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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/05/2015 TO 20/05/2015

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
2015/05/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	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
2015/05/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2025	06/08/2015			Bond Future	122.7685	122.7685	122.0910	122.0910	(0.552)	0.0000	0.0000	16
2015/05/20	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2025	06/08/2015	120.99	Call	Bond Future	1,778.5400	1.7785	1,101.0200	1.1010	(38.094)	0	0	0
2015/05/20	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2025	06/08/2015	121.00	Call	Bond Future	1,768.5400	1.7685	1,091.0200	1.0910	(38.310)	0	0	0
2015/05/20	2025	06/08/2015	121.01	Call	Bond Future	1,758.5400	1.7585	1,081.0200	1.0810	(38.527)	0	0	0
2015/05/20	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2025	05/11/2015			Bond Future	124.7801	124.7801	124.0892	124.0892	(0.554)	0.0000	0.0000	0
2015/05/20	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2025	05/11/2015	123.01	Call	Bond Future	1,770.1300	1.7701	1,079.1700	1.0792	(39.034)	0	0	0
2015/05/20	2025	05/11/2015	122.99	Call	Bond Future	1,790.1300	1.7901	1,099.1700	1.0992	(38.598)	0	0	0
2015/05/20	2025	05/11/2015	123.00	Call	Bond Future	1,780.1300	1.7801	1,089.1700	1.0892	(38.815)	0	0	0
2015/05/20	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2030	06/08/2015			Bond Future	8.5076	96.0770	8.4333	96.6728	(0.873)	0.0000	0.0000	9,690
2015/05/20	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2030	06/08/2015	7.74	Put	Bond Future	6,418.7700	6.4188	5,822.9000	5.8229	(9.283)	0	0	0
2015/05/20	2030	06/08/2015	7.76	Put	Bond Future	6,244.0300	6.2440	5,648.1600	5.6482	(9.543)	0	0	0
2015/05/20	2030	06/08/2015	7.75	Put	Bond Future	6,331.3500	6.3313	5,735.4800	5.7355	(9.411)	0	0	0
2015/05/20	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	141.4100	0.1414	100.000	0	0	0
2015/05/20	2030	05/11/2015			Bond Future	8.5585	97.6526	8.4822	98.2563	(0.891)	0.0000	0.0000	0
2015/05/20	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	220.6800	0.2207	100.000	0	0	0
2015/05/20	2030	05/11/2015	8.49	Put	Bond Future	541.6400	0.5416	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2030	05/11/2015	8.51	Put	Bond Future	383.0100	0.3830	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	62.0500	0.0621	100.000	0	0	0
2015/05/20	2030	05/11/2015	8.50	Put	Bond Future	462.2800	0.4623	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2032	06/08/2015			Bond Future	8.5991	99.9443	8.5251	100.5813	(0.860)	0.0000	0.0000	1,585
2015/05/20	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2032	06/08/2015	8.50	Put	Bond Future	854.5900	0.8546	217.6600	0.2177	(74.530)	0	0	0
2015/05/20	2032	06/08/2015	8.49	Put	Bond Future	941.4300	0.9414	304.5000	0.3045	(67.656)	0	0	0
2015/05/20	2032	06/08/2015	8.51	Put	Bond Future	767.8600	0.7679	130.9300	0.1309	(82.949)	0	0	0
2015/05/20	2032	05/11/2015			Bond Future	8.6515	97.4267	8.5755	98.0721	(0.878)	0.0000	0.0000	0
2015/05/20	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2032	05/11/2015	7.99	Put	Bond Future	5,836.3200	5.8363	5,190.9500	5.1910	(11.058)	0	0	0

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2015/05/20	2032	05/11/2015	8.01	Put	Bond Future	5,652.4800	5.6525	5,007.1100	5.0071	(11.417)	0	0	0
2015/05/20	2032	05/11/2015	8.00	Put	Bond Future	5,744.3400	5.7443	5,098.9700	5.0990	(11.235)	0	0	0
2015/05/20	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2032	04/02/2016			Bond Future	8.7004	99.0903	8.6226	99.7433	(0.895)	0.0000	0.0000	0
2015/05/20	2032	04/02/2016	8.69	Put	Bond Future	87.0300	0.0870	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2032	04/02/2016	8.70	Put	Bond Future	3.5100	0.0035	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2032	04/02/2016	8.71	Call	Bond Future	79.9100	0.0799	732.9500	0.7330	817.219	0	0	0
2015/05/20	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	566.0100	0.5660	100.000	0	0	0
2015/05/20	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	649.5300	0.6495	100.000	0	0	0
2015/05/20	2037	06/08/2015			Bond Future	8.6933	98.4061	8.6142	99.1624	(0.909)	0.0000	0.0000	33,279
2015/05/20	2037	06/08/2015	8.75	Call	Bond Future	537.0900	0.5371	1,293.4100	1.2934	140.818	0	0	0
2015/05/20	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2037	06/08/2015	8.76	Call	Bond Future	631.3200	0.6313	1,387.6400	1.3876	119.800	0	0	0
2015/05/20	2037	06/08/2015	8.74	Call	Bond Future	442.7200	0.4427	1,199.0400	1.1990	170.835	0	0	0
2015/05/20	2037	05/11/2015	7.99	Put	Bond Future	7,488.1500	7.4882	6,721.3800	6.7214	(10.240)	0	0	0
2015/05/20	2037	05/11/2015	8.01	Put	Bond Future	7,277.5600	7.2776	6,510.7900	6.5108	(10.536)	0	0	0
2015/05/20	2037	05/11/2015			Bond Future	8.7415	100.0199	8.6605	100.7866	(0.927)	0.0000	0.0000	0
2015/05/20	2037	05/11/2015	8.00	Put	Bond Future	7,382.7700	7.3828	6,616.0000	6.6160	(10.386)	0	0	0
2015/05/20	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	330.0300	0.3300	100.000	0	0	0
2015/05/20	2037	04/02/2016	8.75	Put	Bond Future	352.7500	0.3527	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2037	04/02/2016			Bond Future	8.7878	97.4700	8.7049	98.2465	(0.944)	0.0000	0.0000	0
2015/05/20	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	423.6500	0.4237	100.000	0	0	0
2015/05/20	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	517.1400	0.5171	100.000	0	0	0
2015/05/20	2037	04/02/2016	8.74	Put	Bond Future	446.3700	0.4464	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2037	04/02/2016	8.76	Put	Bond Future	259.2600	0.2593	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2038	06/08/2015	128.01	Call	Bond Future	1,545.3600	1.5454	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2038	06/08/2015			Bond Future	129.5554	129.5554	127.6089	127.6089	(1.502)	0.0000	0.0000	3,355
2015/05/20	2038	06/08/2015	127.99	Call	Bond Future	1,565.3600	1.5654	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2038	06/08/2015	128.00	Call	Bond Future	1,555.3600	1.5554	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	381.0700	0.3811	100.000	0	0	0
2015/05/20	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	401.0700	0.4011	100.000	0	0	0
2015/05/20	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	391.0700	0.3911	100.000	0	0	0
2015/05/20	2038	05/11/2015			Bond Future	131.6781	131.6781	129.6973	129.6973	(1.504)	0.0000	0.0000	0
2015/05/20	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2038	05/11/2015	133.99	Put	Bond Future	2,311.9000	2.3119	4,292.7200	4.2927	85.679	0	0	0
2015/05/20	2038	05/11/2015	134.01	Put	Bond Future	2,331.9000	2.3319	4,312.7200	4.3127	84.944	0	0	0
2015/05/20	2038	05/11/2015	134.00	Put	Bond Future	2,321.9000	2.3219	4,302.7200	4.3027	85.310	0	0	0
2015/05/20	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	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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2015/05/20	2044	06/08/2015	8.76	Call	Bond Future	99.4200	0.0994	927.9100	0.9279	833.323	0	0	0
2015/05/20	2044	06/08/2015			Bond Future	8.7505	100.2749	8.6716	101.1033	(0.901)	0.0000	0.0000	10,733
2015/05/20	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	719.2900	0.7193	100.000	0	0	0
2015/05/20	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	823.6900	0.8237	100.000	0	0	0
2015/05/20	2044	06/08/2015	8.74	Put	Bond Future	109.2000	0.1092	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2044	06/08/2015	8.75	Put	Bond Future	4.8000	0.0048	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	2044	05/11/2015	8.7965		Bond Future	8.7965	101.9194	8.7158	102.7594	(0.918)	0.0000	0.0000	0
2015/05/20	2044	05/11/2015	8.24	Put	Bond Future	6,039.6000	6.0396	5,199.6400	5.1996	(13.908)	0	0	0
2015/05/20	2044	05/11/2015	8.26	Put	Bond Future	5,812.0400	5.8120	4,972.0800	4.9721	(14.452)	0	0	0
2015/05/20	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2044	05/11/2015	8.25	Put	Bond Future	5,925.7100	5.9257	5,085.7500	5.0857	(14.175)	0	0	0
2015/05/20	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2044	04/02/2016			Bond Future	8.8408	99.2767	8.7581	100.1276	(0.935)	0.0000	0.0000	0
2015/05/20	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2044	04/02/2016	9.01	Call	Bond Future	1,705.3300	1.7053	2,556.2100	2.5562	49.895	0	0	0
2015/05/20	2044	04/02/2016	8.99	Call	Bond Future	1,506.4100	1.5064	2,357.2900	2.3573	56.484	0	0	0
2015/05/20	2044	04/02/2016	9.00	Call	Bond Future	1,605.9600	1.6060	2,456.8400	2.4568	52.983	0	0	0
2015/05/20	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2046	06/08/2015			Bond Future	130.9592	130.9592	130.4090	130.4090	(0.420)	0.0000	0.0000	5,722
2015/05/20	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2046	06/08/2015	129.01	Call	Bond Future	1,949.1900	1.9492	1,398.9900	1.3990	(28.227)	0	0	0
2015/05/20	2046	06/08/2015	128.99	Call	Bond Future	1,969.1900	1.9692	1,418.9900	1.4190	(27.940)	0	0	0
2015/05/20	2046	06/08/2015	129.00	Call	Bond Future	1,959.1900	1.9592	1,408.9900	1.4090	(28.083)	0	0	0
2015/05/20	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2046	05/11/2015			Bond Future	131.7069	131.7069	131.1449	131.1449	(0.427)	0.0000	0.0000	0
2015/05/20	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2046	05/11/2015	132.99	Put	Bond Future	1,283.1200	1.2831	1,845.1200	1.8451	43.799	0	0	0
2015/05/20	2046	05/11/2015	133.01	Put	Bond Future	1,303.1200	1.3031	1,865.1200	1.8651	43.127	0	0	0
2015/05/20	2046	05/11/2015	133.00	Put	Bond Future	1,293.1200	1.2931	1,855.1200	1.8551	43.461	0	0	0
2015/05/20	2050	06/08/2015			Bond Future	140.8989	140.8989	138.5101	138.5101	(1.695)	0.0000	0.0000	3,773
2015/05/20	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2050	06/08/2015	137.01	Call	Bond Future	3,888.8700	3.8889	1,500.0700	1.5001	(61.427)	0	0	0
2015/05/20	2050	06/08/2015	136.99	Call	Bond Future	3,908.8700	3.9089	1,520.0700	1.5201	(61.112)	0	0	0
2015/05/20	2050	06/08/2015	137.00	Call	Bond Future	3,898.8700	3.8989	1,510.0700	1.5101	(61.269)	0	0	0
2015/05/20	2050	05/11/2015			Bond Future	143.2074	143.2074	140.7768	140.7768	(1.697)	0.0000	0.0000	0
2015/05/20	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2050	05/11/2015	144.99	Put	Bond Future	1,782.5600	1.7826	4,213.1700	4.2132	136.355	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
2015/05/20	2050	05/11/2015	145.01	Put	Bond Future	1,802.5600	1.8026	4,233.1700	4.2332	134.842	0	0	0
2015/05/20	2050	05/11/2015	145.00	Put	Bond Future	1,792.5600	1.7926	4,223.1700	4.2232	135.594	0	0	0
2015/05/20	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	AL37	06/08/2015			Index Future	461.3030	461.3030	462.3260	462.3260	0.222	0.0000	0.0000	124
2015/05/20	AL37	05/11/2015			Index Future	468.9320	468.9320	469.9690	469.9690	0.221	0.0000	0.0000	0
2015/05/20	AL7T	06/08/2015			Index Future	546.1350	546.1350	548.6180	548.6180	0.455	0.0000	0.0000	3
2015/05/20	AL7T	05/11/2015			Index Future	555.1670	555.1670	557.6870	557.6870	0.454	0.0000	0.0000	0
2015/05/20	ALBI	06/08/2015			Index Future	499.2040	499.2040	501.6120	501.6120	0.482	0.0000	0.0000	510
2015/05/20	ALBI	05/11/2015			Index Future	507.4600	507.4600	509.9030	509.9030	0.481	0.0000	0.0000	103
2015/05/20	ALBI	04/02/2016			Index Future	516.1140	516.1140	518.5850	518.5850	0.479	0.0000	0.0000	0
2015/05/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	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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2015/05/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	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
2015/05/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/20	EL28	06/08/2015	125.00	Call	Bond Future	1,681.0500	1.6810	530.5700	0.5306	(68.438)	0	0	0
2015/05/20	EL28	06/08/2015			Bond Future	126.6810	126.6810	125.5306	125.5306	(0.908)	0.0000	0.0000	0
2015/05/20	EL28	06/08/2015	125.01	Call	Bond Future	1,671.0500	1.6710	520.5700	0.5206	(68.848)	0	0	0
2015/05/20	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	EL28	06/08/2015	124.99	Call	Bond Future	1,691.0500	1.6910	540.5700	0.5406	(68.033)	0	0	0
2015/05/20	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	943.9900	0.9440	100.000	0	0	0
2015/05/20	EL28	05/11/2015			Bond Future	127.2176	127.2176	126.0460	126.0460	(0.921)	0.0000	0.0000	0
2015/05/20	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	963.9900	0.9640	100.000	0	0	0
2015/05/20	EL28	05/11/2015	126.99	Call	Bond Future	227.5700	0.2276	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	953.9900	0.9540	100.000	0	0	0
2015/05/20	EL28	05/11/2015	127.00	Call	Bond Future	217.5700	0.2176	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	EL28	05/11/2015	127.01	Call	Bond Future	207.5700	0.2076	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	ES33	06/08/2015			Bond Future	9.6378	84.9024	9.5629	85.4523	(0.777)	0.0000	0.0000	6,396
2015/05/20	ES33	06/08/2015	9.59	Put	Bond Future	350.1100	0.3501	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	ES33	06/08/2015	9.61	Put	Bond Future	203.3100	0.2033	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	ES33	06/08/2015	9.60	Put	Bond Future	276.6600	0.2767	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	346.5600	0.3466	100.000	0	0	0
2015/05/20	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	199.7600	0.1998	100.000	0	0	0
2015/05/20	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	273.2100	0.2732	100.000	0	0	0
2015/05/20	ES33	05/11/2015	9.00	Put	Bond Future	5,427.1900	5.4272	4,869.9300	4.8699	(10.268)	0	0	0
2015/05/20	ES33	05/11/2015			Bond Future	9.7183	82.5062	9.6412	83.0634	(0.793)	0.0000	0.0000	0
2015/05/20	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	ES33	05/11/2015	8.99	Put	Bond Future	5,506.5200	5.5065	4,949.2600	4.9493	(10.120)	0	0	0
2015/05/20	ES33	05/11/2015	9.01	Put	Bond Future	5,347.9600	5.3480	4,790.7000	4.7907	(10.420)	0	0	0
2015/05/20	ES33	04/02/2016	10.01	Call	Bond Future	1,479.4600	1.4795	2,043.3800	2.0434	38.117	0	0	0
2015/05/20	ES33	04/02/2016			Bond Future	9.7985	83.9149	9.7194	84.4789	(0.807)	0.0000	0.0000	0
2015/05/20	ES33	04/02/2016	9.99	Call	Bond Future	1,341.3300	1.3413	1,905.2500	1.9053	42.042	0	0	0
2015/05/20	ES33	04/02/2016	10.00	Call	Bond Future	1,410.4400	1.4104	1,974.3600	1.9744	39.982	0	0	0
2015/05/20	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GOVI	06/08/2015			GOVI	495.2590	495.2590	497.4450	497.4450	0.441	0.0000	0.0000	454
2015/05/20	GOVI	06/08/2015	499.99	Put	GOVI	47,310.0000	4.7310	25,450.0000	2.5450	(46.206)	0	0	0
2015/05/20	GOVI	06/08/2015	500.01	Put	GOVI	47,510.0000	4.7510	25,650.0000	2.5650	(46.011)	0	0	0
2015/05/20	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GOVI	06/08/2015	500.00	Put	GOVI	47,410.0000	4.7410	25,550.0000	2.5550	(46.108)	0	0	0
2015/05/20	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GOVI	05/11/2015			GOVI	503.4500	503.4500	505.6680	505.6680	0.441	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
2015/05/20	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GOVI	05/11/2015	529.99	Put	GOVI	265,400.0000	26.5400	243,220.0000	24.3220	(8.357)	0	0	0
2015/05/20	GOVI	05/11/2015	530.01	Put	GOVI	265,600.0000	26.5600	243,420.0000	24.3420	(8.351)	0	0	0
2015/05/20	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GOVI	05/11/2015	530.00	Put	GOVI	265,500.0000	26.5500	243,320.0000	24.3320	(8.354)	0	0	0
2015/05/20	GOVI	04/02/2016	512.01	Call	GOVI	260.0000	0.0260	22,670.0000	2.2670	8619.231	0	0	0
2015/05/20	GOVI	04/02/2016			GOVI	512.0360	512.0360	514.2770	514.2770	0.438	0.0000	0.0000	0
2015/05/20	GOVI	04/02/2016	511.99	Call	GOVI	460.0000	0.0460	22,870.0000	2.2870	4871.739	0	0	0
2015/05/20	GOVI	04/02/2016	512.00	Call	GOVI	360.0000	0.0360	22,770.0000	2.2770	6225.000	0	0	0
2015/05/20	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/20	IGOV	06/08/2015			Index Future	233.0340	233.0340	231.0620	231.0620	(0.846)	0.0000	0.0000	1,080
2015/05/20	IGOV	05/11/2015			Index Future	236.8880	236.8880	234.8810	234.8810	(0.847)	0.0000	0.0000	17
2015/05/20	IGOV	04/02/2016			Index Future	240.9280	240.9280	238.8800	238.8800	(0.850)	0.0000	0.0000	0
2015/05/20	ILBI	06/08/2015			Index Future	631.5970	631.5970	626.3760	626.3760	(0.827)	0.0000	0.0000	159
2015/05/20	ILBI	05/11/2015			Index Future	642.0460	642.0460	636.7360	636.7360	(0.827)	0.0000	0.0000	0
2015/05/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/20	JBAF	20/05/2015			Jibar Tradeable Future	6.1400	93.8600	6.1300	93.8700	(0.163)	0.0000	0.0000	0
2015/05/20	JBAF	17/06/2015			Jibar Tradeable Future	6.2500	93.7500	6.1900	93.8100	(0.960)	0.0000	0.0000	7,500
2015/05/20	JBAF	15/07/2015			Jibar Tradeable Future	6.2900	93.7100	6.2200	93.7800	(1.113)	0.0000	0.0000	0
2015/05/20	JBAF	19/08/2015			Jibar Tradeable Future	6.4200	93.5800	6.3700	93.6300	(0.779)	0.0000	0.0000	0
2015/05/20	JBAF	16/09/2015			Jibar Tradeable Future	6.4600	93.5400	6.4100	93.5900	(0.774)	0.0000	0.0000	0
2015/05/20	JBAF	21/10/2015			Jibar Tradeable Future	6.6000	93.4000	6.5500	93.4500	(0.758)	0.0000	0.0000	0
2015/05/20	JBAF	15/12/2015			Jibar Tradeable Future	6.7800	93.2200	6.7300	93.2700	(0.737)	0.0000	0.0000	0
2015/05/20	JBAF	16/03/2016			Jibar Tradeable Future	7.0100	92.9900	6.9500	93.0500	(0.856)	0.0000	0.0000	0
2015/05/20	JBAF	15/06/2016			Jibar Tradeable Future	7.2100	92.7900	7.1600	92.8400	(0.693)	0.0000	0.0000	0
2015/05/20	JBAF	21/09/2016			Jibar Tradeable Future	7.4100	92.5900	7.3500	92.6500	(0.810)	0.0000	0.0000	0
2015/05/20	JBAF	21/12/2016			Jibar Tradeable Future	7.5500	92.4500	7.4700	92.5300	(1.060)	0.0000	0.0000	0
2015/05/20	JBAF	15/03/2017			Jibar Tradeable Future	7.6900	92.3100	7.6000	92.4000	(1.170)	0.0000	0.0000	0
2015/05/20	R023	06/08/2015	8.24	Call	Bond Future	2,503.1300	2.5031	2,767.8200	2.7678	10.574	0	0	0
2015/05/20	R023	06/08/2015	9.07	Put	Bond Future	57.6400	0.0576	40.1100	0.0401	(30.413)	0	0	911



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
2015/05/20	R023	06/08/2015			Bond Future	7.9039	102.6053	7.8341	102.9955	(0.883)	0.0000	0.0000	10,246
2015/05/20	R023	06/08/2015	8.26	Put	Bond Future	619.8800	0.6199	498.7700	0.4988	(19.538)	0	0	0
2015/05/20	R023	06/08/2015	9.07	Call	Bond Future	6,301.3500	6.3013	6,673.9800	6.6740	5.913	0	0	0
2015/05/20	R023	06/08/2015	8.25	Put	Bond Future	635.1000	0.6351	511.8200	0.5118	(19.411)	0	0	0
2015/05/20	R023	06/08/2015	8.24	Put	Bond Future	650.6200	0.6506	525.1500	0.5252	(19.285)	0	0	0
2015/05/20	R023	06/08/2015	8.25	Call	Bond Future	2,542.0600	2.5421	2,808.9400	2.8089	10.499	0	0	0
2015/05/20	R023	06/08/2015	8.26	Call	Bond Future	2,581.2400	2.5812	2,850.2900	2.8503	10.423	0	0	0
2015/05/20	R023	05/11/2015			Bond Future	7.9587	100.3626	7.8861	100.7572	(0.912)	0.0000	0.0000	0
2015/05/20	R023	05/11/2015	7.99	Put	Bond Future	1,922.0900	1.9221	1,731.5800	1.7316	(9.912)	0	0	0
2015/05/20	R023	05/11/2015	8.01	Put	Bond Future	1,870.4800	1.8705	1,683.6300	1.6836	(9.989)	0	0	0
2015/05/20	R023	05/11/2015	7.99	Call	Bond Future	2,091.5200	2.0915	2,295.6100	2.2956	9.758	0	0	0
2015/05/20	R023	05/11/2015	8.00	Put	Bond Future	1,896.1600	1.8962	1,707.3500	1.7074	(9.957)	0	0	0
2015/05/20	R023	05/11/2015	8.00	Call	Bond Future	2,119.6800	2.1197	2,325.4700	2.3255	9.709	0	0	0
2015/05/20	R023	05/11/2015	8.01	Call	Bond Future	2,148.0600	2.1481	2,355.8100	2.3558	9.672	0	0	0
2015/05/20	R023	04/02/2016	8.01	Put	Bond Future	2,427.4000	2.4274	2,230.4700	2.2305	(8.113)	0	0	0
2015/05/20	R023	04/02/2016			Bond Future	8.0109	102.0758	7.9355	102.4737	(0.941)	0.0000	0.0000	0
2015/05/20	R023	04/02/2016	8.00	Put	Bond Future	2,453.4300	2.4534	2,254.7800	2.2548	(8.097)	0	0	0
2015/05/20	R023	04/02/2016	8.01	Call	Bond Future	2,422.6100	2.4226	2,623.6000	2.6236	8.296	0	0	0
2015/05/20	R023	04/02/2016	7.99	Call	Bond Future	2,369.5100	2.3695	2,567.4100	2.5674	8.352	0	0	0
2015/05/20	R023	04/02/2016	8.00	Call	Bond Future	2,395.9800	2.3960	2,595.2500	2.5952	8.317	0	0	0
2015/05/20	R023	04/02/2016	7.99	Put	Bond Future	2,479.6600	2.4797	2,279.6400	2.2796	(8.066)	0	0	0
2015/05/20	R186	06/08/2015	7.65	Call	Bond Future	732.3600	0.7324	861.5400	0.8615	17.639	0	0	75
2015/05/20	R186	06/08/2015	8.00	Put	Bond Future	2,500.9800	2.5010	2,138.1100	2.1381	(14.509)	0	0	0
2015/05/20	R186	06/08/2015	8.90	Put	Bond Future	306.1400	0.3061	226.2600	0.2263	(26.093)	0	0	5,350
2015/05/20	R186	06/08/2015			Bond Future	8.0943	119.1225	8.0199	119.7355	(0.920)	0.0000	0.0000	40,326
2015/05/20	R186	06/08/2015	8.50	Call	Bond Future	4,128.7100	4.1287	4,562.9000	4.5629	10.516	0	0	0
2015/05/20	R186	06/08/2015	8.55	Put	Bond Future	766.0600	0.7661	602.6100	0.6026	(21.336)	0	0	4,229
2015/05/20	R186	06/08/2015	8.01	Call	Bond Future	1,760.4800	1.7605	2,014.4700	2.0145	14.427	0	0	0
2015/05/20	R186	06/08/2015	8.00	Call	Bond Future	1,723.5700	1.7236	1,973.7100	1.9737	14.513	0	0	0
2015/05/20	R186	06/08/2015	7.75	Call	Bond Future	958.2700	0.9583	1,118.0200	1.1180	16.671	0	0	1,000
2015/05/20	R186	06/08/2015	7.99	Call	Bond Future	1,687.1400	1.6871	1,933.4500	1.9334	14.599	0	0	0
2015/05/20	R186	06/08/2015	8.46	Put	Bond Future	950.1700	0.9502	758.4600	0.7585	(20.176)	0	0	75
2015/05/20	R186	06/08/2015	8.05	Call	Bond Future	1,912.4800	1.9125	2,181.9200	2.1819	14.089	0	0	75
2015/05/20	R186	06/08/2015	8.45	Call	Bond Future	3,841.5900	3.8416	4,259.5900	4.2596	10.881	0	0	0
2015/05/20	R186	06/08/2015	7.65	Put	Bond Future	4,455.8600	4.4559	3,972.0300	3.9720	(10.858)	0	0	0
2015/05/20	R186	06/08/2015	8.50	Put	Bond Future	864.2100	0.8642	685.3900	0.6854	(20.692)	0	0	5,229
2015/05/20	R186	06/08/2015	8.55	Call	Bond Future	4,424.3100	4.4243	4,873.8700	4.8739	10.161	0	0	0
2015/05/20	R186	06/08/2015	7.75	Put	Bond Future	3,829.9500	3.8300	3,376.6900	3.3767	(11.835)	0	0	0
2015/05/20	R186	06/08/2015	7.99	Put	Bond Future	2,547.3600	2.5474	2,180.6600	2.1807	(14.395)	0	0	0
2015/05/20	R186	06/08/2015	8.05	Put	Bond Future	2,277.0000	2.2770	1,933.4300	1.9334	(15.089)	0	0	0
2015/05/20	R186	06/08/2015	8.46	Call	Bond Future	3,898.3300	3.8983	4,319.6300	4.3196	10.807	0	0	0
2015/05/20	R186	06/08/2015	8.90	Call	Bond Future	6,669.1000	6.6691	7,202.2300	7.2022	7.994	0	0	0
2015/05/20	R186	06/08/2015	8.45	Put	Bond Future	972.7000	0.9727	777.6900	0.7777	(20.048)	0	0	4,229
2015/05/20	R186	06/08/2015	8.01	Put	Bond Future	2,455.1500	2.4551	2,096.1300	2.0961	(14.623)	0	0	0
2015/05/20	R186	05/11/2015	8.45	Call	Bond Future	4,426.4400	4.4264	4,817.5600	4.8176	8.836	0	0	0
2015/05/20	R186	05/11/2015	8.24	Call	Bond Future	3,460.1700	3.4602	3,791.0100	3.7910	9.561	0	0	0
2015/05/20	R186	05/11/2015	8.25	Put	Bond Future	2,649.7800	2.6498	2,362.8300	2.3628	(10.829)	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
2015/05/20	R186	05/11/2015			Bond Future	8.1433	121.0748	8.0664	121.6955	(0.944)	0.0000	0.0000	500
2015/05/20	R186	05/11/2015	9.00	Put	Bond Future	837.4400	0.8374	722.0700	0.7221	(13.777)	0	0	2,600
2015/05/20	R186	05/11/2015	8.35	Put	Bond Future	2,305.2500	2.3053	2,047.5200	2.0475	(11.180)	0	0	9,370
2015/05/20	R186	05/11/2015	8.24	Put	Bond Future	2,686.2600	2.6863	2,396.4200	2.3964	(10.790)	0	0	0
2015/05/20	R186	05/11/2015	8.22	Call	Bond Future	3,374.3800	3.3744	3,700.0500	3.7000	9.651	0	0	0
2015/05/20	R186	05/11/2015	8.26	Put	Bond Future	2,613.6500	2.6137	2,329.6000	2.3296	(10.868)	0	0	0
2015/05/20	R186	05/11/2015	8.35	Call	Bond Future	3,951.2400	3.9512	4,314.1900	4.3142	9.186	0	0	0
2015/05/20	R186	05/11/2015	8.45	Put	Bond Future	1,995.3800	1.9954	1,765.8200	1.7658	(11.505)	0	0	6,248
2015/05/20	R186	05/11/2015	9.00	Call	Bond Future	7,458.2600	7.4583	7,963.5700	7.9636	6.775	0	0	0
2015/05/20	R186	05/11/2015	8.25	Call	Bond Future	3,503.3400	3.5033	3,837.0700	3.8371	9.526	0	0	0
2015/05/20	R186	05/11/2015	8.26	Call	Bond Future	3,546.7900	3.5468	3,883.4200	3.8834	9.491	0	0	0
2015/05/20	R186	05/11/2015	8.22	Put	Bond Future	2,759.9900	2.7600	2,464.9800	2.4650	(10.689)	0	0	1,090
2015/05/20	R186	04/02/2016	7.50	Call	Bond Future	1,476.3800	1.4764	1,636.3300	1.6363	10.834	0	0	0
2015/05/20	R186	04/02/2016			Bond Future	8.1878	117.8430	8.1085	118.4700	(0.968)	0.0000	0.0000	5,512
2015/05/20	R186	04/02/2016	7.51	Call	Bond Future	1,498.9700	1.4990	1,660.8200	1.6608	10.797	0	0	0
2015/05/20	R186	04/02/2016	7.49	Call	Bond Future	1,455.0200	1.4550	1,612.0800	1.6121	10.794	0	0	0
2015/05/20	R186	04/02/2016	7.50	Put	Bond Future	7,072.8400	7.0728	6,605.7100	6.6057	(6.605)	0	0	0
2015/05/20	R186	04/02/2016	7.49	Put	Bond Future	7,135.5000	7.1355	6,665.4800	6.6655	(6.587)	0	0	0
2015/05/20	R186	04/02/2016	7.51	Put	Bond Future	7,011.4900	7.0115	6,546.2600	6.5463	(6.635)	0	0	0
2015/05/20	R186	05/05/2016			Bond Future	8.2185	119.9799	8.1361	120.6191	(1.002)	0.0000	0.0000	0
2015/05/20	R186	05/05/2016	8.34	Call	Bond Future	4,760.9900	4.7610	5,097.5100	5.0975	7.068	0	0	0
2015/05/20	R186	05/05/2016	8.35	Call	Bond Future	4,802.0100	4.8020	5,140.8200	5.1408	7.056	0	0	0
2015/05/20	R186	05/05/2016	8.33	Call	Bond Future	4,720.1600	4.7202	5,053.9200	5.0539	7.071	0	0	0
2015/05/20	R186	05/05/2016	8.35	Put	Bond Future	3,791.2300	3.7912	3,490.8400	3.4908	(7.923)	0	0	0
2015/05/20	R186	05/05/2016	7.56	Put	Bond Future	7,389.6900	7.3897	6,939.4200	6.9394	(6.093)	0	0	0
2015/05/20	R186	05/05/2016	8.34	Put	Bond Future	3,826.6600	3.8267	3,523.9800	3.5240	(7.910)	0	0	0
2015/05/20	R186	05/05/2016	7.56	Call	Bond Future	2,143.4000	2.1434	2,332.3300	2.3323	8.815	0	0	0
2015/05/20	R186	05/05/2016	8.33	Put	Bond Future	3,862.3400	3.8623	3,556.9000	3.5569	(7.908)	0	0	0
2015/05/20	R197	06/08/2015	288.00	Call	Bond Future	3,990.0700	3.9901	2,289.3300	2.2893	(42.624)	0	0	0
2015/05/20	R197	06/08/2015			Bond Future	291.9901	291.9901	290.2893	290.2893	(0.582)	0.0000	0.0000	1,046
2015/05/20	R197	06/08/2015	288.01	Call	Bond Future	3,980.0700	3.9801	2,279.3300	2.2793	(42.731)	0	0	0
2015/05/20	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R197	06/08/2015	287.99	Call	Bond Future	4,000.0700	4.0001	2,299.3300	2.2993	(42.518)	0	0	0
2015/05/20	R197	05/11/2015	295.00	Call	Bond Future	1,773.9200	1.7739	39.6600	0.0397	(97.764)	0	0	0
2015/05/20	R197	05/11/2015			Bond Future	296.7739	296.7739	295.0397	295.0397	(0.584)	0.0000	0.0000	0
2015/05/20	R197	05/11/2015	294.99	Call	Bond Future	1,783.9200	1.7839	49.6600	0.0497	(97.216)	0	0	0
2015/05/20	R197	05/11/2015	295.01	Call	Bond Future	1,763.9200	1.7639	29.6600	0.0297	(98.319)	0	0	0
2015/05/20	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R202	06/08/2015			Bond Future	242.1850	242.1850	239.4669	239.4669	(1.122)	0.0000	0.0000	54,213
2015/05/20	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	523.0600	0.5231	100.000	0	0	0
2015/05/20	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	533.0600	0.5331	100.000	0	0	0
2015/05/20	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	543.0600	0.5431	100.000	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
2015/05/20	R202	06/08/2015	240.01	Call	Bond Future	2,175.0400	2.1750	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	R202	06/08/2015	239.99	Call	Bond Future	2,195.0400	2.1950	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	R202	06/08/2015	240.00	Call	Bond Future	2,185.0400	2.1850	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	R202	05/11/2015			Bond Future	246.1527	246.1527	243.3855	243.3855	(1.124)	0.0000	0.0000	0
2015/05/20	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	2,604.4600	2,6045	100.000	0	0	0
2015/05/20	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	2,624.4600	2,6245	100.000	0	0	0
2015/05/20	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	2,614.4600	2,6145	100.000	0	0	0
2015/05/20	R202	05/11/2015	245.99	Call	Bond Future	162.7000	0.1627	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	R202	05/11/2015	246.00	Call	Bond Future	152.7000	0.1527	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	R202	05/11/2015	246.01	Call	Bond Future	142.7000	0.1427	0.0000	0.0000	(100.000)	0	0	0
2015/05/20	R203	06/08/2015	6.74	Call	Bond Future	190.2100	0.1902	222.3500	0.2223	16.897	0	0	0
2015/05/20	R203	06/08/2015	6.75	Put	Bond Future	870.8800	0.8709	767.9200	0.7679	(11.823)	0	0	0
2015/05/20	R203	06/08/2015	7.84	Call	Bond Future	1,499.8900	1.4999	1,617.7000	1.6177	7.855	0	0	0
2015/05/20	R203	06/08/2015			Bond Future	7.0962	105.5592	7.0263	105.6951	(0.985)	0.0000	0.0000	15,971
2015/05/20	R203	06/08/2015	6.75	Call	Bond Future	195.7200	0.1957	228.6000	0.2286	16.800	0	0	0
2015/05/20	R203	06/08/2015	6.76	Call	Bond Future	201.3400	0.2013	234.9700	0.2350	16.703	0	0	0
2015/05/20	R203	06/08/2015	6.74	Put	Bond Future	884.9600	0.8850	781.2600	0.7813	(11.718)	0	0	0
2015/05/20	R203	06/08/2015	7.84	Put	Bond Future	68.7000	0.0687	50.6700	0.0507	(26.245)	0	0	5,000
2015/05/20	R203	06/08/2015	6.76	Put	Bond Future	856.9200	0.8569	754.7100	0.7547	(11.928)	0	0	0
2015/05/20	R203	05/11/2015	5.99	Call	Bond Future	45.0600	0.0451	53.1800	0.0532	18.020	0	0	0
2015/05/20	R203	05/11/2015	6.00	Put	Bond Future	2,057.2300	2.0572	1,929.5300	1.9295	(6.207)	0	0	0
2015/05/20	R203	05/11/2015			Bond Future	7.1514	103.1227	7.0726	103.2587	(1.102)	0.0000	0.0000	0
2015/05/20	R203	05/11/2015	6.00	Call	Bond Future	46.3400	0.0463	54.6700	0.0547	17.976	0	0	0
2015/05/20	R203	05/11/2015	6.01	Call	Bond Future	47.6600	0.0477	56.2000	0.0562	17.919	0	0	0
2015/05/20	R203	05/11/2015	5.99	Put	Bond Future	2,073.6400	2.0736	1,945.7300	1.9457	(6.168)	0	0	0
2015/05/20	R203	05/11/2015	6.01	Put	Bond Future	2,040.8600	2.0409	1,913.3700	1.9134	(6.247)	0	0	0
2015/05/20	R203	04/02/2016	7.26	Put	Bond Future	498.3900	0.4984	426.2500	0.4263	(14.475)	0	0	0
2015/05/20	R203	04/02/2016	7.25	Put	Bond Future	505.1700	0.5052	432.4400	0.4324	(14.397)	0	0	0
2015/05/20	R203	04/02/2016			Bond Future	7.1960	104.8833	7.1062	105.0181	(1.248)	0.0000	0.0000	0
2015/05/20	R203	04/02/2016	7.26	Call	Bond Future	594.2900	0.5943	656.9800	0.6570	10.549	0	0	0
2015/05/20	R203	04/02/2016	7.24	Call	Bond Future	577.9600	0.5780	639.4600	0.6395	10.641	0	0	0
2015/05/20	R203	04/02/2016	7.25	Call	Bond Future	586.0900	0.5861	648.1900	0.6482	10.596	0	0	0
2015/05/20	R203	04/02/2016	7.24	Put	Bond Future	512.0300	0.5120	438.7000	0.4387	(14.321)	0	0	0
2015/05/20	R204	06/08/2015	7.74	Call	Bond Future	1,420.7800	1.4208	1,551.5700	1.5516	9.206	0	0	0
2015/05/20	R204	06/08/2015	7.75	Put	Bond Future	260.0500	0.2600	207.3600	0.2074	(20.261)	0	0	0
2015/05/20	R204	06/08/2015			Bond Future	7.3481	103.0310	7.2860	103.2154	(0.845)	0.0000	0.0000	11,910
2015/05/20	R204	06/08/2015	8.41	Call	Bond Future	3,121.5800	3.1216	3,296.2300	3.2962	5.595	0	0	0
2015/05/20	R204	06/08/2015	7.74	Put	Bond Future	267.0400	0.2670	213.4500	0.2134	(20.068)	0	0	0
2015/05/20	R204	06/08/2015	7.76	Put	Bond Future	253.0600	0.2531	201.4200	0.2014	(20.406)	0	0	0
2015/05/20	R204	06/08/2015	8.41	Put	Bond Future	32.3000	0.0323	22.5700	0.0226	(30.124)	0	0	699
2015/05/20	R204	06/08/2015	7.75	Call	Bond Future	1,443.0200	1.4430	1,574.7100	1.5747	9.126	0	0	0
2015/05/20	R204	06/08/2015	7.76	Call	Bond Future	1,465.2500	1.4653	1,597.9900	1.5980	9.059	0	0	0
2015/05/20	R204	05/11/2015			Bond Future	7.4045	104.7196	7.3376	104.9049	(0.904)	0.0000	0.0000	0
2015/05/20	R204	05/11/2015	6.25	Call	Bond Future	91.5600	0.0916	101.4200	0.1014	10.769	0	0	0
2015/05/20	R204	05/11/2015	6.24	Put	Bond Future	3,371.8500	3.3719	3,196.1500	3.1962	(5.211)	0	0	0
2015/05/20	R204	05/11/2015	6.26	Put	Bond Future	3,319.1300	3.3191	3,143.9400	3.1439	(5.278)	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
2015/05/20	R204	05/11/2015	6.25	Put	Bond Future	3,345.4700	3.3455	3,170.0200	3.1700	(5.244)	0	0	0
2015/05/20	R204	05/11/2015	6.26	Call	Bond Future	93.9600	0.0940	104.0800	0.1041	10.771	0	0	0
2015/05/20	R204	05/11/2015	6.24	Call	Bond Future	89.2000	0.0892	98.8100	0.0988	10.774	0	0	0
2015/05/20	R204	04/02/2016	7.50	Call	Bond Future	1,079.0800	1.0791	1,163.1100	1.1631	7.787	0	0	0
2015/05/20	R204	04/02/2016			Bond Future	7.4514	102.4700	7.3792	102.6549	(0.968)	0.0000	0.0000	0
2015/05/20	R204	04/02/2016	7.51	Call	Bond Future	1,092.9800	1.0930	1,177.7600	1.1778	7.757	0	0	0
2015/05/20	R204	04/02/2016	7.49	Put	Bond Future	966.8000	0.9668	864.7700	0.8648	(10.553)	0	0	0
2015/05/20	R204	04/02/2016	7.51	Put	Bond Future	943.0200	0.9430	842.8400	0.8428	(10.623)	0	0	0
2015/05/20	R204	04/02/2016	7.49	Call	Bond Future	1,065.6400	1.0656	1,148.5700	1.1486	7.782	0	0	0
2015/05/20	R204	04/02/2016	7.50	Put	Bond Future	954.6800	0.9547	853.7500	0.8538	(10.572)	0	0	0
2015/05/20	R207	06/08/2015	7.76	Call	Bond Future	1,244.8000	1.2448	1,373.6800	1.3737	10.353	0	0	0
2015/05/20	R207	06/08/2015			Bond Future	7.5810	99.3184	7.5198	99.5435	(0.807)	0.0000	0.0000	34,592
2015/05/20	R207	06/08/2015	7.74	Call	Bond Future	1,199.7100	1.1997	1,325.6100	1.3256	10.494	0	0	0
2015/05/20	R207	06/08/2015	7.75	Call	Bond Future	1,222.0600	1.2221	1,349.4600	1.3495	10.425	0	0	0
2015/05/20	R207	06/08/2015	7.46	Call	Bond Future	667.6200	0.6676	751.0600	0.7511	12.498	0	0	70
2015/05/20	R207	06/08/2015	7.74	Put	Bond Future	617.6400	0.6176	518.4200	0.5184	(16.064)	0	0	0
2015/05/20	R207	06/08/2015	7.46	Put	Bond Future	1,113.2000	1.1132	971.5200	0.9715	(12.727)	0	0	0
2015/05/20	R207	06/08/2015	7.76	Put	Bond Future	589.8200	0.5898	493.5800	0.4936	(16.317)	0	0	0
2015/05/20	R207	06/08/2015	7.75	Put	Bond Future	603.5200	0.6035	505.8000	0.5058	(16.192)	0	0	0
2015/05/20	R207	05/11/2015	7.76	Call	Bond Future	1,482.6700	1.4827	1,593.2700	1.5933	7.460	0	0	0
2015/05/20	R207	05/11/2015			Bond Future	7.6369	100.9466	7.5721	101.1734	(0.849)	0.0000	0.0000	0
2015/05/20	R207	05/11/2015	7.74	Call	Bond Future	1,443.7800	1.4438	1,552.3300	1.5523	7.518	0	0	0
2015/05/20	R207	05/11/2015	7.50	Call	Bond Future	1,022.6700	1.0227	1,106.8000	1.1068	8.227	0	0	19
2015/05/20	R207	05/11/2015	7.75	Call	Bond Future	1,463.1500	1.4631	1,572.7300	1.5727	7.489	0	0	0
2015/05/20	R207	05/11/2015	7.43	Call	Bond Future	916.0200	0.9160	993.2400	0.9932	8.430	0	0	53
2015/05/20	R207	05/11/2015	7.74	Put	Bond Future	1,084.4200	1.0844	966.1400	0.9661	(10.907)	0	0	0
2015/05/20	R207	05/11/2015	7.76	Put	Bond Future	1,053.7700	1.0538	937.5400	0.9375	(11.030)	0	0	0
2015/05/20	R207	05/11/2015	7.43	Put	Bond Future	1,642.2400	1.6422	1,492.6300	1.4926	(9.110)	0	0	0
2015/05/20	R207	05/11/2015	7.75	Put	Bond Future	1,069.0100	1.0690	951.7600	0.9518	(10.968)	0	0	0
2015/05/20	R207	05/11/2015	7.50	Put	Bond Future	1,502.4900	1.5025	1,359.7900	1.3598	(9.498)	0	0	0
2015/05/20	R207	04/02/2016	7.49	Put	Bond Future	1,743.9200	1.7439	1,591.8500	1.5919	(8.720)	0	0	0
2015/05/20	R207	04/02/2016	7.27	Put	Bond Future	2,188.9200	2.1889	2,022.1000	2.0221	(7.621)	0	0	0
2015/05/20	R207	04/02/2016			Bond Future	7.6880	99.0277	7.6194	99.2550	(0.892)	0.0000	0.0000	0
2015/05/20	R207	04/02/2016	7.51	Put	Bond Future	1,706.6900	1.7067	1,556.3000	1.5563	(8.812)	0	0	0
2015/05/20	R207	04/02/2016	7.27	Call	Bond Future	793.7000	0.7937	854.1600	0.8542	7.617	0	0	43
2015/05/20	R207	04/02/2016	7.50	Call	Bond Future	1,100.6800	1.1007	1,176.7200	1.1767	6.908	0	0	19
2015/05/20	R207	04/02/2016	7.51	Call	Bond Future	1,115.4700	1.1155	1,192.3600	1.1924	6.893	0	0	0
2015/05/20	R207	04/02/2016	7.49	Call	Bond Future	1,086.0000	1.0860	1,161.2100	1.1612	6.925	0	0	0
2015/05/20	R207	04/02/2016	7.50	Put	Bond Future	1,725.2400	1.7252	1,574.0000	1.5740	(8.766)	0	0	0
2015/05/20	R207	05/05/2016	7.86	Put	Bond Future	1,449.9900	1.4500	1,320.3300	1.3203	(8.942)	0	0	0
2015/05/20	R207	05/05/2016			Bond Future	7.7167	100.8235	7.6425	101.0555	(0.961)	0.0000	0.0000	0
2015/05/20	R207	05/05/2016	7.85	Put	Bond Future	1,463.7300	1.4637	1,333.3500	1.3334	(8.907)	0	0	0
2015/05/20	R207	05/05/2016	7.56	Put	Bond Future	1,905.1100	1.9051	1,752.6000	1.7526	(8.005)	0	0	0
2015/05/20	R207	05/05/2016	7.84	Put	Bond Future	1,477.5700	1.4776	1,346.4700	1.3465	(8.873)	0	0	0
2015/05/20	R207	05/05/2016	7.56	Call	Bond Future	1,413.9100	1.4139	1,493.4300	1.4934	5.624	0	0	43
2015/05/20	R207	05/05/2016	7.85	Call	Bond Future	1,879.4700	1.8795	1,981.1200	1.9811	5.408	0	0	0
2015/05/20	R207	05/05/2016	7.86	Call	Bond Future	1,896.8200	1.8968	1,999.1900	1.9992	5.397	0	0	0

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2015/05/20	R207	05/05/2016	7.84	Call	Bond Future	1,862.2000	1.8622	1,963.1300	1.9631	5.420	0	0	0
2015/05/20	R208	06/08/2015			Bond Future	7.7102	98.1371	7.6449	98.4240	(0.847)	0.0000	0.0000	38,758
2015/05/20	R208	06/08/2015	8.00	Call	Bond Future	1,809.1500	1.8091	2,010.3500	2.0103	11.121	0	0	0
2015/05/20	R208	06/08/2015	8.01	Call	Bond Future	1,839.1100	1.8391	2,041.8800	2.0419	11.025	0	0	0
2015/05/20	R208	06/08/2015	8.85	Call	Bond Future	4,885.5100	4.8855	5,161.2000	5.1612	5.643	0	0	0
2015/05/20	R208	06/08/2015	7.99	Call	Bond Future	1,779.7300	1.7797	1,979.0100	1.9790	11.197	0	0	0
2015/05/20	R208	06/08/2015	8.01	Put	Bond Future	535.8200	0.5358	451.7600	0.4518	(15.688)	0	0	0
2015/05/20	R208	06/08/2015	8.00	Put	Bond Future	548.9700	0.5490	463.3400	0.4633	(15.598)	0	0	0
2015/05/20	R208	06/08/2015	7.99	Put	Bond Future	562.7000	0.5627	475.1500	0.4752	(15.559)	0	0	0
2015/05/20	R208	06/08/2015	8.85	Put	Bond Future	44.2100	0.0442	33.0700	0.0331	(25.198)	0	0	198
2015/05/20	R208	05/11/2015			Bond Future	7.7648	96.3454	7.6963	96.6350	(0.882)	0.0000	0.0000	0
2015/05/20	R208	05/11/2015	8.48	Call	Bond Future	3,462.5400	3.4625	3,692.6600	3.6927	6.646	0	0	0
2015/05/20	R208	05/11/2015	7.74	Put	Bond Future	1,574.5100	1.5745	1,428.7200	1.4287	(9.259)	0	0	0
2015/05/20	R208	05/11/2015	7.75	Call	Bond Future	1,490.8200	1.4908	1,635.9100	1.6359	9.732	0	0	0
2015/05/20	R208	05/11/2015	7.76	Call	Bond Future	1,511.9400	1.5119	1,658.5600	1.6586	9.697	0	0	0
2015/05/20	R208	05/11/2015	8.48	Put	Bond Future	501.2800	0.5013	441.8000	0.4418	(11.866)	0	0	2,200
2015/05/20	R208	05/11/2015	7.74	Call	Bond Future	1,469.8700	1.4699	1,613.6800	1.6137	9.784	0	0	0
2015/05/20	R208	05/11/2015	7.76	Put	Bond Future	1,532.1200	1.5321	1,389.1400	1.3891	(9.332)	0	0	0
2015/05/20	R208	05/11/2015	7.75	Put	Bond Future	1,553.2200	1.5532	1,408.7100	1.4087	(9.304)	0	0	0
2015/05/20	R208	04/02/2016			Bond Future	7.8134	97.9902	7.7417	98.2815	(0.917)	0.0000	0.0000	0
2015/05/20	R208	04/02/2016	7.74	Put	Bond Future	1,946.6500	1.9466	1,793.0100	1.7930	(7.893)	0	0	0
2015/05/20	R208	04/02/2016	7.76	Put	Bond Future	1,904.6900	1.9047	1,753.4800	1.7535	(7.939)	0	0	0
2015/05/20	R208	04/02/2016	7.75	Put	Bond Future	1,925.5900	1.9256	1,773.0000	1.7730	(7.924)	0	0	0
2015/05/20	R208	04/02/2016	7.76	Call	Bond Future	1,687.8600	1.6879	1,827.8900	1.8279	8.296	0	0	0
2015/05/20	R208	04/02/2016	7.74	Call	Bond Future	1,648.4500	1.6484	1,786.0500	1.7860	8.347	0	0	0
2015/05/20	R208	04/02/2016	7.75	Call	Bond Future	1,668.0900	1.6681	1,806.7400	1.8067	8.312	0	0	0
2015/05/20	R209	06/08/2015	8.99	Put	Bond Future	1,007.0800	1.0071	848.2600	0.8483	(15.770)	0	0	0
2015/05/20	R209	06/08/2015			Bond Future	8.6320	79.5056	8.5585	80.0881	(0.852)	0.0000	0.0000	25,841
2015/05/20	R209	06/08/2015	9.01	Put	Bond Future	962.9800	0.9630	810.0400	0.8100	(15.882)	0	0	0
2015/05/20	R209	06/08/2015	9.90	Call	Bond Future	9,176.1600	9.1762	9,733.8400	9.7338	6.077	0	0	0
2015/05/20	R209	06/08/2015	9.00	Call	Bond Future	3,802.7800	3.8028	4,229.6000	4.2296	11.224	0	0	0
2015/05/20	R209	06/08/2015	9.01	Call	Bond Future	3,855.5600	3.8556	4,285.0500	4.2850	11.139	0	0	0
2015/05/20	R209	06/08/2015	8.99	Call	Bond Future	3,750.7900	3.7508	4,174.4000	4.1744	11.294	0	0	0
2015/05/20	R209	06/08/2015	9.00	Put	Bond Future	984.5800	0.9846	828.9700	0.8290	(15.805)	0	0	0
2015/05/20	R209	06/08/2015	9.90	Put	Bond Future	95.8900	0.0959	71.1400	0.0711	(25.811)	0	0	2,914
2015/05/20	R209	05/11/2015	7.99	Put	Bond Future	6,789.6800	6.7897	6,341.7100	6.3417	(6.598)	0	0	0
2015/05/20	R209	05/11/2015			Bond Future	8.6780	77.6605	8.6027	78.2509	(0.867)	0.0000	0.0000	0
2015/05/20	R209	05/11/2015	8.01	Put	Bond Future	6,656.7900	6.6568	6,213.6600	6.2137	(6.657)	0	0	0
2015/05/20	R209	05/11/2015	7.99	Call	Bond Future	1,129.2400	1.1292	1,271.6600	1.2717	12.612	0	0	0
2015/05/20	R209	05/11/2015	8.00	Put	Bond Future	6,722.6200	6.7226	6,277.4800	6.2775	(6.622)	0	0	0
2015/05/20	R209	05/11/2015	8.00	Call	Bond Future	1,148.8500	1.1489	1,294.1000	1.2941	12.643	0	0	0
2015/05/20	R209	05/11/2015	8.01	Call	Bond Future	1,169.5500	1.1695	1,316.8100	1.3168	12.591	0	0	0
2015/05/20	R209	04/02/2016	8.74	Call	Bond Future	4,034.5600	4.0346	4,340.8700	4.3409	7.592	0	0	0
2015/05/20	R209	04/02/2016	8.75	Put	Bond Future	3,847.7500	3.8477	3,558.1800	3.5582	(7.526)	0	0	0
2015/05/20	R209	04/02/2016			Bond Future	8.7208	78.9865	8.6439	79.5842	(0.882)	0.0000	0.0000	0
2015/05/20	R209	04/02/2016	8.75	Call	Bond Future	4,073.0200	4.0730	4,381.1900	4.3812	7.566	0	0	0

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2015/05/20	R209	04/02/2016	8.76	Call	Bond Future	4,111.6600	4.1117	4,422.2200	4.4222	7.553	0	0	0
2015/05/20	R209	04/02/2016	8.74	Put	Bond Future	3,886.2700	3.8863	3,594.8400	3.5948	(7.499)	0	0	0
2015/05/20	R209	04/02/2016	8.76	Put	Bond Future	3,809.5200	3.8095	3,522.3400	3.5223	(7.538)	0	0	0
2015/05/20	R210	06/08/2015	179.01	Call	Bond Future	1,898.3400	1.8983	254.5000	0.2545	(86.594)	0	0	0
2015/05/20	R210	06/08/2015			Bond Future	180.9083	180.9083	179.2645	179.2645	(0.909)	0.0000	0.0000	1,184
2015/05/20	R210	06/08/2015	178.99	Call	Bond Future	1,918.3400	1.9183	274.5000	0.2745	(85.691)	0	0	0
2015/05/20	R210	06/08/2015	179.00	Call	Bond Future	1,908.3400	1.9083	264.5000	0.2645	(86.140)	0	0	0
2015/05/20	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R210	05/11/2015			Bond Future	181.7529	181.7529	180.0788	180.0788	(0.921)	0.0000	0.0000	0
2015/05/20	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R210	05/11/2015	181.99	Put	Bond Future	237.1400	0.2371	1,911.2300	1.9112	705.950	0	0	0
2015/05/20	R210	05/11/2015	182.01	Put	Bond Future	257.1400	0.2571	1,931.2300	1.9312	651.042	0	0	0
2015/05/20	R210	05/11/2015	182.00	Put	Bond Future	247.1400	0.2471	1,921.2300	1.9212	677.385	0	0	0
2015/05/20	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R211	06/08/2015			Bond Future	133.0451	133.0451	133.0652	133.0652	0.015	0.0000	0.0000	1,120
2015/05/20	R211	06/08/2015	134.99	Put	Bond Future	1,944.8500	1.9449	1,924.7500	1.9247	(1.033)	0	0	0
2015/05/20	R211	06/08/2015	135.01	Put	Bond Future	1,964.8500	1.9649	1,944.7500	1.9447	(1.023)	0	0	0
2015/05/20	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R211	06/08/2015	135.00	Put	Bond Future	1,954.8500	1.9549	1,934.7500	1.9347	(1.028)	0	0	0
2015/05/20	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R211	05/11/2015			Bond Future	135.2253	135.2253	135.2432	135.2432	0.013	0.0000	0.0000	0
2015/05/20	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R211	05/11/2015	134.99	Call	Bond Future	235.3200	0.2353	253.1800	0.2532	7.590	0	0	0
2015/05/20	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R211	05/11/2015	135.00	Call	Bond Future	225.3200	0.2253	243.1800	0.2432	7.927	0	0	0
2015/05/20	R211	05/11/2015	135.01	Call	Bond Future	215.3200	0.2153	233.1800	0.2332	8.295	0	0	0
2015/05/20	R212	06/08/2015	141.01	Put	Bond Future	1,045.6600	1.0457	1,703.9400	1.7039	62.954	0	0	0
2015/05/20	R212	06/08/2015			Bond Future	139.9643	139.9643	139.3061	139.3061	(0.470)	0.0000	0.0000	1,113
2015/05/20	R212	06/08/2015	141.00	Put	Bond Future	1,035.6600	1.0357	1,693.9400	1.6939	63.561	0	0	0
2015/05/20	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R212	06/08/2015	140.99	Put	Bond Future	1,025.6600	1.0257	1,683.9400	1.6839	64.181	0	0	0
2015/05/20	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R212	05/11/2015			Bond Future	142.2580	142.2580	141.5862	141.5862	(0.472)	0.0000	0.0000	0
2015/05/20	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R212	05/11/2015	145.99	Put	Bond Future	3,732.0500	3.7320	4,403.8000	4.4038	17.999	0	0	0
2015/05/20	R212	05/11/2015	146.01	Put	Bond Future	3,752.0500	3.7520	4,423.8000	4.4238	17.904	0	0	0
2015/05/20	R212	05/11/2015	146.00	Put	Bond Future	3,742.0500	3.7420	4,413.8000	4.4138	17.951	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
2015/05/20	R213	06/08/2015			Bond Future	8.5467	89.9592	8.4728	90.5314	(0.864)	0.0000	0.0000	18,397
2015/05/20	R213	06/08/2015	8.49	Put	Bond Future	2,286.1500	2.2862	1,963.4200	1.9634	(14.117)	0	0	0
2015/05/20	R213	06/08/2015	8.51	Put	Bond Future	2,204.0000	2.2040	1,888.1800	1.8882	(14.329)	0	0	0
2015/05/20	R213	06/08/2015	8.49	Call	Bond Future	1,847.4800	1.8475	2,096.9000	2.0969	13.501	0	0	0
2015/05/20	R213	06/08/2015	8.50	Put	Bond Future	2,244.7300	2.2447	1,925.4600	1.9255	(14.223)	0	0	0
2015/05/20	R213	06/08/2015	8.50	Call	Bond Future	1,883.6700	1.8837	2,136.5500	2.1366	13.425	0	0	0
2015/05/20	R213	06/08/2015	8.51	Call	Bond Future	1,920.4500	1.9204	2,176.7800	2.1768	13.347	0	0	0
2015/05/20	R213	05/11/2015	7.76	Call	Bond Future	826.4600	0.8265	916.1000	0.9161	10.846	0	0	0
2015/05/20	R213	05/11/2015			Bond Future	8.5987	87.8891	8.5229	88.4688	(0.882)	0.0000	0.0000	0
2015/05/20	R213	05/11/2015	7.74	Call	Bond Future	795.5400	0.7955	882.1800	0.8822	10.891	0	0	0
2015/05/20	R213	05/11/2015	7.75	Call	Bond Future	810.5500	0.8106	898.6700	0.8987	10.872	0	0	0
2015/05/20	R213	05/11/2015	7.74	Put	Bond Future	7,693.4800	7.6935	7,200.3900	7.2004	(6.409)	0	0	0
2015/05/20	R213	05/11/2015	7.76	Put	Bond Future	7,555.1700	7.5552	7,065.0800	7.0651	(6.487)	0	0	0
2015/05/20	R213	05/11/2015	7.75	Put	Bond Future	7,623.8200	7.6238	7,132.2100	7.1322	(6.448)	0	0	0
2015/05/20	R213	04/02/2016			Bond Future	8.6491	89.3894	8.5713	89.9761	(0.899)	0.0000	0.0000	0
2015/05/20	R213	04/02/2016	8.75	Call	Bond Future	4,221.2800	4.2213	4,494.7100	4.4947	6.477	0	0	0
2015/05/20	R213	04/02/2016	8.74	Put	Bond Future	3,503.1400	3.5031	3,187.9700	3.1880	(8.997)	0	0	0
2015/05/20	R213	04/02/2016	8.76	Put	Bond Future	3,433.3700	3.4334	3,121.9500	3.1219	(9.070)	0	0	0
2015/05/20	R213	04/02/2016	8.75	Put	Bond Future	3,467.8200	3.4678	3,154.5300	3.1545	(9.034)	0	0	0
2015/05/20	R213	04/02/2016	8.76	Call	Bond Future	4,260.9800	4.2610	4,536.2800	4.5363	6.461	0	0	0
2015/05/20	R213	04/02/2016	8.74	Call	Bond Future	4,182.3600	4.1824	4,453.9100	4.4539	6.493	0	0	0
2015/05/20	R214	06/08/2015	8.76	Put	Bond Future	1,897.4300	1.8974	1,618.6100	1.6186	(14.695)	0	0	0
2015/05/20	R214	06/08/2015			Bond Future	8.6696	80.7443	8.5911	81.4052	(0.906)	0.0000	0.0000	21,006
2015/05/20	R214	06/08/2015	8.75	Put	Bond Future	1,934.9200	1.9349	1,651.5900	1.6516	(14.643)	0	0	0
2015/05/20	R214	06/08/2015	8.74	Call	Bond Future	2,558.1900	2.5582	2,931.9700	2.9320	14.611	0	0	0
2015/05/20	R214	06/08/2015	8.75	Call	Bond Future	2,602.6800	2.6027	2,980.2600	2.9803	14.507	0	0	0
2015/05/20	R214	06/08/2015	8.76	Call	Bond Future	2,647.5700	2.6476	3,029.6600	3.0297	14.432	0	0	0
2015/05/20	R214	06/08/2015	8.74	Put	Bond Future	1,972.9400	1.9729	1,685.8100	1.6858	(14.553)	0	0	0
2015/05/20	R214	05/11/2015			Bond Future	8.7152	78.7763	8.6348	79.4465	(0.922)	0.0000	0.0000	0
2015/05/20	R214	05/11/2015	7.99	Put	Bond Future	7,529.2500	7.5292	7,021.8200	7.0218	(6.739)	0	0	0
2015/05/20	R214	05/11/2015	8.00	Put	Bond Future	7,455.3200	7.4553	6,951.0200	6.9510	(6.764)	0	0	0
2015/05/20	R214	05/11/2015	8.01	Put	Bond Future	7,382.6600	7.3827	6,880.8400	6.8808	(6.797)	0	0	0
2015/05/20	R214	05/11/2015	7.99	Call	Bond Future	1,125.6800	1.1257	1,288.4500	1.2884	14.460	0	0	0
2015/05/20	R214	05/11/2015	8.00	Call	Bond Future	1,145.7300	1.1457	1,311.6300	1.3116	14.480	0	0	0
2015/05/20	R214	05/11/2015	8.01	Call	Bond Future	1,166.8800	1.1669	1,335.2600	1.3353	14.430	0	0	0
2015/05/20	R214	04/02/2016			Bond Future	8.7592	80.1211	8.6771	80.8000	(0.938)	0.0000	0.0000	4,320
2015/05/20	R214	04/02/2016	7.99	Put	Bond Future	8,492.8600	8.4929	8,008.0600	8.0081	(5.708)	0	0	0
2015/05/20	R214	04/02/2016	8.00	Call	Bond Future	1,762.9400	1.7629	1,960.4500	1.9604	11.203	0	0	0
2015/05/20	R214	04/02/2016	8.01	Call	Bond Future	1,787.3900	1.7874	1,986.8900	1.9869	11.162	0	0	0
2015/05/20	R214	04/02/2016	7.99	Call	Bond Future	1,739.8600	1.7399	1,933.9900	1.9340	11.158	0	0	0
2015/05/20	R214	04/02/2016	8.01	Put	Bond Future	8,353.0600	8.3531	7,873.6300	7.8736	(5.740)	0	0	0
2015/05/20	R214	04/02/2016	8.00	Put	Bond Future	8,422.1900	8.4222	7,940.7700	7.9408	(5.716)	0	0	0
2015/05/20	R248	06/08/2015	8.76	Call	Bond Future	312.7200	0.3127	1,165.3200	1.1653	272.640	0	0	0
2015/05/20	R248	06/08/2015			Bond Future	8.7309	104.1201	8.6523	104.9727	(0.900)	0.0000	0.0000	35,237
2015/05/20	R248	06/08/2015	8.74	Call	Bond Future	98.2000	0.0982	950.8000	0.9508	868.228	0	0	0

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2015/05/20	R248	06/08/2015	8.75	Call	Bond Future	205.5600	0.2056	1,058.1600	1.0582	414.769	0	0	0
2015/05/20	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R248	05/11/2015	8.01	Put	Bond Future	8,807.4400	8.8074	7,942.9800	7.9430	(9.815)	0	0	0
2015/05/20	R248	05/11/2015			Bond Future	8.7779	101.3960	8.6974	102.2604	(0.917)	0.0000	0.0000	0
2015/05/20	R248	05/11/2015	8.00	Put	Bond Future	8,930.9000	8.9309	8,066.4400	8.0664	(9.679)	0	0	0
2015/05/20	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R248	05/11/2015	7.99	Put	Bond Future	9,054.6100	9.0546	8,190.1500	8.1901	(9.547)	0	0	0
2015/05/20	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R248	04/02/2016			Bond Future	8.8234	103.1269	8.7411	104.0027	(0.934)	0.0000	0.0000	0
2015/05/20	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/20	R248	04/02/2016	8.99	Call	Bond Future	1,730.5100	1.7305	2,606.3300	2.6063	50.611	0	0	0
2015/05/20	R248	04/02/2016	9.00	Call	Bond Future	1,832.7200	1.8327	2,708.5400	2.7085	47.788	0	0	0
2015/05/20	R248	04/02/2016	9.01	Call	Bond Future	1,934.7400	1.9347	2,810.5600	2.8106	45.268	0	0	0

**Total**

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