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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/05/2015 TO 08/05/2015

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
2015/05/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	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
2015/05/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	2025	07/05/2015			Bond Future	121.8055	121.8055	121.8055	121.8055	0.000	0.0000	0.0000	0
2015/05/08	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2025	06/08/2015			Bond Future	122.5561	122.5561	123.2913	123.2913	0.600	0.0000	0.0000	16
2015/05/08	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2025	06/08/2015	120.99	Call	Bond Future	1,566.1200	1.5661	2,301.3000	2.3013	46.943	0	0	0
2015/05/08	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2025	06/08/2015	121.00	Call	Bond Future	1,556.1200	1.5561	2,291.3000	2.2913	47.244	0	0	0
2015/05/08	2025	06/08/2015	121.01	Call	Bond Future	1,546.1200	1.5461	2,281.3000	2.2813	47.550	0	0	0
2015/05/08	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2025	05/11/2015			Bond Future	124.5676	124.5676	125.3286	125.3286	0.611	0.0000	0.0000	0
2015/05/08	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2025	05/11/2015	123.01	Call	Bond Future	1,557.5700	1.5576	2,318.5600	2.3186	48.858	0	0	0
2015/05/08	2025	05/11/2015	122.99	Call	Bond Future	1,577.5700	1.5776	2,338.5600	2.3386	48.238	0	0	0
2015/05/08	2025	05/11/2015	123.00	Call	Bond Future	1,567.5700	1.5676	2,328.5600	2.3286	48.546	0	0	0
2015/05/08	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2030	07/05/2015			Bond Future	8.6100	97.1747	8.6100	97.1747	0.000	0.0000	0.0000	0
2015/05/08	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2030	06/08/2015			Bond Future	8.6102	95.2622	8.4987	96.1484	(1.295)	0.0000	0.0000	8,573
2015/05/08	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2030	06/08/2015	7.74	Put	Bond Future	7,233.5100	7.2335	6,347.3800	6.3474	(12.250)	0	0	0
2015/05/08	2030	06/08/2015	7.76	Put	Bond Future	7,058.7700	7.0588	6,172.6400	6.1726	(12.554)	0	0	0
2015/05/08	2030	06/08/2015	7.75	Put	Bond Future	7,146.0900	7.1461	6,259.9600	6.2600	(12.400)	0	0	0
2015/05/08	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2030	05/11/2015			Bond Future	8.6649	96.8192	8.5476	97.7386	(1.354)	0.0000	0.0000	0
2015/05/08	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2030	05/11/2015	8.49	Put	Bond Future	1,374.9900	1.3750	455.5600	0.4556	(66.868)	0	0	0
2015/05/08	2030	05/11/2015	8.51	Put	Bond Future	1,216.3600	1.2164	296.9300	0.2969	(75.589)	0	0	0
2015/05/08	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2030	05/11/2015	8.50	Put	Bond Future	1,295.6300	1.2956	376.2000	0.3762	(70.964)	0	0	0
2015/05/08	2032	07/05/2015			Bond Future	8.7100	96.9018	8.7100	96.9018	0.000	0.0000	0.0000	0
2015/05/08	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2032	06/08/2015			Bond Future	8.7012	99.0754	8.5949	99.9803	(1.221)	0.0000	0.0000	1,585
2015/05/08	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2032	06/08/2015	8.50	Put	Bond Future	1,723.5500	1.7235	818.6000	0.8186	(52.505)	0	0	0
2015/05/08	2032	06/08/2015	8.49	Put	Bond Future	1,810.3900	1.8104	905.4400	0.9054	(49.986)	0	0	0
2015/05/08	2032	06/08/2015	8.51	Put	Bond Future	1,636.8200	1.6368	731.8700	0.7319	(55.287)	0	0	0

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2015/05/08	2032	05/11/2015			Bond Future	8.7572		96.5384	8.6455	97.4770	(1.276)	0.0000	0.0000	0
2015/05/08	2032	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2032	05/11/2015	7.99	Put	Bond Future	6,724.6100		6.7246	5,786.0800	5.7861	(13.957)	0	0	0
2015/05/08	2032	05/11/2015	8.01	Put	Bond Future	6,540.7700		6.5408	5,602.2400	5.6022	(14.349)	0	0	0
2015/05/08	2032	05/11/2015	8.00	Put	Bond Future	6,632.6300		6.6326	5,694.1000	5.6941	(14.150)	0	0	0
2015/05/08	2032	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2032	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2032	04/02/2016			Bond Future	8.8063		98.2128	8.6943	99.1416	(1.272)	0.0000	0.0000	0
2015/05/08	2032	04/02/2016	8.69	Put	Bond Future	964.5400		0.9645	35.7600	0.0358	(96.293)	0	0	0
2015/05/08	2032	04/02/2016	8.71	Put	Bond Future	797.6000		0.7976	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	2032	04/02/2016	8.70	Put	Bond Future	881.0200		0.8810	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	2032	04/02/2016	8.71	Call	Bond Future	0.0000		0.0000	131.1800	0.1312	100.000	0	0	0
2015/05/08	2032	04/02/2016	8.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2032	04/02/2016	8.70	Call	Bond Future	0.0000		0.0000	47.7600	0.0478	100.000	0	0	0
2015/05/08	2037	07/05/2015			Bond Future	8.8050		99.4180	8.8050	99.4180	0.000	0.0000	0.0000	0
2015/05/08	2037	06/08/2015			Bond Future	8.8007		97.3929	8.6994	98.3476	(1.150)	0.0000	0.0000	33,808
2015/05/08	2037	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	478.6200	0.4786	100.000	0	0	0
2015/05/08	2037	06/08/2015	8.74	Put	Bond Future	570.4700		0.5705	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	2037	06/08/2015	8.76	Put	Bond Future	381.8700		0.3819	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	2037	06/08/2015	8.75	Put	Bond Future	476.1000		0.4761	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	2037	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	572.8500	0.5728	100.000	0	0	0
2015/05/08	2037	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	384.2500	0.3842	100.000	0	0	0
2015/05/08	2037	05/11/2015	7.99	Put	Bond Future	8,523.1800		8.5232	7,533.6700	7.5337	(11.610)	0	0	0
2015/05/08	2037	05/11/2015	8.01	Put	Bond Future	8,312.5900		8.3126	7,323.0800	7.3231	(11.904)	0	0	0
2015/05/08	2037	05/11/2015			Bond Future	8.8525		98.9848	8.7464	99.9743	(1.199)	0.0000	0.0000	0
2015/05/08	2037	05/11/2015	8.00	Put	Bond Future	8,417.8000		8.4178	7,428.2900	7.4283	(11.755)	0	0	0
2015/05/08	2037	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2037	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2037	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2037	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2037	04/02/2016	8.75	Put	Bond Future	1,379.1200		1.3791	398.7900	0.3988	(71.084)	0	0	0
2015/05/08	2037	04/02/2016			Bond Future	8.8990		96.4437	8.7928	97.4240	(1.194)	0.0000	0.0000	0
2015/05/08	2037	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2037	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2037	04/02/2016	8.74	Put	Bond Future	1,472.7400		1.4727	492.4100	0.4924	(66.565)	0	0	0
2015/05/08	2037	04/02/2016	8.76	Put	Bond Future	1,285.6300		1.2856	305.3000	0.3053	(76.253)	0	0	0
2015/05/08	2038	07/05/2015			Bond Future	131.2373		131.2373	131.2373	131.2373	0.000	0.0000	0.0000	0
2015/05/08	2038	06/08/2015	128.01	Call	Bond Future	3,740.0300		3.7400	3,230.2900	3.2303	(13.629)	0	0	0
2015/05/08	2038	06/08/2015			Bond Future	131.7500		131.7500	131.2403	131.2403	(0.387)	0.0000	0.0000	2,814
2015/05/08	2038	06/08/2015	127.99	Call	Bond Future	3,760.0300		3.7600	3,250.2900	3.2503	(13.557)	0	0	0
2015/05/08	2038	06/08/2015	128.00	Call	Bond Future	3,750.0300		3.7500	3,240.2900	3.2403	(13.593)	0	0	0
2015/05/08	2038	06/08/2015	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2038	06/08/2015	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2038	06/08/2015	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2038	05/11/2015			Bond Future	133.9123		133.9123	133.4090	133.4090	(0.376)	0.0000	0.0000	0
2015/05/08	2038	05/11/2015	134.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/08	2038	05/11/2015	133.99	Put	Bond Future	77.6800	0.0777	581.0200	0.5810	647.966	0	0	0
2015/05/08	2038	05/11/2015	134.01	Put	Bond Future	97.6800	0.0977	601.0200	0.6010	515.295	0	0	0
2015/05/08	2038	05/11/2015	134.00	Put	Bond Future	87.6800	0.0877	591.0200	0.5910	574.065	0	0	0
2015/05/08	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2044	07/05/2015			Bond Future	8.8600	101.2793	8.8600	101.2793	0.000	0.0000	0.0000	0
2015/05/08	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	91.9100	0.0919	100.000	0	0	0
2015/05/08	2044	06/08/2015			Bond Future	8.8525	99.2205	8.7512	100.2673	(1.144)	0.0000	0.0000	10,733
2015/05/08	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2044	06/08/2015	8.74	Put	Bond Future	1,163.5800	1.1636	116.7100	0.1167	(89.970)	0	0	0
2015/05/08	2044	06/08/2015	8.76	Put	Bond Future	954.9600	0.9550	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	2044	06/08/2015	8.75	Put	Bond Future	1,059.1800	1.0592	12.3100	0.0123	(98.838)	0	0	0
2015/05/08	2044	05/11/2015			Bond Future	8.9018	100.8423	8.7959	101.9259	(1.190)	0.0000	0.0000	0
2015/05/08	2044	05/11/2015	8.24	Put	Bond Future	7,116.6900	7.1167	6,033.0900	6.0331	(15.226)	0	0	0
2015/05/08	2044	05/11/2015	8.26	Put	Bond Future	6,889.1300	6.8891	5,805.5300	5.8055	(15.729)	0	0	0
2015/05/08	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2044	05/11/2015	8.25	Put	Bond Future	7,002.8000	7.0028	5,919.2000	5.9192	(15.474)	0	0	0
2015/05/08	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2044	04/02/2016			Bond Future	8.9462	98.2081	8.8401	99.2836	(1.187)	0.0000	0.0000	0
2015/05/08	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2044	04/02/2016	9.01	Call	Bond Future	636.7600	0.6368	1,712.2900	1.7123	168.907	0	0	0
2015/05/08	2044	04/02/2016	8.99	Call	Bond Future	437.8400	0.4378	1,513.3700	1.5134	245.645	0	0	0
2015/05/08	2044	04/02/2016	9.00	Call	Bond Future	537.3900	0.5374	1,612.9200	1.6129	200.140	0	0	0
2015/05/08	2046	07/05/2015			Bond Future	132.3696	132.3696	132.3696	132.3696	0.000	0.0000	0.0000	0
2015/05/08	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2046	06/08/2015			Bond Future	134.4610	134.4610	133.5274	133.5274	(0.694)	0.0000	0.0000	6,022
2015/05/08	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2046	06/08/2015	129.01	Call	Bond Future	5,451.0300	5.4510	4,517.3600	4.5174	(17.128)	0	0	0
2015/05/08	2046	06/08/2015	128.99	Call	Bond Future	5,471.0300	5.4710	4,537.3600	4.5374	(17.066)	0	0	0
2015/05/08	2046	06/08/2015	129.00	Call	Bond Future	5,461.0300	5.4610	4,527.3600	4.5274	(17.097)	0	0	0
2015/05/08	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2046	05/11/2015	132.99	Call	Bond Future	2,279.5600	2.2796	1,345.6300	1.3456	(40.970)	0	0	0
2015/05/08	2046	05/11/2015			Bond Future	135.2696	135.2696	134.3356	134.3356	(0.690)	0.0000	0.0000	0
2015/05/08	2046	05/11/2015	133.00	Call	Bond Future	2,269.5600	2.2696	1,335.6300	1.3356	(41.150)	0	0	0
2015/05/08	2046	05/11/2015	133.01	Call	Bond Future	2,259.5600	2.2596	1,325.6300	1.3256	(41.332)	0	0	0
2015/05/08	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2050	07/05/2015			Bond Future	143.9447	143.9447	143.9447	143.9447	0.000	0.0000	0.0000	0
2015/05/08	2050	06/08/2015			Bond Future	144.7496	144.7496	142.5617	142.5617	(1.512)	0.0000	0.0000	3,395
2015/05/08	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/08	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	2050	06/08/2015	137.01	Call	Bond Future	7,739.6200	7.7396	5,551.6700	5.5517	(28.269)	0	0	0
2015/05/08	2050	06/08/2015	136.99	Call	Bond Future	7,759.6200	7.7596	5,571.6700	5.5717	(28.197)	0	0	0
2015/05/08	2050	06/08/2015	137.00	Call	Bond Future	7,749.6200	7.7496	5,561.6700	5.5617	(28.233)	0	0	0
2015/05/08	2050	05/11/2015			Bond Future	147.1254	147.1254	144.9171	144.9171	(1.501)	0.0000	0.0000	0
2015/05/08	2050	05/11/2015	145.00	Call	Bond Future	2,125.3600	2.1254	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	2050	05/11/2015	144.99	Put	Bond Future	0.0000	0.0000	72.9300	0.0729	100.000	0	0	0
2015/05/08	2050	05/11/2015	145.01	Put	Bond Future	0.0000	0.0000	92.9300	0.0929	100.000	0	0	0
2015/05/08	2050	05/11/2015	145.00	Put	Bond Future	0.0000	0.0000	82.9300	0.0829	100.000	0	0	0
2015/05/08	2050	05/11/2015	145.01	Call	Bond Future	2,115.3600	2.1154	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	2050	05/11/2015	144.99	Call	Bond Future	2,135.3600	2.1354	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	AL37	06/08/2015			Index Future	459.7710	459.7710	461.9970	461.9970	0.484	0.0000	0.0000	124
2015/05/08	AL37	05/11/2015			Index Future	467.3580	467.3580	469.7070	469.7070	0.503	0.0000	0.0000	0
2015/05/08	AL7T	06/08/2015			Index Future	543.0160	543.0160	546.9200	546.9200	0.719	0.0000	0.0000	3
2015/05/08	AL7T	05/11/2015			Index Future	551.9770	551.9770	556.0470	556.0470	0.737	0.0000	0.0000	0
2015/05/08	ALBI	06/08/2015			Index Future	495.9370	495.9370	499.5550	499.5550	0.730	0.0000	0.0000	510
2015/05/08	ALBI	05/11/2015			Index Future	504.1210	504.1210	507.8920	507.8920	0.748	0.0000	0.0000	103
2015/05/08	ALBI	04/02/2016			Index Future	512.8550	512.8550	516.5580	516.5580	0.722	0.0000	0.0000	0
2015/05/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/05/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	C442	25/04/2042			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
2015/05/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/08	EL28	07/05/2015			Bond Future	125.9628	125.9628	125.9628	125.9628	0.000	0.0000	0.0000	0
2015/05/08	EL28	06/08/2015	125.00	Call	Bond Future	2,669.2800	2.6693	2,924.0300	2.9240	9.544	0	0	0
2015/05/08	EL28	06/08/2015			Bond Future	127.6693	127.6693	127.9240	127.9240	0.200	0.0000	0.0000	0
2015/05/08	EL28	06/08/2015	125.01	Call	Bond Future	2,659.2800	2.6593	2,914.0300	2.9140	9.580	0	0	0
2015/05/08	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	EL28	06/08/2015	124.99	Call	Bond Future	2,679.2800	2.6793	2,934.0300	2.9340	9.508	0	0	0
2015/05/08	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	EL28	05/11/2015			Bond Future	128.2256	128.2256	128.4985	128.4985	0.213	0.0000	0.0000	0
2015/05/08	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	EL28	05/11/2015	126.99	Call	Bond Future	1,235.5600	1.2356	1,508.5000	1.5085	22.090	0	0	0
2015/05/08	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	EL28	05/11/2015	127.00	Call	Bond Future	1,225.5600	1.2256	1,498.5000	1.4985	22.271	0	0	0
2015/05/08	EL28	05/11/2015	127.01	Call	Bond Future	1,215.5600	1.2156	1,488.5000	1.4885	22.454	0	0	0
2015/05/08	ES33	07/05/2015			Bond Future	9.7300	82.2561	9.7300	82.2561	0.000	0.0000	0.0000	0
2015/05/08	ES33	06/08/2015			Bond Future	9.7532	84.0660	9.6517	84.8012	(1.041)	0.0000	0.0000	6,396
2015/05/08	ES33	06/08/2015	9.59	Put	Bond Future	1,186.5700	1.1866	451.3700	0.4514	(61.960)	0	0	0
2015/05/08	ES33	06/08/2015	9.61	Put	Bond Future	1,039.7700	1.0398	304.5700	0.3046	(70.708)	0	0	0
2015/05/08	ES33	06/08/2015	9.60	Put	Bond Future	1,113.1200	1.1131	377.9200	0.3779	(66.049)	0	0	0
2015/05/08	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	ES33	05/11/2015	9.00	Put	Bond Future	6,281.7800	6.2818	5,518.5900	5.5186	(12.149)	0	0	0
2015/05/08	ES33	05/11/2015			Bond Future	9.8380	81.6516	9.7310	82.4148	(1.087)	0.0000	0.0000	0
2015/05/08	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	ES33	05/11/2015	8.99	Put	Bond Future	6,361.1100	6.3611	5,597.9200	5.5979	(11.998)	0	0	0
2015/05/08	ES33	05/11/2015	9.01	Put	Bond Future	6,202.5500	6.2025	5,439.3600	5.4394	(12.304)	0	0	0
2015/05/08	ES33	04/02/2016	10.01	Call	Bond Future	632.1700	0.6322	1,386.6300	1.3866	119.344	0	0	0
2015/05/08	ES33	04/02/2016			Bond Future	9.9189	83.0676	9.8116	83.8221	(1.082)	0.0000	0.0000	0
2015/05/08	ES33	04/02/2016	9.99	Call	Bond Future	494.0400	0.4940	1,248.5000	1.2485	152.712	0	0	0
2015/05/08	ES33	04/02/2016	10.00	Call	Bond Future	563.1500	0.5631	1,317.6100	1.3176	133.971	0	0	0
2015/05/08	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/08	GOVI	06/08/2015			GOVI	492.3090	492.3090	495.7600	495.7600	0.701	0.0000	0.0000	459
2015/05/08	GOVI	06/08/2015	499.99	Put	GOVI	76,810.0000	7.6810	42,300.0000	4.2300	(44.929)	0	0	0
2015/05/08	GOVI	06/08/2015	500.01	Put	GOVI	77,010.0000	7.7010	42,500.0000	4.2500	(44.812)	0	0	0
2015/05/08	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	GOVI	06/08/2015	500.00	Put	GOVI	76,910.0000	7.6910	42,400.0000	4.2400	(44.871)	0	0	0
2015/05/08	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	GOVI	05/11/2015			GOVI	500.4330	500.4330	504.0330	504.0330	0.719	0.0000	0.0000	27
2015/05/08	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	GOVI	05/11/2015	529.99	Put	GOVI	295,570.0000	29.5570	259,570.0000	25.9570	(12.180)	0	0	0
2015/05/08	GOVI	05/11/2015	530.01	Put	GOVI	295,770.0000	29.5770	259,770.0000	25.9770	(12.172)	0	0	0
2015/05/08	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	GOVI	05/11/2015	530.00	Put	GOVI	295,670.0000	29.5670	259,670.0000	25.9670	(12.176)	0	0	0
2015/05/08	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	6,230.0000	0.6230	100.000	0	0	0
2015/05/08	GOVI	04/02/2016			GOVI	509.1020	509.1020	512.6330	512.6330	0.694	0.0000	0.0000	0
2015/05/08	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	6,430.0000	0.6430	100.000	0	0	0
2015/05/08	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	6,330.0000	0.6330	100.000	0	0	0
2015/05/08	GOVI	04/02/2016	511.99	Put	GOVI	28,880.0000	2.8880	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	GOVI	04/02/2016	512.01	Put	GOVI	29,080.0000	2.9080	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	GOVI	04/02/2016	512.00	Put	GOVI	28,980.0000	2.8980	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/08	IGOV	06/08/2015			Index Future	234.9670	234.9670	234.4380	234.4380	(0.225)	0.0000	0.0000	1,080
2015/05/08	IGOV	05/11/2015			Index Future	238.8630	238.8630	238.3500	238.3500	(0.215)	0.0000	0.0000	17
2015/05/08	IGOV	04/02/2016			Index Future	243.0210	243.0210	242.4170	242.4170	(0.249)	0.0000	0.0000	0
2015/05/08	ILBI	06/08/2015			Index Future	637.0470	637.0470	635.4040	635.4040	(0.258)	0.0000	0.0000	159
2015/05/08	ILBI	05/11/2015			Index Future	647.6040	647.6040	645.9550	645.9550	(0.255)	0.0000	0.0000	0
2015/05/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/08	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2015/05/08	JBAF	17/06/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	7,500
2015/05/08	JBAF	15/07/2015			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2015/05/08	JBAF	19/08/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/05/08	JBAF	16/09/2015			Jibar Tradeable Future	6.4300	93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0

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2015/05/08	JBAF	21/10/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/05/08	JBAF	15/12/2015			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2015/05/08	JBAF	16/03/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/05/08	JBAF	15/06/2016			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2015/05/08	JBAF	21/09/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2015/05/08	JBAF	21/12/2016			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2015/05/08	JBAF	15/03/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2015/05/08	R023	07/05/2015			Bond Future	7.9800	100.2024	7.9800	100.2024	0.000	0.0000	0.0000	0
2015/05/08	R023	06/08/2015	8.24	Call	Bond Future	2,294.3000	2.2943	2,756.2700	2.7563	20.136	0	0	0
2015/05/08	R023	06/08/2015	9.07	Put	Bond Future	97.0200	0.0970	62.1400	0.0621	(35.951)	0	0	911
2015/05/08	R023	06/08/2015			Bond Future	7.9800	102.1820	7.8580	102.8613	(1.528)	0.0000	0.0000	10,246
2015/05/08	R023	06/08/2015	8.26	Put	Bond Future	828.2600	0.8283	617.9900	0.6180	(25.387)	0	0	0
2015/05/08	R023	06/08/2015	9.07	Call	Bond Future	5,917.4300	5.9174	6,561.8500	6.5618	10.890	0	0	0
2015/05/08	R023	06/08/2015	8.25	Put	Bond Future	846.6100	0.8466	632.8200	0.6328	(25.252)	0	0	0
2015/05/08	R023	06/08/2015	8.24	Put	Bond Future	865.0900	0.8651	647.7600	0.6478	(25.122)	0	0	0
2015/05/08	R023	06/08/2015	8.25	Call	Bond Future	2,330.2700	2.3303	2,795.7800	2.7958	19.977	0	0	0
2015/05/08	R023	06/08/2015	8.26	Call	Bond Future	2,366.3200	2.3663	2,835.3500	2.8354	19.821	0	0	0
2015/05/08	R023	05/11/2015			Bond Future	8.0393	99.9269	7.9082	100.6368	(1.630)	0.0000	0.0000	0
2015/05/08	R023	05/11/2015	7.99	Put	Bond Future	2,214.9900	2.2150	1,866.5100	1.8665	(15.733)	0	0	0
2015/05/08	R023	05/11/2015	8.01	Put	Bond Future	2,160.0100	2.1600	1,817.3900	1.8174	(15.862)	0	0	0
2015/05/08	R023	05/11/2015	7.99	Call	Bond Future	1,948.7900	1.9488	2,310.1400	2.3101	18.542	0	0	0
2015/05/08	R023	05/11/2015	8.00	Put	Bond Future	2,187.2400	2.1872	1,841.6900	1.8417	(15.798)	0	0	0
2015/05/08	R023	05/11/2015	8.00	Call	Bond Future	1,975.1300	1.9751	2,339.4100	2.3394	18.443	0	0	0
2015/05/08	R023	05/11/2015	8.01	Call	Bond Future	2,001.9600	2.0020	2,369.1700	2.3692	18.343	0	0	0
2015/05/08	R023	04/02/2016	8.01	Put	Bond Future	2,705.6800	2.7057	2,358.6000	2.3586	(12.828)	0	0	0
2015/05/08	R023	04/02/2016			Bond Future	8.0902	101.6594	7.9580	102.3549	(1.634)	0.0000	0.0000	0
2015/05/08	R023	04/02/2016	8.00	Put	Bond Future	2,732.7500	2.7327	2,383.3300	2.3833	(12.786)	0	0	0
2015/05/08	R023	04/02/2016	8.01	Call	Bond Future	2,284.5400	2.2845	2,632.9400	2.6329	15.250	0	0	0
2015/05/08	R023	04/02/2016	7.99	Call	Bond Future	2,233.8700	2.2339	2,577.5900	2.5776	15.387	0	0	0
2015/05/08	R023	04/02/2016	8.00	Call	Bond Future	2,258.9500	2.2590	2,605.0100	2.6050	15.320	0	0	0
2015/05/08	R023	04/02/2016	7.99	Put	Bond Future	2,760.3700	2.7604	2,408.6100	2.4086	(12.743)	0	0	0
2015/05/08	R186	07/05/2015			Bond Future	8.1900	121.1758	8.1900	121.1758	0.000	0.0000	0.0000	0
2015/05/08	R186	06/08/2015	8.00	Put	Bond Future	3,063.3800	3.0634	2,534.3400	2.5343	(17.270)	0	0	0
2015/05/08	R186	06/08/2015	8.90	Put	Bond Future	467.9500	0.4680	338.3600	0.3384	(27.693)	0	0	5,350
2015/05/08	R186	06/08/2015			Bond Future	8.1862	118.3723	8.0747	119.2836	(1.362)	8.1960	8.1960	39,932
2015/05/08	R186	06/08/2015	8.50	Call	Bond Future	3,704.7600	3.7048	4,341.9600	4.3420	17.199	0	0	0
2015/05/08	R186	06/08/2015	8.55	Put	Bond Future	1,068.6100	1.0686	816.3100	0.8163	(23.610)	0	0	4,229
2015/05/08	R186	06/08/2015	8.00	Call	Bond Future	1,535.7600	1.5358	1,918.0400	1.9180	24.892	0	0	0
2015/05/08	R186	06/08/2015	8.01	Call	Bond Future	1,568.5800	1.5686	1,956.1800	1.9562	24.710	0	0	0
2015/05/08	R186	06/08/2015	7.75	Call	Bond Future	858.5900	0.8586	1,114.4100	1.1144	29.795	0	0	1,000
2015/05/08	R186	06/08/2015	7.99	Call	Bond Future	1,503.3900	1.5034	1,880.3600	1.8804	25.075	0	0	0
2015/05/08	R186	06/08/2015	8.45	Call	Bond Future	3,442.0000	3.4420	4,056.3900	4.0564	17.850	0	0	0
2015/05/08	R186	06/08/2015	8.50	Put	Bond Future	1,190.4700	1.1905	916.3500	0.9164	(23.026)	0	0	5,229
2015/05/08	R186	06/08/2015	8.55	Call	Bond Future	3,976.6500	3.9767	4,635.6700	4.6357	16.572	0	0	0
2015/05/08	R186	06/08/2015	7.75	Put	Bond Future	4,480.4800	4.4805	3,824.9800	3.8250	(14.630)	0	0	0
2015/05/08	R186	06/08/2015	7.99	Put	Bond Future	3,113.8200	3.1138	2,579.4700	2.5795	(17.161)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/08	R186	06/08/2015	8.45	Put	Bond Future	1,323.3200	1.3233	1,026.3900	1.0264	(22.438)	0	0	4,229
2015/05/08	R186	06/08/2015	8.90	Call	Bond Future	6,080.7000	6.0807	6,862.4300	6.8624	12.856	0	0	0
2015/05/08	R186	06/08/2015	8.01	Put	Bond Future	3,013.4600	3.0135	2,489.7400	2.4897	(17.379)	0	0	0
2015/05/08	R186	05/11/2015	8.45	Call	Bond Future	4,065.6300	4.0656	4,644.4200	4.6444	14.236	0	0	0
2015/05/08	R186	05/11/2015	8.24	Call	Bond Future	3,156.3100	3.1563	3,657.4500	3.6575	15.877	0	0	0
2015/05/08	R186	05/11/2015	8.25	Put	Bond Future	3,111.2900	3.1113	2,667.2000	2.6672	(14.274)	0	0	8,690
2015/05/08	R186	05/11/2015			Bond Future	8.2393	120.3063	8.1209	121.2553	(1.437)	0.0000	0.0000	500
2015/05/08	R186	05/11/2015	9.00	Put	Bond Future	1,081.8100	1.0818	880.9100	0.8809	(18.571)	0	0	2,600
2015/05/08	R186	05/11/2015	8.35	Put	Bond Future	2,740.0400	2.7400	2,333.4500	2.3334	(14.839)	0	0	9,370
2015/05/08	R186	05/11/2015	8.24	Put	Bond Future	3,150.9700	3.1510	2,703.0700	2.7031	(14.215)	0	0	0
2015/05/08	R186	05/11/2015	8.22	Call	Bond Future	3,076.8600	3.0769	3,570.3900	3.5704	16.040	0	0	0
2015/05/08	R186	05/11/2015	8.26	Put	Bond Future	3,072.6500	3.0726	2,632.3500	2.6324	(14.330)	0	0	0
2015/05/08	R186	05/11/2015	8.35	Call	Bond Future	3,617.4600	3.6175	4,159.9100	4.1599	14.995	0	0	0
2015/05/08	R186	05/11/2015	8.45	Put	Bond Future	2,403.1400	2.4031	2,032.8900	2.0329	(15.407)	0	0	6,248
2015/05/08	R186	05/11/2015	9.00	Call	Bond Future	6,934.0600	6.9341	7,682.2000	7.6822	10.789	0	0	0
2015/05/08	R186	05/11/2015	8.25	Call	Bond Future	3,196.2800	3.1963	3,701.2300	3.7012	15.798	0	0	0
2015/05/08	R186	05/11/2015	8.26	Call	Bond Future	3,237.2200	3.2372	3,745.9600	3.7460	15.715	0	0	0
2015/05/08	R186	05/11/2015	8.22	Put	Bond Future	3,231.0400	3.2310	2,775.5300	2.7755	(14.098)	0	0	1,090
2015/05/08	R186	04/02/2016	7.50	Call	Bond Future	1,436.2400	1.4362	1,693.6400	1.6936	17.922	0	0	0
2015/05/08	R186	04/02/2016			Bond Future	8.2834	117.0929	8.1645	118.0268	(1.435)	0.0000	0.0000	5,512
2015/05/08	R186	04/02/2016	7.51	Call	Bond Future	1,457.8200	1.4578	1,718.0100	1.7180	17.848	0	0	0
2015/05/08	R186	04/02/2016	7.49	Call	Bond Future	1,415.2000	1.4152	1,669.8700	1.6699	17.995	0	0	0
2015/05/08	R186	04/02/2016	7.50	Put	Bond Future	7,782.7600	7.7828	7,106.2600	7.1063	(8.692)	0	0	0
2015/05/08	R186	04/02/2016	7.49	Put	Bond Future	7,845.7400	7.8457	7,166.5100	7.1665	(8.657)	0	0	0
2015/05/08	R186	04/02/2016	7.51	Put	Bond Future	7,720.4000	7.7204	7,046.6900	7.0467	(8.726)	0	0	0
2015/05/08	R186	05/05/2016			Bond Future	8.3272	119.1433	8.1929	120.1782	(1.613)	0.0000	0.0000	0
2015/05/08	R186	05/05/2016	8.34	Call	Bond Future	4,531.1300	4.5311	5,084.3200	5.0843	12.209	0	0	0
2015/05/08	R186	05/05/2016	8.35	Call	Bond Future	4,570.1800	4.5702	5,126.1700	5.1262	12.166	0	0	0
2015/05/08	R186	05/05/2016	8.33	Call	Bond Future	4,491.7800	4.4918	5,042.1800	5.0422	12.253	0	0	0
2015/05/08	R186	05/05/2016	8.35	Put	Bond Future	4,395.9400	4.3959	3,917.0600	3.9171	(10.894)	0	0	0
2015/05/08	R186	05/05/2016	7.56	Put	Bond Future	8,147.7300	8.1477	7,444.8800	7.4449	(8.626)	0	0	0
2015/05/08	R186	05/05/2016	8.34	Put	Bond Future	4,433.3400	4.4333	3,951.6600	3.9517	(10.865)	0	0	0
2015/05/08	R186	05/05/2016	7.56	Call	Bond Future	2,064.9000	2.0649	2,396.9200	2.3969	16.079	0	0	0
2015/05/08	R186	05/05/2016	8.33	Put	Bond Future	4,470.5000	4.4705	3,986.0300	3.9860	(10.837)	0	0	0
2015/05/08	R197	07/05/2015			Bond Future	293.3973	293.3973	293.3973	293.3973	0.000	0.0000	0.0000	0
2015/05/08	R197	06/08/2015	288.00	Call	Bond Future	3,975.7400	3.9757	3,487.2000	3.4872	(12.288)	0	0	0
2015/05/08	R197	06/08/2015			Bond Future	291.9757	291.9757	291.4872	291.4872	(0.167)	0.0000	0.0000	1,046
2015/05/08	R197	06/08/2015	288.01	Call	Bond Future	3,965.7400	3.9657	3,477.2000	3.4772	(12.319)	0	0	0
2015/05/08	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R197	06/08/2015	287.99	Call	Bond Future	3,985.7400	3.9857	3,497.2000	3.4972	(12.257)	0	0	0
2015/05/08	R197	05/11/2015	295.00	Call	Bond Future	1,767.3900	1.7674	1,303.3200	1.3033	(26.257)	0	0	0
2015/05/08	R197	05/11/2015			Bond Future	296.7674	296.7674	296.3033	296.3033	(0.156)	0.0000	0.0000	0
2015/05/08	R197	05/11/2015	294.99	Call	Bond Future	1,777.3900	1.7774	1,313.3200	1.3133	(26.110)	0	0	0
2015/05/08	R197	05/11/2015	295.01	Call	Bond Future	1,757.3900	1.7574	1,293.3200	1.2933	(26.407)	0	0	0
2015/05/08	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/08	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R202	07/05/2015			Bond Future	244.2520	244.2520	244.2520	244.2520	0.000	0.0000	0.0000	0
2015/05/08	R202	06/08/2015			Bond Future	245.6047	245.6047	244.8359	244.8359	(0.313)	0.0000	0.0000	54,217
2015/05/08	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R202	06/08/2015	240.01	Call	Bond Future	5,594.6800	5.5947	4,825.9100	4.8259	(13.741)	0	0	0
2015/05/08	R202	06/08/2015	239.99	Call	Bond Future	5,614.6800	5.6147	4,845.9100	4.8459	(13.692)	0	0	0
2015/05/08	R202	06/08/2015	240.00	Call	Bond Future	5,604.6800	5.6047	4,835.9100	4.8359	(13.717)	0	0	0
2015/05/08	R202	05/11/2015			Bond Future	249.6353	249.6353	248.8808	248.8808	(0.302)	0.0000	0.0000	0
2015/05/08	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R202	05/11/2015	245.99	Call	Bond Future	3,645.2800	3.6453	2,890.7800	2.8908	(20.698)	0	0	0
2015/05/08	R202	05/11/2015	246.00	Call	Bond Future	3,635.2800	3.6353	2,880.7800	2.8808	(20.755)	0	0	0
2015/05/08	R202	05/11/2015	246.01	Call	Bond Future	3,625.2800	3.6253	2,870.7800	2.8708	(20.812)	0	0	0
2015/05/08	R203	07/05/2015			Bond Future	7.1800	103.5543	7.1800	103.5543	0.000	0.0000	0.0000	0
2015/05/08	R203	06/08/2015	6.74	Call	Bond Future	156.5600	0.1566	235.5000	0.2355	50.422	0	0	0
2015/05/08	R203	06/08/2015	6.75	Put	Bond Future	1,071.4300	1.0714	844.9600	0.8450	(21.137)	0	0	0
2015/05/08	R203	06/08/2015	7.84	Call	Bond Future	1,318.4400	1.3184	1,579.0600	1.5791	19.767	0	0	0
2015/05/08	R203	06/08/2015			Bond Future	7.2175	105.3241	7.0592	105.6311	(2.193)	0.0000	0.0000	15,754
2015/05/08	R203	06/08/2015	6.75	Call	Bond Future	161.1000	0.1611	241.6600	0.2417	50.006	0	0	0
2015/05/08	R203	06/08/2015	6.76	Call	Bond Future	165.7400	0.1657	247.9300	0.2479	49.590	0	0	0
2015/05/08	R203	06/08/2015	6.74	Put	Bond Future	1,086.4800	1.0865	858.3900	0.8584	(20.993)	0	0	0
2015/05/08	R203	06/08/2015	7.84	Put	Bond Future	122.4200	0.1224	76.0100	0.0760	(37.910)	0	0	5,000
2015/05/08	R203	06/08/2015	6.76	Put	Bond Future	1,056.4900	1.0565	831.6500	0.8317	(21.282)	0	0	0
2015/05/08	R203	05/11/2015	5.99	Call	Bond Future	35.1400	0.0351	58.8000	0.0588	67.331	0	0	0
2015/05/08	R203	05/11/2015	6.00	Put	Bond Future	2,291.5600	2.2916	1,983.8300	1.9838	(13.429)	0	0	0
2015/05/08	R203	05/11/2015			Bond Future	7.2935	102.8782	7.1008	103.2101	(2.642)	0.0000	0.0000	0
2015/05/08	R203	05/11/2015	6.00	Call	Bond Future	36.1500	0.0362	60.3700	0.0604	66.999	0	0	0
2015/05/08	R203	05/11/2015	6.01	Call	Bond Future	37.1900	0.0372	61.9700	0.0620	66.631	0	0	0
2015/05/08	R203	05/11/2015	5.99	Put	Bond Future	2,308.2400	2.3082	1,999.9500	2.0000	(13.356)	0	0	0
2015/05/08	R203	05/11/2015	6.01	Put	Bond Future	2,274.9100	2.2749	1,967.7400	1.9677	(13.503)	0	0	0
2015/05/08	R203	04/02/2016	7.26	Put	Bond Future	701.2300	0.7012	548.1800	0.5482	(21.826)	0	0	0
2015/05/08	R203	04/02/2016	7.25	Put	Bond Future	708.5400	0.7085	554.3300	0.5543	(21.764)	0	0	0
2015/05/08	R203	04/02/2016			Bond Future	7.3437	104.6621	7.1366	104.9724	(2.819)	0.0000	0.0000	0
2015/05/08	R203	04/02/2016	7.26	Call	Bond Future	575.9700	0.5760	733.2000	0.7332	27.298	0	0	0
2015/05/08	R203	04/02/2016	7.24	Call	Bond Future	561.0500	0.5610	715.9600	0.7160	27.611	0	0	0
2015/05/08	R203	04/02/2016	7.25	Call	Bond Future	568.3000	0.5683	724.3700	0.7244	27.463	0	0	0
2015/05/08	R203	04/02/2016	7.24	Put	Bond Future	716.2800	0.7163	560.9100	0.5609	(21.691)	0	0	0
2015/05/08	R204	07/05/2015			Bond Future	7.4350	104.8688	7.4350	104.8688	0.000	0.0000	0.0000	0
2015/05/08	R204	06/08/2015	7.74	Call	Bond Future	1,218.9600	1.2190	1,533.2800	1.5333	25.786	0	0	0
2015/05/08	R204	06/08/2015	7.75	Put	Bond Future	397.3200	0.3973	268.6700	0.2687	(32.379)	0	0	0
2015/05/08	R204	06/08/2015			Bond Future	7.4635	102.6896	7.3131	103.1349	(2.015)	0.0000	0.0000	11,920

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
2015/05/08	R204	06/08/2015	8.41	Call	Bond Future	2,813.3000	2.8133	3,230.7400	3.2307	14.838	0	0	0
2015/05/08	R204	06/08/2015	7.74	Put	Bond Future	406.6500	0.4066	275.6500	0.2757	(32.214)	0	0	0
2015/05/08	R204	06/08/2015	7.76	Put	Bond Future	388.1500	0.3881	261.8400	0.2618	(32.542)	0	0	0
2015/05/08	R204	06/08/2015	8.41	Put	Bond Future	65.4500	0.0654	37.5700	0.0376	(42.597)	0	0	699
2015/05/08	R204	06/08/2015	7.75	Call	Bond Future	1,238.8600	1.2389	1,555.5300	1.5555	25.561	0	0	0
2015/05/08	R204	06/08/2015	7.76	Call	Bond Future	1,258.9100	1.2589	1,577.9200	1.5779	25.340	0	0	0
2015/05/08	R204	05/11/2015			Bond Future	7.5323	104.3673	7.3611	104.8397	(2.272)	0.0000	0.0000	0
2015/05/08	R204	05/11/2015	6.25	Call	Bond Future	75.6800	0.0757	115.2700	0.1153	52.312	0	0	0
2015/05/08	R204	05/11/2015	6.24	Put	Bond Future	3,708.6900	3.7087	3,275.0900	3.2751	(11.691)	0	0	0
2015/05/08	R204	05/11/2015	6.26	Put	Bond Future	3,655.1500	3.6551	3,223.2300	3.2232	(11.817)	0	0	0
2015/05/08	R204	05/11/2015	6.25	Put	Bond Future	3,681.8900	3.6819	3,249.1300	3.2491	(11.754)	0	0	0
2015/05/08	R204	05/11/2015	6.26	Call	Bond Future	77.6800	0.0777	118.1100	0.1181	52.047	0	0	0
2015/05/08	R204	05/11/2015	6.24	Call	Bond Future	73.7400	0.0737	112.4900	0.1125	52.549	0	0	0
2015/05/08	R204	04/02/2016	7.50	Call	Bond Future	1,049.6600	1.0497	1,277.9700	1.2780	21.751	0	0	0
2015/05/08	R204	04/02/2016			Bond Future	7.5809	102.1391	7.4036	102.5923	(2.338)	0.0000	0.0000	0
2015/05/08	R204	04/02/2016	7.51	Call	Bond Future	1,062.3200	1.0623	1,292.2200	1.2922	21.641	0	0	0
2015/05/08	R204	04/02/2016	7.49	Put	Bond Future	1,269.1300	1.2691	1,042.6100	1.0426	(17.848)	0	0	0
2015/05/08	R204	04/02/2016	7.51	Put	Bond Future	1,243.2300	1.2432	1,019.9100	1.0199	(17.963)	0	0	0
2015/05/08	R204	04/02/2016	7.49	Call	Bond Future	1,037.1000	1.0371	1,263.8000	1.2638	21.859	0	0	0
2015/05/08	R204	04/02/2016	7.50	Put	Bond Future	1,256.1300	1.2561	1,031.2200	1.0312	(17.905)	0	0	0
2015/05/08	R207	07/05/2015			Bond Future	7.6550	100.7603	7.6550	100.7603	0.000	0.0000	0.0000	0
2015/05/08	R207	06/08/2015	7.76	Call	Bond Future	1,101.3100	1.1013	1,376.7000	1.3767	25.006	0	0	0
2015/05/08	R207	06/08/2015			Bond Future	7.6748	98.9746	7.5466	99.4447	(1.670)	0.0000	0.0000	34,046
2015/05/08	R207	06/08/2015	7.74	Call	Bond Future	1,060.8300	1.0608	1,330.5400	1.3305	25.424	0	0	0
2015/05/08	R207	06/08/2015	7.75	Call	Bond Future	1,080.8700	1.0809	1,353.4300	1.3534	25.217	0	0	0
2015/05/08	R207	06/08/2015	7.46	Call	Bond Future	588.3800	0.5884	776.4300	0.7764	31.961	0	0	70
2015/05/08	R207	06/08/2015	7.74	Put	Bond Future	822.6200	0.8226	622.2300	0.6222	(24.360)	0	0	0
2015/05/08	R207	06/08/2015	7.46	Put	Bond Future	1,377.8200	1.3778	1,095.7700	1.0958	(20.471)	0	0	0
2015/05/08	R207	06/08/2015	7.76	Put	Bond Future	790.1900	0.7902	595.4800	0.5955	(24.641)	0	0	0
2015/05/08	R207	06/08/2015	7.75	Put	Bond Future	806.1900	0.8062	608.6500	0.6087	(24.503)	0	0	0
2015/05/08	R207	05/11/2015	7.76	Call	Bond Future	1,329.6500	1.3297	1,597.4700	1.5975	20.142	0	0	0
2015/05/08	R207	05/11/2015			Bond Future	7.7387	100.5919	7.5962	101.0889	(1.840)	0.0000	0.0000	0
2015/05/08	R207	05/11/2015	7.74	Call	Bond Future	1,293.8600	1.2939	1,557.4500	1.5575	20.372	0	0	0
2015/05/08	R207	05/11/2015	7.50	Call	Bond Future	908.9300	0.9089	1,121.1700	1.1212	23.351	0	0	19
2015/05/08	R207	05/11/2015	7.75	Call	Bond Future	1,311.6900	1.3117	1,577.3900	1.5774	20.256	0	0	0
2015/05/08	R207	05/11/2015	7.43	Call	Bond Future	812.2700	0.8123	1,009.6100	1.0096	24.295	0	0	53
2015/05/08	R207	05/11/2015	7.74	Put	Bond Future	1,289.2400	1.2892	1,055.8300	1.0558	(18.104)	0	0	0
2015/05/08	R207	05/11/2015	7.76	Put	Bond Future	1,255.4900	1.2555	1,026.3100	1.0263	(18.254)	0	0	0
2015/05/08	R207	05/11/2015	7.43	Put	Bond Future	1,893.2300	1.8932	1,593.5700	1.5936	(15.828)	0	0	0
2015/05/08	R207	05/11/2015	7.75	Put	Bond Future	1,272.2900	1.2723	1,040.9900	1.0410	(18.180)	0	0	0
2015/05/08	R207	05/11/2015	7.50	Put	Bond Future	1,743.4900	1.7435	1,458.7300	1.4587	(16.333)	0	0	0
2015/05/08	R207	04/02/2016	7.49	Put	Bond Future	2,049.4500	2.0494	1,772.8500	1.7728	(13.496)	0	0	0
2015/05/08	R207	04/02/2016	7.27	Put	Bond Future	2,513.4200	2.5134	2,200.5800	2.2006	(12.447)	0	0	0
2015/05/08	R207	04/02/2016			Bond Future	7.7892	98.6936	7.6442	99.1727	(1.861)	0.0000	0.0000	0
2015/05/08	R207	04/02/2016	7.51	Put	Bond Future	2,010.2400	2.0102	1,736.9800	1.7370	(13.593)	0	0	0
2015/05/08	R207	04/02/2016	7.27	Call	Bond Future	784.0800	0.7841	950.3100	0.9503	21.201	0	0	43
2015/05/08	R207	04/02/2016	7.50	Call	Bond Future	1,071.1000	1.0711	1,275.2400	1.2752	19.059	0	0	19

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
2015/05/08	R207	04/02/2016	7.51	Call	Bond Future	1,084.9000	1.0849	1,290.7100	1.2907	18.970	0	0	0
2015/05/08	R207	04/02/2016	7.49	Call	Bond Future	1,057.4100	1.0574	1,259.8800	1.2599	19.148	0	0	0
2015/05/08	R207	04/02/2016	7.50	Put	Bond Future	2,029.7800	2.0298	1,754.8500	1.7549	(13.545)	0	0	0
2015/05/08	R207	05/05/2016	7.86	Put	Bond Future	0.0000	0.0000	1,505.0000	1.5050	100.000	0	0	0
2015/05/08	R207	05/05/2016			Bond Future	7.8500	7.8500	7.6665	100.9804	(2.337)	0.0000	0.0000	0
2015/05/08	R207	05/05/2016	7.85	Put	Bond Future	0.0000	0.0000	1,518.0100	1.5180	100.000	0	0	0
2015/05/08	R207	05/05/2016	7.56	Put	Bond Future	0.0000	0.0000	1,943.4500	1.9434	100.000	0	0	0
2015/05/08	R207	05/05/2016	7.84	Put	Bond Future	0.0000	0.0000	1,531.1100	1.5311	100.000	0	0	0
2015/05/08	R207	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	1,609.1400	1.6091	100.000	0	0	43
2015/05/08	R207	05/05/2016	7.85	Call	Bond Future	0.0000	0.0000	2,090.6400	2.0906	100.000	0	0	0
2015/05/08	R207	05/05/2016	7.86	Call	Bond Future	0.0000	0.0000	2,108.7200	2.1087	100.000	0	0	0
2015/05/08	R207	05/05/2016	7.84	Call	Bond Future	0.0000	0.0000	2,072.6300	2.0726	100.000	0	0	0
2015/05/08	R208	07/05/2015			Bond Future	7.7750	95.9952	7.7750	95.9952	0.000	0.0000	0.0000	0
2015/05/08	R208	06/08/2015			Bond Future	7.7814	97.8256	7.6539	98.3843	(1.639)	0.0000	0.0000	40,516
2015/05/08	R208	06/08/2015	8.00	Call	Bond Future	1,682.2700	1.6823	2,051.3100	2.0513	21.937	0	0	0
2015/05/08	R208	06/08/2015	8.01	Call	Bond Future	1,709.8300	1.7098	2,081.9000	2.0819	21.761	0	0	0
2015/05/08	R208	06/08/2015	8.85	Call	Bond Future	4,607.4700	4.6075	5,137.1200	5.1371	11.495	0	0	0
2015/05/08	R208	06/08/2015	7.99	Call	Bond Future	1,654.9200	1.6549	2,020.9000	2.0209	22.115	0	0	0
2015/05/08	R208	06/08/2015	8.01	Put	Bond Future	718.0900	0.7181	531.4100	0.5314	(25.997)	0	0	0
2015/05/08	R208	06/08/2015	8.00	Put	Bond Future	733.6400	0.7336	543.9300	0.5439	(25.859)	0	0	0
2015/05/08	R208	06/08/2015	7.99	Put	Bond Future	749.4400	0.7494	556.6700	0.5567	(25.722)	0	0	0
2015/05/08	R208	06/08/2015	8.85	Put	Bond Future	77.7200	0.0777	48.6200	0.0486	(37.442)	0	0	198
2015/05/08	R208	05/11/2015			Bond Future	7.8412	96.0237	7.7022	96.6101	(1.773)	0.0000	0.0000	0
2015/05/08	R208	05/11/2015	8.48	Call	Bond Future	3,266.3500	3.2663	3,715.5500	3.7156	13.752	0	0	0
2015/05/08	R208	05/11/2015	7.74	Put	Bond Future	1,799.5200	1.7995	1,498.9100	1.4989	(16.705)	0	0	0
2015/05/08	R208	05/11/2015	7.75	Call	Bond Future	1,392.7700	1.3928	1,681.0500	1.6810	20.698	0	0	0
2015/05/08	R208	05/11/2015	7.76	Call	Bond Future	1,412.8000	1.4128	1,703.5800	1.7036	20.582	0	0	0
2015/05/08	R208	05/11/2015	8.48	Put	Bond Future	626.7900	0.6268	489.5900	0.4896	(21.889)	0	0	2,200
2015/05/08	R208	05/11/2015	7.74	Call	Bond Future	1,373.1800	1.3732	1,658.9700	1.6590	20.812	0	0	0
2015/05/08	R208	05/11/2015	7.76	Put	Bond Future	1,754.6800	1.7547	1,459.0600	1.4591	(16.848)	0	0	0
2015/05/08	R208	05/11/2015	7.75	Put	Bond Future	1,776.8700	1.7769	1,478.7500	1.4788	(16.778)	0	0	0
2015/05/08	R208	04/02/2016			Bond Future	7.8879	97.6887	7.7471	98.2596	(1.785)	0.0000	0.0000	0
2015/05/08	R208	04/02/2016	7.74	Put	Bond Future	2,177.1700	2.1772	1,878.4200	1.8784	(13.722)	0	0	0
2015/05/08	R208	04/02/2016	7.76	Put	Bond Future	2,133.5200	2.1335	1,838.7400	1.8387	(13.817)	0	0	0
2015/05/08	R208	04/02/2016	7.75	Put	Bond Future	2,155.1000	2.1551	1,858.3300	1.8583	(13.771)	0	0	0
2015/05/08	R208	04/02/2016	7.76	Call	Bond Future	1,615.1800	1.6152	1,891.3000	1.8913	17.095	0	0	0
2015/05/08	R208	04/02/2016	7.74	Call	Bond Future	1,577.4600	1.5775	1,849.6100	1.8496	17.252	0	0	0
2015/05/08	R208	04/02/2016	7.75	Call	Bond Future	1,596.0900	1.5961	1,870.2200	1.8702	17.175	0	0	0
2015/05/08	R209	07/05/2015			Bond Future	8.7500	76.9109	8.7500	76.9109	0.000	0.0000	0.0000	0
2015/05/08	R209	06/08/2015	8.99	Put	Bond Future	1,425.7400	1.4257	1,155.0700	1.1551	(18.985)	0	0	0
2015/05/08	R209	06/08/2015			Bond Future	8.7384	78.6740	8.6374	79.4633	(1.156)	0.0000	0.0000	25,841
2015/05/08	R209	06/08/2015	9.01	Put	Bond Future	1,371.7500	1.3718	1,108.6900	1.1087	(19.177)	0	0	0
2015/05/08	R209	06/08/2015	9.90	Call	Bond Future	8,424.0200	8.4240	9,164.2700	9.1643	8.787	0	0	0
2015/05/08	R209	06/08/2015	9.00	Call	Bond Future	3,385.1400	3.3851	3,907.5300	3.9075	15.432	0	0	0
2015/05/08	R209	06/08/2015	9.01	Call	Bond Future	3,432.7300	3.4327	3,958.9100	3.9589	15.328	0	0	0
2015/05/08	R209	06/08/2015	8.99	Call	Bond Future	3,337.8500	3.3379	3,856.4200	3.8564	15.536	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/08	R209	06/08/2015	9.00	Put	Bond Future	1,398.5400	1.3985	1,131.6900	1.1317	(19.081)	0	0	0
2015/05/08	R209	06/08/2015	9.90	Put	Bond Future	175.3500	0.1754	126.3600	0.1264	(27.938)	0	0	2,914
2015/05/08	R209	05/11/2015	7.99	Put	Bond Future	7,518.8200	7.5188	6,895.8800	6.8959	(8.285)	0	0	0
2015/05/08	R209	05/11/2015			Bond Future	8.7878	76.8112	8.6821	77.6282	(1.202)	0.0000	0.0000	0
2015/05/08	R209	05/11/2015	8.01	Put	Bond Future	7,382.4600	7.3825	6,764.7900	6.7648	(8.367)	0	0	0
2015/05/08	R209	05/11/2015	7.99	Call	Bond Future	1,009.0700	1.0091	1,203.1600	1.2032	19.235	0	0	0
2015/05/08	R209	05/11/2015	8.00	Put	Bond Future	7,450.4500	7.4504	6,830.1400	6.8301	(8.326)	0	0	0
2015/05/08	R209	05/11/2015	8.00	Call	Bond Future	1,027.3700	1.0274	1,224.0900	1.2241	19.148	0	0	0
2015/05/08	R209	05/11/2015	8.01	Call	Bond Future	1,045.9100	1.0459	1,245.2700	1.2453	19.061	0	0	0
2015/05/08	R209	04/02/2016	8.74	Call	Bond Future	3,622.8800	3.6229	4,031.9400	4.0319	11.291	0	0	0
2015/05/08	R209	04/02/2016	8.75	Put	Bond Future	4,276.6600	4.2767	3,877.6400	3.8776	(9.330)	0	0	0
2015/05/08	R209	04/02/2016			Bond Future	8.8308	78.1433	8.7250	78.9539	(1.198)	0.0000	0.0000	0
2015/05/08	R209	04/02/2016	8.75	Call	Bond Future	3,658.7500	3.6588	4,070.3200	4.0703	11.249	0	0	0
2015/05/08	R209	04/02/2016	8.76	Call	Bond Future	3,695.3600	3.6954	4,109.4200	4.1094	11.205	0	0	0
2015/05/08	R209	04/02/2016	8.74	Put	Bond Future	4,317.7700	4.3178	3,916.2400	3.9162	(9.299)	0	0	0
2015/05/08	R209	04/02/2016	8.76	Put	Bond Future	4,236.4000	4.2364	3,839.8700	3.8399	(9.360)	0	0	0
2015/05/08	R210	07/05/2015			Bond Future	179.8976	179.8976	179.8976	179.8976	0.000	0.0000	0.0000	0
2015/05/08	R210	06/08/2015	179.01	Call	Bond Future	3,326.0600	3.3261	3,686.3400	3.6863	10.832	0	0	0
2015/05/08	R210	06/08/2015			Bond Future	182.3361	182.3361	182.6963	182.6963	0.198	0.0000	0.0000	1,184
2015/05/08	R210	06/08/2015	178.99	Call	Bond Future	3,346.0600	3.3461	3,706.3400	3.7063	10.767	0	0	0
2015/05/08	R210	06/08/2015	179.00	Call	Bond Future	3,336.0600	3.3361	3,696.3400	3.6963	10.800	0	0	0
2015/05/08	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R210	05/11/2015			Bond Future	183.2090	183.2090	183.5954	183.5954	0.211	0.0000	0.0000	0
2015/05/08	R210	05/11/2015	182.00	Call	Bond Future	1,209.0400	1.2090	1,595.4500	1.5954	31.960	0	0	0
2015/05/08	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R210	05/11/2015	182.01	Call	Bond Future	1,199.0400	1.1990	1,585.4500	1.5854	32.227	0	0	0
2015/05/08	R210	05/11/2015	181.99	Call	Bond Future	1,219.0400	1.2190	1,605.4500	1.6054	31.698	0	0	0
2015/05/08	R211	07/05/2015			Bond Future	132.3574	132.3574	132.3574	132.3574	0.000	0.0000	0.0000	0
2015/05/08	R211	06/08/2015			Bond Future	132.8191	132.8191	132.7842	132.7842	(0.026)	0.0000	0.0000	1,120
2015/05/08	R211	06/08/2015	134.99	Put	Bond Future	2,170.8700	2.1709	2,205.7800	2.2058	1.608	0	0	0
2015/05/08	R211	06/08/2015	135.01	Put	Bond Future	2,190.8700	2.1909	2,225.7800	2.2258	1.593	0	0	0
2015/05/08	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R211	06/08/2015	135.00	Put	Bond Future	2,180.8700	2.1809	2,215.7800	2.2158	1.601	0	0	0
2015/05/08	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	11.4400	0.0114	100.000	0	0	0
2015/05/08	R211	05/11/2015			Bond Future	134.9991	134.9991	134.9786	134.9786	(0.015)	0.0000	0.0000	0
2015/05/08	R211	05/11/2015	135.01	Put	Bond Future	10.9400	0.0109	31.4400	0.0314	187.386	0	0	0
2015/05/08	R211	05/11/2015	134.99	Call	Bond Future	9.0600	0.0091	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	R211	05/11/2015	135.00	Put	Bond Future	0.9400	0.0009	21.4400	0.0214	2180.851	0	0	0
2015/05/08	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/08	R212	07/05/2015			Bond Future	139.5792	139.5792	139.5792	139.5792	0.000	0.0000	0.0000	0
2015/05/08	R212	06/08/2015	141.01	Put	Bond Future	1,014.0600	1.0141	1,048.1600	1.0482	3.363	0	0	0
2015/05/08	R212	06/08/2015			Bond Future	139.9959	139.9959	139.9618	139.9618	(0.024)	0.0000	0.0000	1,113
2015/05/08	R212	06/08/2015	141.00	Put	Bond Future	1,004.0600	1.0041	1,038.1600	1.0382	3.396	0	0	0
2015/05/08	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R212	06/08/2015	140.99	Put	Bond Future	994.0600	0.9941	1,028.1600	1.0282	3.430	0	0	0
2015/05/08	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R212	05/11/2015			Bond Future	142.2936	142.2936	142.2748	142.2748	(0.013)	0.0000	0.0000	0
2015/05/08	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R212	05/11/2015	145.99	Put	Bond Future	3,696.3800	3.6964	3,715.1900	3.7152	0.509	0	0	0
2015/05/08	R212	05/11/2015	146.01	Put	Bond Future	3,716.3800	3.7164	3,735.1900	3.7352	0.506	0	0	0
2015/05/08	R212	05/11/2015	146.00	Put	Bond Future	3,706.3800	3.7064	3,725.1900	3.7252	0.508	0	0	0
2015/05/08	R213	07/05/2015			Bond Future	8.6500	87.2999	8.6500	87.2999	0.000	0.0000	0.0000	0
2015/05/08	R213	06/08/2015			Bond Future	8.6433	89.2191	8.5371	90.0334	(1.229)	0.0000	0.0000	18,917
2015/05/08	R213	06/08/2015	8.49	Put	Bond Future	2,824.8700	2.8249	2,369.9800	2.3700	(16.103)	0	0	0
2015/05/08	R213	06/08/2015	8.51	Put	Bond Future	2,734.6900	2.7347	2,288.9100	2.2889	(16.301)	0	0	0
2015/05/08	R213	06/08/2015	8.49	Call	Bond Future	1,646.0100	1.6460	2,005.4500	2.0054	21.837	0	0	0
2015/05/08	R213	06/08/2015	8.50	Put	Bond Future	2,779.4500	2.7794	2,329.1100	2.3291	(16.202)	0	0	0
2015/05/08	R213	06/08/2015	8.50	Call	Bond Future	1,678.2000	1.6782	2,042.1900	2.0422	21.689	0	0	0
2015/05/08	R213	06/08/2015	8.51	Call	Bond Future	1,710.9500	1.7109	2,079.5000	2.0795	21.541	0	0	0
2015/05/08	R213	05/11/2015	7.76	Call	Bond Future	733.4600	0.7335	895.5100	0.8955	22.094	0	0	0
2015/05/08	R213	05/11/2015			Bond Future	8.6988	87.1320	8.5872	87.9766	(1.283)	0.0000	0.0000	0
2015/05/08	R213	05/11/2015	7.74	Call	Bond Future	705.8800	0.7059	863.1800	0.8632	22.284	0	0	0
2015/05/08	R213	05/11/2015	7.75	Call	Bond Future	719.2400	0.7192	878.8800	0.8789	22.196	0	0	0
2015/05/08	R213	05/11/2015	7.74	Put	Bond Future	8,360.9400	8.3609	7,673.6100	7.6736	(8.221)	0	0	0
2015/05/08	R213	05/11/2015	7.76	Put	Bond Future	8,219.2900	8.2193	7,536.7100	7.5367	(8.305)	0	0	0
2015/05/08	R213	05/11/2015	7.75	Put	Bond Future	8,289.6300	8.2896	7,604.6400	7.6046	(8.263)	0	0	0
2015/05/08	R213	04/02/2016			Bond Future	8.7491	88.6427	8.6372	89.4787	(1.279)	0.0000	0.0000	0
2015/05/08	R213	04/02/2016	8.75	Call	Bond Future	3,815.2000	3.8152	4,258.8600	4.2589	11.629	0	0	0
2015/05/08	R213	04/02/2016	8.74	Put	Bond Future	3,845.9700	3.8460	3,451.1100	3.4511	(10.267)	0	0	0
2015/05/08	R213	04/02/2016	8.76	Put	Bond Future	3,771.6800	3.7717	3,381.9800	3.3820	(10.332)	0	0	0
2015/05/08	R213	04/02/2016	8.75	Put	Bond Future	3,808.3800	3.8084	3,416.1000	3.4161	(10.300)	0	0	0
2015/05/08	R213	04/02/2016	8.76	Call	Bond Future	3,852.6500	3.8526	4,298.8900	4.2989	11.583	0	0	0
2015/05/08	R213	04/02/2016	8.74	Call	Bond Future	3,778.5500	3.7786	4,219.6300	4.2196	11.673	0	0	0
2015/05/08	R214	07/05/2015			Bond Future	8.7850	78.0922	8.7850	78.0922	0.000	0.0000	0.0000	0
2015/05/08	R214	06/08/2015	8.76	Put	Bond Future	2,460.5500	2.4606	2,077.9900	2.0780	(15.548)	0	0	0
2015/05/08	R214	06/08/2015			Bond Future	8.7707	79.9066	8.6747	80.7014	(1.094)	0.0000	0.0000	20,867
2015/05/08	R214	06/08/2015	8.75	Put	Bond Future	2,502.5600	2.5026	2,115.7000	2.1157	(15.459)	0	0	0
2015/05/08	R214	06/08/2015	8.74	Call	Bond Future	2,292.7900	2.2928	2,696.3600	2.6964	17.602	0	0	0
2015/05/08	R214	06/08/2015	8.75	Call	Bond Future	2,332.6100	2.3326	2,740.5000	2.7405	17.486	0	0	0
2015/05/08	R214	06/08/2015	8.76	Call	Bond Future	2,372.9800	2.3730	2,785.1700	2.7852	17.370	0	0	0
2015/05/08	R214	06/08/2015	8.74	Put	Bond Future	2,545.2500	2.5453	2,154.0700	2.1541	(15.369)	0	0	0

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2015/05/08	R214	05/11/2015			Bond Future	8.8194	77.9206	8.7191	78.7436	(1.137)	0.0000	0.0000	0
2015/05/08	R214	05/11/2015	7.99	Put	Bond Future	8,280.3800	8.2804	7,644.3200	7.6443	(7.682)	0	0	0
2015/05/08	R214	05/11/2015	8.00	Put	Bond Future	8,205.4300	8.2054	7,571.9900	7.5720	(7.720)	0	0	0
2015/05/08	R214	05/11/2015	8.01	Put	Bond Future	8,130.7300	8.1307	7,499.9100	7.4999	(7.758)	0	0	0
2015/05/08	R214	05/11/2015	7.99	Call	Bond Future	1,021.1200	1.0211	1,208.0400	1.2080	18.305	0	0	0
2015/05/08	R214	05/11/2015	8.00	Call	Bond Future	1,040.1500	1.0402	1,229.6900	1.2297	18.222	0	0	0
2015/05/08	R214	05/11/2015	8.01	Call	Bond Future	1,059.2600	1.0593	1,251.4200	1.2514	18.141	0	0	0
2015/05/08	R214	04/02/2016			Bond Future	8.8637	79.2717	8.7633	80.0880	(1.133)	0.0000	0.0000	4,320
2015/05/08	R214	04/02/2016	7.99	Put	Bond Future	9,124.4600	9.1245	8,525.1900	8.5252	(6.568)	0	0	0
2015/05/08	R214	04/02/2016	8.00	Call	Bond Future	1,543.9400	1.5439	1,763.3300	1.7633	14.210	0	0	0
2015/05/08	R214	04/02/2016	8.01	Call	Bond Future	1,566.0500	1.5660	1,787.7500	1.7878	14.157	0	0	0
2015/05/08	R214	04/02/2016	7.99	Call	Bond Future	1,522.0300	1.5220	1,739.1300	1.7391	14.264	0	0	0
2015/05/08	R214	04/02/2016	8.01	Put	Bond Future	8,981.1500	8.9812	8,386.4800	8.3865	(6.621)	0	0	0
2015/05/08	R214	04/02/2016	8.00	Put	Bond Future	9,052.6200	9.0526	8,455.6400	8.4556	(6.595)	0	0	0
2015/05/08	R248	07/05/2015			Bond Future	8.8350	100.8075	8.8350	100.8075	0.000	0.0000	0.0000	0
2015/05/08	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	366.5700	0.3666	100.000	0	0	0
2015/05/08	R248	06/08/2015			Bond Future	8.8271	103.0940	8.7259	104.1739	(1.146)	0.0000	0.0000	35,237
2015/05/08	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	152.0500	0.1521	100.000	0	0	0
2015/05/08	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	259.4100	0.2594	100.000	0	0	0
2015/05/08	R248	06/08/2015	8.74	Put	Bond Future	927.8600	0.9279	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	R248	06/08/2015	8.76	Put	Bond Future	713.3400	0.7133	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	R248	06/08/2015	8.75	Put	Bond Future	820.5000	0.8205	0.0000	0.0000	(100.000)	0	0	0
2015/05/08	R248	05/11/2015	8.01	Put	Bond Future	9,855.8200	9.8558	8,738.6700	8.7387	(11.335)	0	0	0
2015/05/08	R248	05/11/2015			Bond Future	8.8772	100.3476	8.7714	101.4648	(1.191)	0.0000	0.0000	0
2015/05/08	R248	05/11/2015	8.00	Put	Bond Future	9,979.2800	9.9793	8,862.1300	8.8621	(11.195)	0	0	0
2015/05/08	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R248	05/11/2015	7.99	Put	Bond Future	10,102.9900	10.1030	8,985.8400	8.9858	(11.058)	0	0	0
2015/05/08	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R248	04/02/2016			Bond Future	8.9228	102.0876	8.8168	103.1972	(1.189)	0.0000	0.0000	0
2015/05/08	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/08	R248	04/02/2016	8.99	Call	Bond Future	691.2200	0.6912	1,800.8200	1.8008	160.528	0	0	0
2015/05/08	R248	04/02/2016	9.00	Call	Bond Future	793.4300	0.7934	1,903.0300	1.9030	139.849	0	0	0
2015/05/08	R248	04/02/2016	9.01	Call	Bond Future	895.4500	0.8955	2,005.0500	2.0050	123.915	0	0	0

Total

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