond Future	4,115.2900	4.1153	3,764.8100	3.7648	(8.517)	0	0	0
2015/05/14	R186	05/05/2016	7.56	Put	Bond Future	7,851.9100	7.8519	7,330.9600	7.3310	(6.635)	0	0	0
2015/05/14	R186	05/05/2016	8.34	Put	Bond Future	4,152.5200	4.1525	3,799.9100	3.7999	(8.491)	0	0	0
2015/05/14	R186	05/05/2016	7.56	Call	Bond Future	1,974.6900	1.9747	2,212.4300	2.2124	12.039	0	0	0
2015/05/14	R186	05/05/2016	8.33	Put	Bond Future	4,190.0000	4.1900	3,835.2400	3.8352	(8.467)	0	0	0
2015/05/14	R197	06/08/2015	288.00	Call	Bond Future	3,801.5000	3.8015	4,659.4000	4.6594	22.567	0	0	0
2015/05/14	R197	06/08/2015			Bond Future	291.8015	291.8015	292.6594	292.6594	0.294	0.0000	0.0000	1,046
2015/05/14	R197	06/08/2015	288.01	Call	Bond Future	3,791.5000	3.7915	4,649.4000	4.6494	22.627	0	0	0
2015/05/14	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R197	06/08/2015	287.99	Call	Bond Future	3,811.5000	3.8115	4,669.4000	4.6694	22.508	0	0	0
2015/05/14	R197	05/11/2015	295.00	Call	Bond Future	1,604.6300	1.6046	2,468.9000	2.4689	53.861	0	0	0
2015/05/14	R197	05/11/2015			Bond Future	296.6046	296.6046	297.4689	297.4689	0.291	0.0000	0.0000	0
2015/05/14	R197	05/11/2015	294.99	Call	Bond Future	1,614.6300	1.6146	2,478.9000	2.4789	53.527	0	0	0
2015/05/14	R197	05/11/2015	295.01	Call	Bond Future	1,594.6300	1.5946	2,458.9000	2.4589	54.199	0	0	0
2015/05/14	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R202	06/08/2015			Bond Future	244.2191	244.2191	243.5326	243.5326	(0.281)	0.0000	0.0000	54,217
2015/05/14	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R202	06/08/2015	240.01	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
2015/05/14	R202	06/08/2015	240.01	Call	Bond Future	4,209.1000	4.2091	3,522.5900	3.5226	(16.310)	0	0	0
2015/05/14	R202	06/08/2015	239.99	Call	Bond Future	4,229.1000	4.2291	3,542.5900	3.5426	(16.233)	0	0	0
2015/05/14	R202	06/08/2015	240.00	Call	Bond Future	4,219.1000	4.2191	3,532.5900	3.5326	(16.271)	0	0	0
2015/05/14	R202	05/11/2015			Bond Future	248.2388	248.2388	247.5347	247.5347	(0.284)	0.0000	0.0000	0
2015/05/14	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R202	05/11/2015	245.99	Call	Bond Future	2,248.8300	2.2488	1,544.6500	1.5447	(31.313)	0	0	0
2015/05/14	R202	05/11/2015	246.00	Call	Bond Future	2,238.8300	2.2388	1,534.6500	1.5347	(31.453)	0	0	0
2015/05/14	R202	05/11/2015	246.01	Call	Bond Future	2,228.8300	2.2288	1,524.6500	1.5247	(31.594)	0	0	0
2015/05/14	R203	06/08/2015	6.74	Call	Bond Future	184.7900	0.1848	229.2800	0.2293	24.076	0	0	0
2015/05/14	R203	06/08/2015	6.75	Put	Bond Future	937.7900	0.9378	817.8200	0.8178	(12.793)	0	0	0
2015/05/14	R203	06/08/2015	7.84	Call	Bond Future	1,445.7800	1.4458	1,589.4700	1.5895	9.939	0	0	0
2015/05/14	R203	06/08/2015			Bond Future	7.1336	105.4867	7.0485	105.6520	(1.194)	0.0000	0.0000	15,971
2015/05/14	R203	06/08/2015	6.75	Call	Bond Future	190.0400	0.1900	235.4500	0.2355	23.895	0	0	0
2015/05/14	R203	06/08/2015	6.76	Call	Bond Future	195.4000	0.1954	241.7300	0.2417	23.710	0	0	0
2015/05/14	R203	06/08/2015	6.74	Put	Bond Future	952.1300	0.9521	831.2400	0.8312	(12.697)	0	0	0
2015/05/14	R203	06/08/2015	7.84	Put	Bond Future	87.1800	0.0872	65.4900	0.0655	(24.880)	0	0	5,000
2015/05/14	R203	06/08/2015	6.76	Put	Bond Future	923.5700	0.9236	804.5200	0.8045	(12.890)	0	0	0
2015/05/14	R203	05/11/2015	5.99	Call	Bond Future	43.6200	0.0436	56.0600	0.0561	28.519	0	0	0
2015/05/14	R203	05/11/2015	6.00	Put	Bond Future	2,121.6000	2.1216	1,968.9400	1.9689	(7.196)	0	0	0
2015/05/14	R203	05/11/2015			Bond Future	7.1896	103.0568	7.0937	103.2222	(1.334)	0.0000	0.0000	0
2015/05/14	R203	05/11/2015	6.00	Call	Bond Future	44.8600	0.0449	57.5800	0.0576	28.355	0	0	0
2015/05/14	R203	05/11/2015	6.01	Call	Bond Future	46.1200	0.0461	59.1400	0.0591	28.231	0	0	0
2015/05/14	R203	05/11/2015	5.99	Put	Bond Future	2,138.0500	2.1381	1,985.1100	1.9851	(7.153)	0	0	0
2015/05/14	R203	05/11/2015	6.01	Put	Bond Future	2,105.1700	2.1052	1,952.8100	1.9528	(7.237)	0	0	0
2015/05/14	R203	04/02/2016	7.26	Put	Bond Future	537.4700	0.5375	457.6900	0.4577	(14.844)	0	0	0
2015/05/14	R203	04/02/2016	7.25	Put	Bond Future	544.5600	0.5446	464.0500	0.4641	(14.784)	0	0	0
2015/05/14	R203	04/02/2016			Bond Future	7.2417	104.8147	7.1289	104.9841	(1.558)	0.0000	0.0000	0
2015/05/14	R203	04/02/2016	7.26	Call	Bond Future	564.8300	0.5648	654.3700	0.6544	15.853	0	0	0
2015/05/14	R203	04/02/2016	7.24	Call	Bond Future	549.1000	0.5491	637.1900	0.6372	16.043	0	0	0
2015/05/14	R203	04/02/2016	7.25	Call	Bond Future	556.9400	0.5569	645.7500	0.6458	15.946	0	0	0
2015/05/14	R203	04/02/2016	7.24	Put	Bond Future	551.7100	0.5517	470.4800	0.4705	(14.723)	0	0	0
2015/05/14	R204	06/08/2015	7.74	Call	Bond Future	1,340.4900	1.3405	1,504.2000	1.5042	12.213	0	0	0
2015/05/14	R204	06/08/2015	7.75	Put	Bond Future	318.0600	0.3181	255.9100	0.2559	(19.540)	0	0	0
2015/05/14	R204	06/08/2015			Bond Future	7.3951	102.8918	7.3185	103.1189	(1.036)	0.0000	0.0000	11,910
2015/05/14	R204	06/08/2015	8.41	Call	Bond Future	2,996.2500	2.9963	3,210.8600	3.2109	7.163	0	0	0
2015/05/14	R204	06/08/2015	7.74	Put	Bond Future	325.9800	0.3260	262.6300	0.2626	(19.434)	0	0	0
2015/05/14	R204	06/08/2015	7.76	Put	Bond Future	310.1300	0.3101	249.1700	0.2492	(19.656)	0	0	0
2015/05/14	R204	06/08/2015	8.41	Put	Bond Future	46.2000	0.0462	33.7500	0.0338	(26.948)	0	0	699
2015/05/14	R204	06/08/2015	7.75	Call	Bond Future	1,361.8000	1.3618	1,526.7100	1.5267	12.110	0	0	0
2015/05/14	R204	06/08/2015	7.76	Call	Bond Future	1,383.0900	1.3831	1,549.1900	1.5492	12.009	0	0	0
2015/05/14	R204	05/11/2015			Bond Future	7.4529	104.5860	7.3704	104.8141	(1.107)	0.0000	0.0000	0
2015/05/14	R204	05/11/2015	6.25	Call	Bond Future	86.6400	0.0866	105.7400	0.1057	22.045	0	0	0
2015/05/14	R204	05/11/2015	6.24	Put	Bond Future	3,500.6300	3.5006	3,291.2700	3.2913	(5.981)	0	0	0
2015/05/14	R204	05/11/2015	6.26	Put	Bond Future	3,447.6300	3.4476	3,239.0900	3.2391	(6.049)	0	0	0

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2015/05/14	R204	05/11/2015	6.25	Put	Bond Future	3,474.1000	3.4741	3,265.1500	3.2651	(6.015)	0	0	0
2015/05/14	R204	05/11/2015	6.26	Call	Bond Future	88.9100	0.0889	108.4200	0.1084	21.944	0	0	0
2015/05/14	R204	05/11/2015	6.24	Call	Bond Future	84.4300	0.0844	103.1200	0.1031	22.137	0	0	0
2015/05/14	R204	04/02/2016	7.50	Call	Bond Future	1,020.1100	1.0201	1,139.6100	1.1396	11.714	0	0	0
2015/05/14	R204	04/02/2016			Bond Future	7.5051	102.3326	7.4140	102.5656	(1.213)	0.0000	0.0000	0
2015/05/14	R204	04/02/2016	7.51	Call	Bond Future	1,033.4600	1.0335	1,153.8800	1.1539	11.652	0	0	0
2015/05/14	R204	04/02/2016	7.49	Put	Bond Future	1,045.7600	1.0458	931.2900	0.9313	(10.946)	0	0	0
2015/05/14	R204	04/02/2016	7.51	Put	Bond Future	1,020.8900	1.0209	908.2600	0.9083	(11.033)	0	0	0
2015/05/14	R204	04/02/2016	7.49	Call	Bond Future	1,007.2100	1.0072	1,125.7900	1.1258	11.773	0	0	0
2015/05/14	R204	04/02/2016	7.50	Put	Bond Future	1,033.1000	1.0331	919.5500	0.9195	(10.991)	0	0	0
2015/05/14	R207	06/08/2015	7.76	Call	Bond Future	1,173.7400	1.1737	1,350.5700	1.3506	15.066	0	0	0
2015/05/14	R207	06/08/2015			Bond Future	7.6273	99.1485	7.5465	99.4450	(1.058)	0.0000	0.0000	34,046
2015/05/14	R207	06/08/2015	7.74	Call	Bond Future	1,131.0000	1.1310	1,304.1600	1.3042	15.310	0	0	0
2015/05/14	R207	06/08/2015	7.75	Call	Bond Future	1,152.1800	1.1522	1,327.1700	1.3272	15.188	0	0	0
2015/05/14	R207	06/08/2015	7.46	Call	Bond Future	629.5100	0.6295	749.5900	0.7496	19.075	0	0	70
2015/05/14	R207	06/08/2015	7.74	Put	Bond Future	718.8300	0.7188	595.5200	0.5955	(17.154)	0	0	0
2015/05/14	R207	06/08/2015	7.46	Put	Bond Future	1,244.9900	1.2450	1,068.6000	1.0686	(14.168)	0	0	0
2015/05/14	R207	06/08/2015	7.76	Put	Bond Future	688.6600	0.6887	569.0200	0.5690	(17.373)	0	0	0
2015/05/14	R207	06/08/2015	7.75	Put	Bond Future	703.5400	0.7035	582.0600	0.5821	(17.267)	0	0	0
2015/05/14	R207	05/11/2015	7.76	Call	Bond Future	1,413.8100	1.4138	1,576.7600	1.5768	11.526	0	0	0
2015/05/14	R207	05/11/2015			Bond Future	7.6842	100.7816	7.5987	101.0803	(1.113)	0.0000	0.0000	0
2015/05/14	R207	05/11/2015	7.74	Call	Bond Future	1,376.3900	1.3764	1,536.7700	1.5368	11.652	0	0	0
2015/05/14	R207	05/11/2015	7.50	Call	Bond Future	972.3100	0.9723	1,101.4400	1.1014	13.281	0	0	19
2015/05/14	R207	05/11/2015	7.75	Call	Bond Future	1,395.0300	1.3950	1,556.7000	1.5567	11.589	0	0	0
2015/05/14	R207	05/11/2015	7.43	Call	Bond Future	870.3200	0.8703	990.3700	0.9904	13.794	0	0	53
2015/05/14	R207	05/11/2015	7.74	Put	Bond Future	1,182.0200	1.1820	1,043.7200	1.0437	(11.700)	0	0	0
2015/05/14	R207	05/11/2015	7.76	Put	Bond Future	1,149.9000	1.1499	1,014.1700	1.0142	(11.804)	0	0	0
2015/05/14	R207	05/11/2015	7.43	Put	Bond Future	1,761.5300	1.7615	1,582.9000	1.5829	(10.141)	0	0	0
2015/05/14	R207	05/11/2015	7.75	Put	Bond Future	1,165.8800	1.1659	1,028.8700	1.0289	(11.752)	0	0	0
2015/05/14	R207	05/11/2015	7.50	Put	Bond Future	1,617.1200	1.6171	1,447.5700	1.4476	(10.485)	0	0	0
2015/05/14	R207	04/02/2016	7.49	Put	Bond Future	1,857.1300	1.8571	1,681.0700	1.6811	(9.480)	0	0	0
2015/05/14	R207	04/02/2016	7.27	Put	Bond Future	2,314.7700	2.3148	2,114.1000	2.1141	(8.669)	0	0	0
2015/05/14	R207	04/02/2016			Bond Future	7.7392	98.8585	7.6471	99.1633	(1.191)	0.0000	0.0000	0
2015/05/14	R207	04/02/2016	7.51	Put	Bond Future	1,818.7000	1.8187	1,644.9200	1.6449	(9.555)	0	0	0
2015/05/14	R207	04/02/2016	7.27	Call	Bond Future	750.2600	0.7503	854.4500	0.8544	13.887	0	0	43
2015/05/14	R207	04/02/2016	7.50	Call	Bond Future	1,043.9900	1.0440	1,173.9400	1.1739	12.447	0	0	19
2015/05/14	R207	04/02/2016	7.51	Call	Bond Future	1,058.1900	1.0582	1,189.2700	1.1893	12.387	0	0	0
2015/05/14	R207	04/02/2016	7.49	Call	Bond Future	1,029.9200	1.0299	1,158.7200	1.1587	12.506	0	0	0
2015/05/14	R207	04/02/2016	7.50	Put	Bond Future	1,837.8400	1.8378	1,662.9300	1.6629	(9.517)	0	0	0
2015/05/14	R207	05/05/2016	7.86	Put	Bond Future	1,539.3800	1.5394	1,398.3900	1.3984	(9.159)	0	0	0
2015/05/14	R207	05/05/2016			Bond Future	7.7694	100.6586	7.6710	100.9665	(1.268)	0.0000	0.0000	0
2015/05/14	R207	05/05/2016	7.85	Put	Bond Future	1,553.6100	1.5536	1,411.7100	1.4117	(9.134)	0	0	0
2015/05/14	R207	05/05/2016	7.56	Put	Bond Future	2,009.0900	2.0091	1,840.6100	1.8406	(8.386)	0	0	0
2015/05/14	R207	05/05/2016	7.84	Put	Bond Future	1,567.9400	1.5679	1,425.1400	1.4251	(9.107)	0	0	0
2015/05/14	R207	05/05/2016	7.56	Call	Bond Future	1,353.0700	1.3531	1,492.4300	1.4924	10.300	0	0	43
2015/05/14	R207	05/05/2016	7.85	Call	Bond Future	1,804.5300	1.8045	1,970.4700	1.9705	9.196	0	0	0
2015/05/14	R207	05/05/2016	7.86	Call	Bond Future	1,821.3900	1.8214	1,988.2400	1.9882	9.161	0	0	0

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2015/05/14	R207	05/05/2016	7.84	Call	Bond Future	1,787.7500	1.7878	1,952.7900	1.9528	9.232	0	0	0
2015/05/14	R208	06/08/2015			Bond Future	7.7501	97.9624	7.6810	98.2653	(0.892)	0.0000	0.0000	38,758
2015/05/14	R208	06/08/2015	8.00	Call	Bond Future	1,727.6900	1.7277	1,927.3000	1.9273	11.554	0	0	0
2015/05/14	R208	06/08/2015	8.01	Call	Bond Future	1,756.4300	1.7564	1,957.7500	1.9578	11.462	0	0	0
2015/05/14	R208	06/08/2015	8.85	Call	Bond Future	4,728.2900	4.7283	5,016.1300	5.0161	6.088	0	0	0
2015/05/14	R208	06/08/2015	7.99	Call	Bond Future	1,699.5200	1.6995	1,897.3900	1.8974	11.643	0	0	0
2015/05/14	R208	06/08/2015	8.01	Put	Bond Future	627.8700	0.6279	526.2800	0.5263	(16.180)	0	0	0
2015/05/14	R208	06/08/2015	8.00	Put	Bond Future	642.2400	0.6422	538.9400	0.5389	(16.084)	0	0	0
2015/05/14	R208	06/08/2015	7.99	Put	Bond Future	657.2200	0.6572	552.1800	0.5522	(15.982)	0	0	0
2015/05/14	R208	06/08/2015	8.85	Put	Bond Future	61.7200	0.0617	46.6500	0.0467	(24.417)	0	0	198
2015/05/14	R208	05/11/2015			Bond Future	7.8052	96.1751	7.7328	96.4805	(0.927)	0.0000	0.0000	0
2015/05/14	R208	05/11/2015	8.48	Call	Bond Future	3,351.4800	3.3515	3,585.5800	3.5856	6.985	0	0	0
2015/05/14	R208	05/11/2015	7.74	Put	Bond Future	1,688.1800	1.6882	1,529.7200	1.5297	(9.386)	0	0	0
2015/05/14	R208	05/11/2015	7.75	Call	Bond Future	1,433.5300	1.4335	1,581.7400	1.5817	10.339	0	0	0
2015/05/14	R208	05/11/2015	7.76	Call	Bond Future	1,453.9200	1.4539	1,603.4500	1.6034	10.285	0	0	0
2015/05/14	R208	05/11/2015	8.48	Put	Bond Future	560.4400	0.5604	489.2000	0.4892	(12.711)	0	0	2,200
2015/05/14	R208	05/11/2015	7.74	Call	Bond Future	1,413.3200	1.4133	1,560.2000	1.5602	10.393	0	0	0
2015/05/14	R208	05/11/2015	7.76	Put	Bond Future	1,644.3200	1.6443	1,488.5100	1.4885	(9.476)	0	0	0
2015/05/14	R208	05/11/2015	7.75	Put	Bond Future	1,666.1500	1.6662	1,509.0200	1.5090	(9.431)	0	0	0
2015/05/14	R208	04/02/2016			Bond Future	7.8565	97.8156	7.7796	98.1272	(0.978)	0.0000	0.0000	0
2015/05/14	R208	04/02/2016	7.74	Put	Bond Future	2,058.6900	2.0587	1,893.7100	1.8937	(8.014)	0	0	0
2015/05/14	R208	04/02/2016	7.76	Put	Bond Future	2,015.5100	2.0155	1,852.7600	1.8528	(8.075)	0	0	0
2015/05/14	R208	04/02/2016	7.75	Put	Bond Future	2,037.0200	2.0370	1,873.1600	1.8732	(8.044)	0	0	0
2015/05/14	R208	04/02/2016	7.76	Call	Bond Future	1,624.0800	1.6241	1,772.9300	1.7729	9.165	0	0	0
2015/05/14	R208	04/02/2016	7.74	Call	Bond Future	1,585.8900	1.5859	1,732.5100	1.7325	9.245	0	0	0
2015/05/14	R208	04/02/2016	7.75	Call	Bond Future	1,604.9200	1.6049	1,752.6600	1.7527	9.205	0	0	0
2015/05/14	R209	06/08/2015	8.99	Put	Bond Future	1,381.6700	1.3817	1,129.3600	1.1294	(18.261)	0	0	0
2015/05/14	R209	06/08/2015			Bond Future	8.7524	78.5661	8.6594	79.2901	(1.062)	0.0000	0.0000	25,841
2015/05/14	R209	06/08/2015	9.01	Put	Bond Future	1,327.3900	1.3274	1,082.3800	1.0824	(18.458)	0	0	0
2015/05/14	R209	06/08/2015	9.90	Call	Bond Future	8,307.6800	8.3077	8,986.9200	8.9869	8.176	0	0	0
2015/05/14	R209	06/08/2015	9.00	Call	Bond Future	3,232.7300	3.2327	3,708.0700	3.7081	14.704	0	0	0
2015/05/14	R209	06/08/2015	9.01	Call	Bond Future	3,280.4700	3.2805	3,759.4200	3.7594	14.600	0	0	0
2015/05/14	R209	06/08/2015	8.99	Call	Bond Future	3,185.8800	3.1859	3,657.5300	3.6575	14.804	0	0	0
2015/05/14	R209	06/08/2015	9.00	Put	Bond Future	1,354.0300	1.3540	1,105.4100	1.1054	(18.361)	0	0	0
2015/05/14	R209	06/08/2015	9.90	Put	Bond Future	166.9100	0.1669	122.1900	0.1222	(26.793)	0	0	2,914
2015/05/14	R209	05/11/2015	7.99	Put	Bond Future	7,554.0000	7.5540	6,986.4900	6.9865	(7.513)	0	0	0
2015/05/14	R209	05/11/2015			Bond Future	8.8008	76.7115	8.7056	77.4453	(1.081)	0.0000	0.0000	0
2015/05/14	R209	05/11/2015	8.01	Put	Bond Future	7,415.5200	7.4155	6,852.6500	6.8526	(7.590)	0	0	0
2015/05/14	R209	05/11/2015	7.99	Call	Bond Future	944.5700	0.9446	1,110.8500	1.1108	17.604	0	0	0
2015/05/14	R209	05/11/2015	8.00	Put	Bond Future	7,484.1800	7.4842	6,918.9500	6.9189	(7.552)	0	0	0
2015/05/14	R209	05/11/2015	8.00	Call	Bond Future	961.4200	0.9614	1,129.9800	1.1300	17.532	0	0	0
2015/05/14	R209	05/11/2015	8.01	Call	Bond Future	979.2900	0.9793	1,150.2100	1.1502	17.453	0	0	0
2015/05/14	R209	04/02/2016	8.74	Call	Bond Future	3,584.9300	3.5849	3,956.7700	3.9568	10.372	0	0	0
2015/05/14	R209	04/02/2016	8.75	Put	Bond Future	4,361.5100	4.3615	3,988.4700	3.9885	(8.553)	0	0	0
2015/05/14	R209	04/02/2016			Bond Future	8.8471	78.0201	8.7492	78.7673	(1.106)	0.0000	0.0000	0
2015/05/14	R209	04/02/2016	8.75	Call	Bond Future	3,620.4200	3.6204	3,994.5500	3.9945	10.334	0	0	0

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2015/05/14	R209	04/02/2016	8.76	Call	Bond Future	3,656.0900	3.6561	4,032.5100	4.0325	10.296	0	0	0
2015/05/14	R209	04/02/2016	8.74	Put	Bond Future	4,403.0000	4.4030	4,027.6700	4.0277	(8.524)	0	0	0
2015/05/14	R209	04/02/2016	8.76	Put	Bond Future	4,320.3100	4.3203	3,949.5600	3.9496	(8.582)	0	0	0
2015/05/14	R210	06/08/2015	179.01	Call	Bond Future	2,744.9900	2.7450	2,758.5200	2.7585	0.493	0	0	0
2015/05/14	R210	06/08/2015			Bond Future	181.7550	181.7550	181.7685	181.7685	0.007	0.0000	0.0000	1,184
2015/05/14	R210	06/08/2015	178.99	Call	Bond Future	2,764.9900	2.7650	2,778.5200	2.7785	0.489	0	0	0
2015/05/14	R210	06/08/2015	179.00	Call	Bond Future	2,754.9900	2.7550	2,768.5200	2.7685	0.491	0	0	0
2015/05/14	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R210	05/11/2015			Bond Future	182.6274	182.6274	182.6363	182.6363	0.005	0.0000	0.0000	0
2015/05/14	R210	05/11/2015	182.00	Call	Bond Future	627.3500	0.6273	636.3200	0.6363	1.430	0	0	0
2015/05/14	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R210	05/11/2015	182.01	Call	Bond Future	617.3500	0.6173	626.3200	0.6263	1.453	0	0	0
2015/05/14	R210	05/11/2015	181.99	Call	Bond Future	637.3500	0.6373	646.3200	0.6463	1.407	0	0	0
2015/05/14	R211	06/08/2015			Bond Future	132.8850	132.8850	133.0036	133.0036	0.089	0.0000	0.0000	1,120
2015/05/14	R211	06/08/2015	134.99	Put	Bond Future	2,104.9500	2.1050	1,986.4000	1.9864	(5.632)	0	0	0
2015/05/14	R211	06/08/2015	135.01	Put	Bond Future	2,124.9500	2.1250	2,006.4000	2.0064	(5.579)	0	0	0
2015/05/14	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R211	06/08/2015	135.00	Put	Bond Future	2,114.9500	2.1150	1,996.4000	1.9964	(5.605)	0	0	0
2015/05/14	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R211	05/11/2015			Bond Future	135.0728	135.0728	135.1898	135.1898	0.087	0.0000	0.0000	0
2015/05/14	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R211	05/11/2015	134.99	Call	Bond Future	82.7800	0.0828	199.7900	0.1998	141.351	0	0	0
2015/05/14	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R211	05/11/2015	135.00	Call	Bond Future	72.7800	0.0728	189.7900	0.1898	160.772	0	0	0
2015/05/14	R211	05/11/2015	135.01	Call	Bond Future	62.7800	0.0628	179.7900	0.1798	186.381	0	0	0
2015/05/14	R212	06/08/2015	141.01	Put	Bond Future	998.7500	0.9988	815.3500	0.8153	(18.363)	0	0	0
2015/05/14	R212	06/08/2015			Bond Future	140.0113	140.0113	140.1947	140.1947	0.131	0.0000	0.0000	1,113
2015/05/14	R212	06/08/2015	141.00	Put	Bond Future	988.7500	0.9888	805.3500	0.8053	(18.549)	0	0	0
2015/05/14	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R212	06/08/2015	140.99	Put	Bond Future	978.7500	0.9788	795.3500	0.7953	(18.738)	0	0	0
2015/05/14	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R212	05/11/2015			Bond Future	142.3163	142.3163	142.4991	142.4991	0.128	0.0000	0.0000	0
2015/05/14	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R212	05/11/2015	145.99	Put	Bond Future	3,673.6700	3.6737	3,490.9500	3.4910	(4.974)	0	0	0
2015/05/14	R212	05/11/2015	146.01	Put	Bond Future	3,693.6700	3.6937	3,510.9500	3.5110	(4.947)	0	0	0
2015/05/14	R212	05/11/2015	146.00	Put	Bond Future	3,683.6700	3.6837	3,500.9500	3.5010	(4.960)	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
2015/05/14	R213	06/08/2015			Bond Future	8.6470	89.1906	8.5589	89.8651	(1.019)	0.0000	0.0000	18,397
2015/05/14	R213	06/08/2015	8.49	Put	Bond Future	2,784.9800	2.7850	2,399.4700	2.3995	(13.842)	0	0	0
2015/05/14	R213	06/08/2015	8.51	Put	Bond Future	2,694.1300	2.6941	2,316.3500	2.3163	(14.022)	0	0	0
2015/05/14	R213	06/08/2015	8.49	Call	Bond Future	1,577.6300	1.5776	1,866.6500	1.8666	18.320	0	0	0
2015/05/14	R213	06/08/2015	8.50	Put	Bond Future	2,739.2200	2.7392	2,357.5700	2.3576	(13.933)	0	0	0
2015/05/14	R213	06/08/2015	8.50	Call	Bond Future	1,609.4800	1.6095	1,902.3600	1.9024	18.197	0	0	0
2015/05/14	R213	06/08/2015	8.51	Call	Bond Future	1,641.9000	1.6419	1,938.6500	1.9387	18.074	0	0	0
2015/05/14	R213	05/11/2015	7.76	Call	Bond Future	712.8100	0.7128	838.7300	0.8387	17.665	0	0	0
2015/05/14	R213	05/11/2015			Bond Future	8.7011	87.1144	8.6107	87.7977	(1.039)	0.0000	0.0000	0
2015/05/14	R213	05/11/2015	7.74	Call	Bond Future	685.6700	0.6857	807.8000	0.8078	17.812	0	0	0
2015/05/14	R213	05/11/2015	7.75	Call	Bond Future	698.8200	0.6988	822.8200	0.8228	17.744	0	0	0
2015/05/14	R213	05/11/2015	7.74	Put	Bond Future	8,358.2500	8.3583	7,797.0900	7.7971	(6.714)	0	0	0
2015/05/14	R213	05/11/2015	7.76	Put	Bond Future	8,216.1600	8.2162	7,658.7900	7.6588	(6.784)	0	0	0
2015/05/14	R213	05/11/2015	7.75	Put	Bond Future	8,286.7300	8.2867	7,727.4400	7.7274	(6.749)	0	0	0
2015/05/14	R213	04/02/2016			Bond Future	8.7548	88.6002	8.6615	89.2962	(1.066)	0.0000	0.0000	0
2015/05/14	R213	04/02/2016	8.75	Call	Bond Future	3,841.5700	3.8416	4,206.3400	4.2063	9.495	0	0	0
2015/05/14	R213	04/02/2016	8.74	Put	Bond Future	3,915.0000	3.9150	3,581.7300	3.5817	(8.513)	0	0	0
2015/05/14	R213	04/02/2016	8.76	Put	Bond Future	3,840.3800	3.8404	3,511.3500	3.5113	(8.568)	0	0	0
2015/05/14	R213	04/02/2016	8.75	Put	Bond Future	3,877.2500	3.8773	3,546.1000	3.5461	(8.541)	0	0	0
2015/05/14	R213	04/02/2016	8.76	Call	Bond Future	3,878.8500	3.8788	4,245.7400	4.2457	9.459	0	0	0
2015/05/14	R213	04/02/2016	8.74	Call	Bond Future	3,805.0800	3.8051	4,167.7300	4.1677	9.531	0	0	0
2015/05/14	R214	06/08/2015	8.76	Put	Bond Future	2,467.6200	2.4676	2,087.0500	2.0871	(15.423)	0	0	0
2015/05/14	R214	06/08/2015			Bond Future	8.7949	79.7077	8.7020	80.4737	(1.056)	0.0000	0.0000	20,751
2015/05/14	R214	06/08/2015	8.75	Put	Bond Future	2,511.0900	2.5111	2,126.1800	2.1262	(15.328)	0	0	0
2015/05/14	R214	06/08/2015	8.74	Call	Bond Future	2,103.6700	2.1037	2,480.4800	2.4805	17.912	0	0	0
2015/05/14	R214	06/08/2015	8.75	Call	Bond Future	2,142.1900	2.1422	2,523.3200	2.5233	17.792	0	0	0
2015/05/14	R214	06/08/2015	8.76	Call	Bond Future	2,181.1000	2.1811	2,566.5700	2.5666	17.673	0	0	0
2015/05/14	R214	06/08/2015	8.74	Put	Bond Future	2,555.0800	2.5551	2,165.8500	2.1659	(15.234)	0	0	0
2015/05/14	R214	05/11/2015			Bond Future	8.8431	77.7286	8.7480	78.5052	(1.075)	0.0000	0.0000	0
2015/05/14	R214	05/11/2015	7.99	Put	Bond Future	8,383.0200	8.3830	7,772.5600	7.7726	(7.282)	0	0	0
2015/05/14	R214	05/11/2015	8.00	Put	Bond Future	8,306.1100	8.3061	7,698.0100	7.6980	(7.321)	0	0	0
2015/05/14	R214	05/11/2015	8.01	Put	Bond Future	8,230.3900	8.2304	7,624.7400	7.6247	(7.359)	0	0	0
2015/05/14	R214	05/11/2015	7.99	Call	Bond Future	931.7500	0.9317	1,097.9100	1.0979	17.833	0	0	0
2015/05/14	R214	05/11/2015	8.00	Call	Bond Future	948.8200	0.9488	1,117.3400	1.1173	17.761	0	0	0
2015/05/14	R214	05/11/2015	8.01	Call	Bond Future	966.9100	0.9669	1,137.8800	1.1379	17.682	0	0	0
2015/05/14	R214	04/02/2016			Bond Future	8.8907	79.0544	8.7930	79.8450	(1.099)	0.0000	0.0000	4,320
2015/05/14	R214	04/02/2016	7.99	Put	Bond Future	9,309.1200	9.3091	8,723.9800	8.7240	(6.286)	0	0	0
2015/05/14	R214	04/02/2016	8.00	Call	Bond Future	1,509.7300	1.5097	1,717.3500	1.7174	13.752	0	0	0
2015/05/14	R214	04/02/2016	8.01	Call	Bond Future	1,531.3400	1.5313	1,741.1600	1.7412	13.702	0	0	0
2015/05/14	R214	04/02/2016	7.99	Call	Bond Future	1,489.4000	1.4894	1,694.9000	1.6949	13.798	0	0	0
2015/05/14	R214	04/02/2016	8.01	Put	Bond Future	9,163.7300	9.1637	8,582.9100	8.5829	(6.338)	0	0	0
2015/05/14	R214	04/02/2016	8.00	Put	Bond Future	9,235.7000	9.2357	8,652.6800	8.6527	(6.313)	0	0	0
2015/05/14	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R248	06/08/2015			Bond Future	8.8615	102.7308	8.7685	103.7161	(1.049)	0.0000	0.0000	35,237
2015/05/14	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/14	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R248	06/08/2015	8.74	Put	Bond Future	1,291.1200	1.2911	305.7700	0.3058	(76.317)	0	0	0
2015/05/14	R248	06/08/2015	8.76	Put	Bond Future	1,076.6000	1.0766	91.2500	0.0913	(91.524)	0	0	0
2015/05/14	R248	06/08/2015	8.75	Put	Bond Future	1,183.7600	1.1838	198.4100	0.1984	(83.239)	0	0	0
2015/05/14	R248	05/11/2015	8.01	Put	Bond Future	10,211.9500	10.2120	9,212.9800	9.2130	(9.782)	0	0	0
2015/05/14	R248	05/11/2015			Bond Future	8.9113	99.9915	8.8161	100.9904	(1.069)	0.0000	0.0000	0
2015/05/14	R248	05/11/2015	8.00	Put	Bond Future	10,335.4100	10.3354	9,336.4400	9.3364	(9.666)	0	0	0
2015/05/14	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R248	05/11/2015	7.99	Put	Bond Future	10,459.1200	10.4591	9,460.1500	9.4601	(9.551)	0	0	0
2015/05/14	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R248	04/02/2016			Bond Future	8.9607	101.6970	8.8627	102.7141	(1.094)	0.0000	0.0000	0
2015/05/14	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/14	R248	04/02/2016	8.99	Call	Bond Future	300.6500	0.3007	1,317.7100	1.3177	338.287	0	0	0
2015/05/14	R248	04/02/2016	9.00	Call	Bond Future	402.8600	0.4029	1,419.9200	1.4199	252.460	0	0	0
2015/05/14	R248	04/02/2016	9.01	Call	Bond Future	504.8800	0.5049	1,521.9400	1.5219	201.446	0	0	0

**Total**

**464858**