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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/05/2015 TO 15/05/2015

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
2015/05/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	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
2015/05/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2025	06/08/2015			Bond Future	122.7969	122.7969	122.8052	122.8052	0.007	0.0000	0.0000	16
2015/05/15	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2025	06/08/2015	120.99	Call	Bond Future	1,806.9300	1.8069	1,815.1900	1.8152	0.457	0	0	0
2015/05/15	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2025	06/08/2015	121.00	Call	Bond Future	1,796.9300	1.7969	1,805.1900	1.8052	0.460	0	0	0
2015/05/15	2025	06/08/2015	121.01	Call	Bond Future	1,786.9300	1.7869	1,795.1900	1.7952	0.462	0	0	0
2015/05/15	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2025	05/11/2015			Bond Future	124.8152	124.8152	124.8239	124.8239	0.007	0.0000	0.0000	0
2015/05/15	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2025	05/11/2015	123.01	Call	Bond Future	1,805.1800	1.8052	1,813.8700	1.8139	0.481	0	0	0
2015/05/15	2025	05/11/2015	122.99	Call	Bond Future	1,825.1800	1.8252	1,833.8700	1.8339	0.476	0	0	0
2015/05/15	2025	05/11/2015	123.00	Call	Bond Future	1,815.1800	1.8152	1,823.8700	1.8239	0.479	0	0	0
2015/05/15	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2030	06/08/2015			Bond Future	8.5201	95.9773	8.4473	96.5606	(0.854)	0.0000	0.0000	9,690
2015/05/15	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2030	06/08/2015	7.74	Put	Bond Future	6,518.4200	6.5184	5,935.1700	5.9352	(8.948)	0	0	0
2015/05/15	2030	06/08/2015	7.76	Put	Bond Future	6,343.6800	6.3437	5,760.4300	5.7604	(9.194)	0	0	0
2015/05/15	2030	06/08/2015	7.75	Put	Bond Future	6,431.0000	6.4310	5,847.7500	5.8477	(9.069)	0	0	0
2015/05/15	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	34.3500	0.0344	100.000	0	0	0
2015/05/15	2030	05/11/2015			Bond Future	8.5707	97.5561	8.4957	98.1492	(0.876)	0.0000	0.0000	0
2015/05/15	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	113.6200	0.1136	100.000	0	0	0
2015/05/15	2030	05/11/2015	8.49	Put	Bond Future	638.0800	0.6381	45.0100	0.0450	(92.946)	0	0	0
2015/05/15	2030	05/11/2015	8.51	Put	Bond Future	479.4500	0.4795	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2030	05/11/2015	8.50	Put	Bond Future	558.7200	0.5587	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2032	06/08/2015			Bond Future	8.6114	99.8389	8.5388	100.4631	(0.843)	0.0000	0.0000	1,585
2015/05/15	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2032	06/08/2015	8.50	Put	Bond Future	959.9900	0.9600	335.8100	0.3358	(65.019)	0	0	0
2015/05/15	2032	06/08/2015	8.49	Put	Bond Future	1,046.8300	1.0468	422.6500	0.4227	(59.626)	0	0	0
2015/05/15	2032	06/08/2015	8.51	Put	Bond Future	873.2600	0.8733	249.0800	0.2491	(71.477)	0	0	0
2015/05/15	2032	05/11/2015			Bond Future	8.6636	97.3245	8.5888	97.9592	(0.864)	0.0000	0.0000	0
2015/05/15	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2032	05/11/2015	7.99	Put	Bond Future	5,938.5400	5.9385	5,303.8900	5.3039	(10.687)	0	0	0

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2015/05/15	2032	05/11/2015	8.01	Put	Bond Future	5,754.7000	5.7547	5,120.0500	5.1200	(11.028)	0	0	0
2015/05/15	2032	05/11/2015	8.00	Put	Bond Future	5,846.5600	5.8466	5,211.9100	5.2119	(10.855)	0	0	0
2015/05/15	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2032	04/02/2016			Bond Future	8.7129	98.9859	8.6359	99.6311	(0.884)	0.0000	0.0000	0
2015/05/15	2032	04/02/2016	8.69	Put	Bond Future	191.4400	0.1914	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2032	04/02/2016	8.71	Put	Bond Future	24.5000	0.0245	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2032	04/02/2016	8.70	Put	Bond Future	107.9200	0.1079	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	620.6900	0.6207	100.000	0	0	0
2015/05/15	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	453.7500	0.4538	100.000	0	0	0
2015/05/15	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	537.2700	0.5373	100.000	0	0	0
2015/05/15	2037	06/08/2015			Bond Future	8.7210	98.1428	8.6536	98.7847	(0.773)	0.0000	0.0000	33,279
2015/05/15	2037	06/08/2015	8.75	Call	Bond Future	273.7900	0.2738	915.7400	0.9157	234.468	0	0	0
2015/05/15	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2037	06/08/2015	8.76	Call	Bond Future	368.0200	0.3680	1,009.9700	1.0100	174.433	0	0	0
2015/05/15	2037	06/08/2015	8.74	Call	Bond Future	179.4200	0.1794	821.3700	0.8214	357.792	0	0	0
2015/05/15	2037	05/11/2015	7.99	Put	Bond Future	7,750.7300	7.7507	7,097.9400	7.0979	(8.422)	0	0	0
2015/05/15	2037	05/11/2015	8.01	Put	Bond Future	7,540.1400	7.5401	6,887.3500	6.8874	(8.658)	0	0	0
2015/05/15	2037	05/11/2015			Bond Future	8.7695	99.7573	8.7002	100.4101	(0.790)	0.0000	0.0000	0
2015/05/15	2037	05/11/2015	8.00	Put	Bond Future	7,645.3500	7.6453	6,992.5600	6.9926	(8.538)	0	0	0
2015/05/15	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2037	04/02/2016	8.75	Put	Bond Future	620.2100	0.6202	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2037	04/02/2016			Bond Future	8.8166	97.2026	8.7454	97.8661	(0.808)	0.0000	0.0000	0
2015/05/15	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	43.3300	0.0433	100.000	0	0	0
2015/05/15	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	136.8200	0.1368	100.000	0	0	0
2015/05/15	2037	04/02/2016	8.74	Put	Bond Future	713.8300	0.7138	50.2900	0.0503	(92.955)	0	0	0
2015/05/15	2037	04/02/2016	8.76	Put	Bond Future	526.7200	0.5267	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2038	06/08/2015	128.01	Call	Bond Future	3,052.2900	3.0523	1,759.6800	1.7597	(42.349)	0	0	0
2015/05/15	2038	06/08/2015			Bond Future	131.0623	131.0623	129.7697	129.7697	(0.986)	0.0000	0.0000	3,345
2015/05/15	2038	06/08/2015	127.99	Call	Bond Future	3,072.2900	3.0723	1,779.6800	1.7797	(42.073)	0	0	0
2015/05/15	2038	06/08/2015	128.00	Call	Bond Future	3,062.2900	3.0623	1,769.6800	1.7697	(42.211)	0	0	0
2015/05/15	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2038	05/11/2015			Bond Future	133.2164	133.2164	131.9030	131.9030	(0.986)	0.0000	0.0000	0
2015/05/15	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2038	05/11/2015	133.99	Put	Bond Future	773.6400	0.7736	2,087.0200	2.0870	169.766	0	0	0
2015/05/15	2038	05/11/2015	134.01	Put	Bond Future	793.6400	0.7936	2,107.0200	2.1070	165.488	0	0	0
2015/05/15	2038	05/11/2015	134.00	Put	Bond Future	783.6400	0.7836	2,097.0200	2.0970	167.600	0	0	0
2015/05/15	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	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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2015/05/15	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	461.3100	0.4613	100.000	0	0	0
2015/05/15	2044	06/08/2015			Bond Future	8.7832	99.9342	8.7159	100.6367	(0.767)	0.0000	0.0000	10,733
2015/05/15	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	252.6900	0.2527	100.000	0	0	0
2015/05/15	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	357.0900	0.3571	100.000	0	0	0
2015/05/15	2044	06/08/2015	8.74	Put	Bond Future	449.8000	0.4498	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2044	06/08/2015	8.76	Put	Bond Future	241.1800	0.2412	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2044	06/08/2015	8.75	Put	Bond Future	345.4000	0.3454	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2044	05/11/2015			Bond Future	8.8297	101.5783	8.7605	102.2926	(0.783)	0.0000	0.0000	0
2015/05/15	2044	05/11/2015	8.24	Put	Bond Future	6,380.7500	6.3808	5,666.4400	5.6664	(11.195)	0	0	0
2015/05/15	2044	05/11/2015	8.26	Put	Bond Future	6,153.1900	6.1532	5,438.8800	5.4389	(11.609)	0	0	0
2015/05/15	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2044	05/11/2015	8.25	Put	Bond Future	6,266.8600	6.2669	5,552.5500	5.5525	(11.398)	0	0	0
2015/05/15	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2044	04/02/2016			Bond Future	8.8748	98.9294	8.8038	99.6556	(0.800)	0.0000	0.0000	0
2015/05/15	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2044	04/02/2016	9.01	Call	Bond Future	1,358.0100	1.3580	2,084.2500	2.0843	53.478	0	0	0
2015/05/15	2044	04/02/2016	8.99	Call	Bond Future	1,159.0900	1.1591	1,885.3300	1.8853	62.656	0	0	0
2015/05/15	2044	04/02/2016	9.00	Call	Bond Future	1,258.6400	1.2586	1,984.8800	1.9849	57.700	0	0	0
2015/05/15	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2046	06/08/2015			Bond Future	132.6949	132.6949	131.2306	131.2306	(1.104)	0.0000	0.0000	6,022
2015/05/15	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2046	06/08/2015	129.01	Call	Bond Future	3,684.8900	3.6849	2,220.6000	2.2206	(39.738)	0	0	0
2015/05/15	2046	06/08/2015	128.99	Call	Bond Future	3,704.8900	3.7049	2,240.6000	2.2406	(39.523)	0	0	0
2015/05/15	2046	06/08/2015	129.00	Call	Bond Future	3,694.8900	3.6949	2,230.6000	2.2306	(39.630)	0	0	0
2015/05/15	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2046	05/11/2015	132.99	Call	Bond Future	487.3900	0.4874	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2046	05/11/2015			Bond Future	133.4774	133.4774	131.9893	131.9893	(1.115)	0.0000	0.0000	0
2015/05/15	2046	05/11/2015	133.00	Call	Bond Future	477.3900	0.4774	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2046	05/11/2015	133.01	Call	Bond Future	467.3900	0.4674	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	1,000.7200	1.0007	100.000	0	0	0
2015/05/15	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	1,020.7200	1.0207	100.000	0	0	0
2015/05/15	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	1,010.7200	1.0107	100.000	0	0	0
2015/05/15	2050	06/08/2015			Bond Future	141.9203	141.9203	141.9311	141.9311	0.008	0.0000	0.0000	3,773
2015/05/15	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2050	06/08/2015	137.01	Call	Bond Future	4,910.2600	4.9103	4,921.0800	4.9211	0.220	0	0	0
2015/05/15	2050	06/08/2015	136.99	Call	Bond Future	4,930.2600	4.9303	4,941.0800	4.9411	0.219	0	0	0
2015/05/15	2050	06/08/2015	137.00	Call	Bond Future	4,920.2600	4.9203	4,931.0800	4.9311	0.220	0	0	0
2015/05/15	2050	05/11/2015			Bond Future	144.2525	144.2525	144.2641	144.2641	0.008	0.0000	0.0000	0
2015/05/15	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2050	05/11/2015	144.99	Put	Bond Future	737.5200	0.7375	725.9200	0.7259	(1.573)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/15	2050	05/11/2015	145.01	Put	Bond Future	757.5200	0.7575	745.9200	0.7459	(1.531)	0	0	0
2015/05/15	2050	05/11/2015	145.00	Put	Bond Future	747.5200	0.7475	735.9200	0.7359	(1.552)	0	0	0
2015/05/15	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	AL37	06/08/2015			Index Future	461.7910	461.7910	462.9620	462.9620	0.254	0.0000	0.0000	124
2015/05/15	AL37	05/11/2015			Index Future	469.4570	469.4570	470.6480	470.6480	0.254	0.0000	0.0000	0
2015/05/15	AL7T	06/08/2015			Index Future	546.6410	546.6410	548.9930	548.9930	0.430	0.0000	0.0000	3
2015/05/15	AL7T	05/11/2015			Index Future	555.7160	555.7160	558.1080	558.1080	0.430	0.0000	0.0000	0
2015/05/15	ALBI	06/08/2015			Index Future	498.8980	498.8980	501.1600	501.1600	0.453	0.0000	0.0000	510
2015/05/15	ALBI	05/11/2015			Index Future	507.1800	507.1800	509.4800	509.4800	0.453	0.0000	0.0000	103
2015/05/15	ALBI	04/02/2016			Index Future	515.8300	515.8300	518.1680	518.1680	0.453	0.0000	0.0000	0
2015/05/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	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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2015/05/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	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
2015/05/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/15	EL28	06/08/2015	125.00	Call	Bond Future	2,280.9500	2.2809	2,291.2900	2.2913	0.453	0	0	0
2015/05/15	EL28	06/08/2015			Bond Future	127.2809	127.2809	127.2913	127.2913	0.008	0.0000	0.0000	0
2015/05/15	EL28	06/08/2015	125.01	Call	Bond Future	2,270.9500	2.2709	2,281.2900	2.2813	0.455	0	0	0
2015/05/15	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	EL28	06/08/2015	124.99	Call	Bond Future	2,290.9500	2.2909	2,301.2900	2.3013	0.451	0	0	0
2015/05/15	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	EL28	05/11/2015			Bond Future	127.8338	127.8338	127.8445	127.8445	0.008	0.0000	0.0000	0
2015/05/15	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	EL28	05/11/2015	126.99	Call	Bond Future	843.8200	0.8438	854.5000	0.8545	1.266	0	0	0
2015/05/15	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	EL28	05/11/2015	127.00	Call	Bond Future	833.8200	0.8338	844.5000	0.8445	1.281	0	0	0
2015/05/15	EL28	05/11/2015	127.01	Call	Bond Future	823.8200	0.8238	834.5000	0.8345	1.296	0	0	0
2015/05/15	ES33	06/08/2015			Bond Future	9.6716	84.6562	9.6089	85.1139	(0.648)	0.0000	0.0000	6,396
2015/05/15	ES33	06/08/2015	9.59	Put	Bond Future	596.3700	0.5964	138.5900	0.1386	(76.761)	0	0	0
2015/05/15	ES33	06/08/2015	9.61	Put	Bond Future	449.5700	0.4496	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	ES33	06/08/2015	9.60	Put	Bond Future	522.9200	0.5229	65.1400	0.0651	(87.543)	0	0	0
2015/05/15	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	8.2100	0.0082	100.000	0	0	0
2015/05/15	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	ES33	05/11/2015	9.00	Put	Bond Future	5,673.2700	5.6733	5,207.8100	5.2078	(8.204)	0	0	0
2015/05/15	ES33	05/11/2015			Bond Future	9.7525	82.2601	9.6878	82.7256	(0.663)	0.0000	0.0000	0
2015/05/15	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	ES33	05/11/2015	8.99	Put	Bond Future	5,752.6000	5.7526	5,287.1400	5.2871	(8.091)	0	0	0
2015/05/15	ES33	05/11/2015	9.01	Put	Bond Future	5,594.0400	5.5940	5,128.5800	5.1286	(8.321)	0	0	0
2015/05/15	ES33	04/02/2016	10.01	Call	Bond Future	1,228.7500	1.2288	1,702.0000	1.7020	38.515	0	0	0
2015/05/15	ES33	04/02/2016			Bond Future	9.8339	83.6642	9.7672	84.1375	(0.679)	0.0000	0.0000	0
2015/05/15	ES33	04/02/2016	9.99	Call	Bond Future	1,090.6200	1.0906	1,563.8700	1.5639	43.393	0	0	0
2015/05/15	ES33	04/02/2016	10.00	Call	Bond Future	1,159.7300	1.1597	1,632.9800	1.6330	40.807	0	0	0
2015/05/15	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	GOVI	06/08/2015			GOVI	495.1850	495.1850	497.2790	497.2790	0.423	0.0000	0.0000	452
2015/05/15	GOVI	06/08/2015	499.99	Put	GOVI	48,050.0000	4.8050	27,110.0000	2.7110	(43.580)	0	0	0
2015/05/15	GOVI	06/08/2015	500.01	Put	GOVI	48,250.0000	4.8250	27,310.0000	2.7310	(43.399)	0	0	0
2015/05/15	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	GOVI	06/08/2015	500.00	Put	GOVI	48,150.0000	4.8150	27,210.0000	2.7210	(43.489)	0	0	0
2015/05/15	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	GOVI	05/11/2015			GOVI	503.4050	503.4050	505.5340	505.5340	0.423	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
2015/05/15	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	GOVI	05/11/2015	529.99	Put	GOVI	265,850.0000	26.5850	244,560.0000	24.4560	(8.008)	0	0	0
2015/05/15	GOVI	05/11/2015	530.01	Put	GOVI	266,050.0000	26.6050	244,760.0000	24.4760	(8.002)	0	0	0
2015/05/15	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	GOVI	05/11/2015	530.00	Put	GOVI	265,950.0000	26.5950	244,660.0000	24.4660	(8.005)	0	0	0
2015/05/15	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	21,450.0000	2.1450	100.000	0	0	0
2015/05/15	GOVI	04/02/2016			GOVI	511.9910	511.9910	514.1550	514.1550	0.423	0.0000	0.0000	0
2015/05/15	GOVI	04/02/2016	511.99	Call	GOVI	10.0000	0.0010	21,650.0000	2.1650	216400.000	0	0	0
2015/05/15	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	21,550.0000	2.1550	100.000	0	0	0
2015/05/15	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	GOVI	04/02/2016	512.01	Put	GOVI	190.0000	0.0190	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	GOVI	04/02/2016	512.00	Put	GOVI	90.0000	0.0090	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/15	IGOV	06/08/2015			Index Future	234.0550	234.0550	233.6820	233.6820	(0.159)	0.0000	0.0000	1,080
2015/05/15	IGOV	05/11/2015			Index Future	237.9400	237.9400	237.5620	237.5620	(0.159)	0.0000	0.0000	17
2015/05/15	IGOV	04/02/2016			Index Future	241.9990	241.9990	241.6130	241.6130	(0.160)	0.0000	0.0000	0
2015/05/15	ILBI	06/08/2015			Index Future	634.4200	634.4200	633.4420	633.4420	(0.154)	0.0000	0.0000	159
2015/05/15	ILBI	05/11/2015			Index Future	644.9330	644.9330	643.9360	643.9360	(0.155)	0.0000	0.0000	0
2015/05/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/15	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/05/15	JBAF	17/06/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	7,500
2015/05/15	JBAF	15/07/2015			Jibar Tradeable Future	6.2800	93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2015/05/15	JBAF	19/08/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/05/15	JBAF	16/09/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/05/15	JBAF	21/10/2015			Jibar Tradeable Future	6.5900	93.4100	6.5900	93.4100	0.000	0.0000	0.0000	0
2015/05/15	JBAF	15/12/2015			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/05/15	JBAF	16/03/2016			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2015/05/15	JBAF	15/06/2016			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2015/05/15	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/05/15	JBAF	21/12/2016			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2015/05/15	JBAF	15/03/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/05/15	R023	06/08/2015	8.24	Call	Bond Future	2,656.3900	2.6564	2,931.5200	2.9315	10.357	0	0	0
2015/05/15	R023	06/08/2015	9.07	Put	Bond Future	60.9800	0.0610	45.8800	0.0459	(24.762)	0	0	911

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2015/05/15	R023	06/08/2015			Bond Future	7.8747		102.7679	7.8064	103.1507	(0.868)	0.0000	0.0000	10,246
2015/05/15	R023	06/08/2015	8.26	Put	Bond Future	611.6000		0.6116	507.7900	0.5078	(16.974)	0	0	0
2015/05/15	R023	06/08/2015	9.07	Call	Bond Future	6,467.3100		6.4673	6,834.9700	6.8350	5.685	0	0	0
2015/05/15	R023	06/08/2015	8.25	Put	Bond Future	626.2900		0.6263	520.5700	0.5206	(16.880)	0	0	0
2015/05/15	R023	06/08/2015	8.24	Put	Bond Future	641.2600		0.6413	533.6300	0.5336	(16.784)	0	0	0
2015/05/15	R023	06/08/2015	8.25	Call	Bond Future	2,695.8700		2.6959	2,972.9100	2.9729	10.276	0	0	0
2015/05/15	R023	06/08/2015	8.26	Call	Bond Future	2,735.5800		2.7356	3,014.5300	3.0145	10.197	0	0	0
2015/05/15	R023	05/11/2015			Bond Future	7.9273		100.5329	7.8559	100.9221	(0.901)	0.0000	0.0000	0
2015/05/15	R023	05/11/2015	7.99	Put	Bond Future	1,871.2900		1.8713	1,691.0100	1.6910	(9.634)	0	0	0
2015/05/15	R023	05/11/2015	8.01	Put	Bond Future	1,821.1000		1.8211	1,644.0900	1.6441	(9.720)	0	0	0
2015/05/15	R023	05/11/2015	7.99	Call	Bond Future	2,211.0600		2.2111	2,420.0100	2.4200	9.450	0	0	0
2015/05/15	R023	05/11/2015	8.00	Put	Bond Future	1,846.0700		1.8461	1,667.4300	1.6674	(9.677)	0	0	0
2015/05/15	R023	05/11/2015	8.00	Call	Bond Future	2,239.9300		2.2399	2,450.5200	2.4505	9.402	0	0	0
2015/05/15	R023	05/11/2015	8.01	Call	Bond Future	2,269.0200		2.2690	2,481.2400	2.4812	9.353	0	0	0
2015/05/15	R023	04/02/2016	8.01	Put	Bond Future	2,367.0700		2.3671	2,178.7700	2.1788	(7.955)	0	0	0
2015/05/15	R023	04/02/2016			Bond Future	7.9781		102.2487	7.9033	102.6443	(0.938)	0.0000	0.0000	0
2015/05/15	R023	04/02/2016	8.00	Put	Bond Future	2,392.5000		2.3925	2,202.8500	2.2028	(7.927)	0	0	0
2015/05/15	R023	04/02/2016	8.01	Call	Bond Future	2,535.1400		2.5351	2,742.4400	2.7424	8.177	0	0	0
2015/05/15	R023	04/02/2016	7.99	Call	Bond Future	2,480.8400		2.4808	2,685.4500	2.6855	8.248	0	0	0
2015/05/15	R023	04/02/2016	8.00	Call	Bond Future	2,507.9100		2.5079	2,713.8600	2.7139	8.212	0	0	0
2015/05/15	R023	04/02/2016	7.99	Put	Bond Future	2,418.1300		2.4181	2,227.1400	2.2271	(7.898)	0	0	0
2015/05/15	R186	06/08/2015	7.65	Call	Bond Future	811.3400		0.8113	954.8100	0.9548	17.683	0	0	75
2015/05/15	R186	06/08/2015	8.00	Put	Bond Future	2,505.4200		2.5054	2,201.9100	2.2019	(12.114)	0	0	0
2015/05/15	R186	06/08/2015	8.90	Put	Bond Future	326.6400		0.3266	261.2900	0.2613	(20.007)	0	0	5,350
2015/05/15	R186	06/08/2015			Bond Future	8.0809		119.2326	8.0130	119.7920	(0.840)	8.0430	8.0430	40,763
2015/05/15	R186	06/08/2015	8.50	Call	Bond Future	4,264.3600		4.2644	4,677.1500	4.6771	9.680	0	0	0
2015/05/15	R186	06/08/2015	8.55	Put	Bond Future	791.6500		0.7917	657.7300	0.6577	(16.917)	0	0	4,229
2015/05/15	R186	06/08/2015	8.01	Call	Bond Future	1,875.9000		1.8759	2,135.1700	2.1352	13.821	0	0	0
2015/05/15	R186	06/08/2015	8.00	Call	Bond Future	1,838.1700		1.8382	2,094.0400	2.0940	13.920	0	0	0
2015/05/15	R186	06/08/2015	7.75	Call	Bond Future	1,048.4700		1.0485	1,221.8700	1.2219	16.538	0	0	1,000
2015/05/15	R186	06/08/2015	7.99	Call	Bond Future	1,800.9200		1.8009	2,053.3800	2.0534	14.018	0	0	0
2015/05/15	R186	06/08/2015	8.46	Put	Bond Future	975.3700		0.9754	818.1200	0.8181	(16.122)	0	0	75
2015/05/15	R186	06/08/2015	8.05	Call	Bond Future	2,030.9900		2.0310	2,303.8900	2.3039	13.437	0	0	75
2015/05/15	R186	06/08/2015	8.45	Call	Bond Future	3,976.8400		3.9768	4,376.2400	4.3762	10.043	0	0	0
2015/05/15	R186	06/08/2015	7.65	Put	Bond Future	4,424.6800		4.4247	4,008.7700	4.0088	(9.400)	0	0	0
2015/05/15	R186	06/08/2015	8.50	Put	Bond Future	889.7000		0.8897	743.1100	0.7431	(16.476)	0	0	5,229
2015/05/15	R186	06/08/2015	8.55	Call	Bond Future	4,560.0600		4.5601	4,985.5200	4.9855	9.330	0	0	0
2015/05/15	R186	06/08/2015	7.75	Put	Bond Future	3,809.9900		3.8100	3,424.0100	3.4240	(10.131)	0	0	0
2015/05/15	R186	06/08/2015	7.99	Put	Bond Future	2,550.9800		2.5510	2,244.0600	2.2441	(12.031)	0	0	0
2015/05/15	R186	06/08/2015	8.05	Put	Bond Future	2,285.3500		2.2853	1,998.8700	1.9989	(12.535)	0	0	0
2015/05/15	R186	06/08/2015	8.46	Call	Bond Future	4,033.6900		4.0337	4,435.8200	4.4358	9.969	0	0	0
2015/05/15	R186	06/08/2015	8.90	Call	Bond Future	6,799.7600		6.7998	7,293.7900	7.2938	7.265	0	0	0
2015/05/15	R186	06/08/2015	8.45	Put	Bond Future	997.7900		0.9978	837.8100	0.8378	(16.033)	0	0	4,229
2015/05/15	R186	06/08/2015	8.01	Put	Bond Future	2,460.4100		2.4604	2,160.3000	2.1603	(12.198)	0	0	0
2015/05/15	R186	05/11/2015	8.45	Call	Bond Future	4,544.2000		4.5442	4,907.9100	4.9079	8.004	0	0	0
2015/05/15	R186	05/11/2015	8.24	Call	Bond Future	3,570.1300		3.5701	3,887.0900	3.8871	8.878	0	0	0
2015/05/15	R186	05/11/2015	8.25	Put	Bond Future	2,642.1200		2.6421	2,392.6300	2.3926	(9.443)	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
2015/05/15	R186	05/11/2015			Bond Future	8.1287	121.1929	8.0583	121.7616	(0.866)	0.0000	0.0000	500
2015/05/15	R186	05/11/2015	9.00	Put	Bond Future	846.5500	0.8466	740.2500	0.7403	(12.557)	0	0	2,600
2015/05/15	R186	05/11/2015	8.35	Put	Bond Future	2,301.5700	2.3016	2,074.7100	2.0747	(9.857)	0	0	9,370
2015/05/15	R186	05/11/2015	8.24	Put	Bond Future	2,678.1700	2.6782	2,426.3900	2.4264	(9.401)	0	0	0
2015/05/15	R186	05/11/2015	8.22	Call	Bond Future	3,483.4600	3.4835	3,795.8100	3.7958	8.967	0	0	0
2015/05/15	R186	05/11/2015	8.26	Put	Bond Future	2,606.4200	2.6064	2,359.2200	2.3592	(9.484)	0	0	0
2015/05/15	R186	05/11/2015	8.35	Call	Bond Future	4,065.6100	4.0656	4,407.4900	4.4075	8.409	0	0	0
2015/05/15	R186	05/11/2015	8.45	Put	Bond Future	1,995.0900	1.9951	1,790.0600	1.7901	(10.277)	0	0	6,248
2015/05/15	R186	05/11/2015	9.00	Call	Bond Future	7,585.4200	7.5854	8,047.8600	8.0479	6.096	0	0	0
2015/05/15	R186	05/11/2015	8.25	Call	Bond Future	3,613.7300	3.6137	3,932.9800	3.9330	8.834	0	0	0
2015/05/15	R186	05/11/2015	8.26	Call	Bond Future	3,657.6100	3.6576	3,979.1500	3.9792	8.791	0	0	0
2015/05/15	R186	05/11/2015	8.22	Put	Bond Future	2,751.0200	2.7510	2,494.6300	2.4946	(9.320)	0	0	1,090
2015/05/15	R186	04/02/2016	7.50	Call	Bond Future	1,538.8200	1.5388	1,705.2300	1.7052	10.814	0	0	0
2015/05/15	R186	04/02/2016			Bond Future	8.1726	117.9625	8.0996	118.5407	(0.893)	0.0000	0.0000	5,512
2015/05/15	R186	04/02/2016	7.51	Call	Bond Future	1,561.9500	1.5619	1,730.1800	1.7302	10.771	0	0	0
2015/05/15	R186	04/02/2016	7.49	Call	Bond Future	1,516.9500	1.5169	1,681.5900	1.6816	10.853	0	0	0
2015/05/15	R186	04/02/2016	7.50	Put	Bond Future	7,015.7100	7.0157	6,604.0000	6.6040	(5.868)	0	0	0
2015/05/15	R186	04/02/2016	7.49	Put	Bond Future	7,077.8600	7.0779	6,664.3800	6.6644	(5.842)	0	0	0
2015/05/15	R186	04/02/2016	7.51	Put	Bond Future	6,954.9000	6.9549	6,545.0100	6.5450	(5.894)	0	0	0
2015/05/15	R186	05/05/2016			Bond Future	8.2020	120.1076	8.1265	120.6941	(0.920)	0.0000	0.0000	0
2015/05/15	R186	05/05/2016	8.34	Call	Bond Future	4,862.0000	4.8620	5,188.8900	5.1889	6.723	0	0	0
2015/05/15	R186	05/05/2016	8.35	Call	Bond Future	4,903.3500	4.9033	5,231.8800	5.2319	6.700	0	0	0
2015/05/15	R186	05/05/2016	8.33	Call	Bond Future	4,820.8200	4.8208	5,146.0700	5.1461	6.747	0	0	0
2015/05/15	R186	05/05/2016	8.35	Put	Bond Future	3,764.8100	3.7648	3,506.9300	3.5069	(6.850)	0	0	0
2015/05/15	R186	05/05/2016	7.56	Put	Bond Future	7,330.9600	7.3310	6,940.3200	6.9403	(5.329)	0	0	0
2015/05/15	R186	05/05/2016	8.34	Put	Bond Future	3,799.9100	3.7999	3,540.3900	3.5404	(6.830)	0	0	0
2015/05/15	R186	05/05/2016	7.56	Call	Bond Future	2,212.4300	2.2124	2,408.2000	2.4082	8.849	0	0	0
2015/05/15	R186	05/05/2016	8.33	Put	Bond Future	3,835.2400	3.8352	3,574.0800	3.5741	(6.809)	0	0	0
2015/05/15	R197	06/08/2015	288.00	Call	Bond Future	4,659.4000	4.6594	4,260.7700	4.2608	(8.555)	0	0	0
2015/05/15	R197	06/08/2015			Bond Future	292.6594	292.6594	292.2608	292.2608	(0.136)	0.0000	0.0000	1,046
2015/05/15	R197	06/08/2015	288.01	Call	Bond Future	4,649.4000	4.6494	4,250.7700	4.2508	(8.574)	0	0	0
2015/05/15	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R197	06/08/2015	287.99	Call	Bond Future	4,669.4000	4.6694	4,270.7700	4.2708	(8.537)	0	0	0
2015/05/15	R197	05/11/2015	295.00	Call	Bond Future	2,468.9000	2.4689	2,064.3100	2.0643	(16.387)	0	0	0
2015/05/15	R197	05/11/2015			Bond Future	297.4689	297.4689	297.0643	297.0643	(0.136)	0.0000	0.0000	0
2015/05/15	R197	05/11/2015	294.99	Call	Bond Future	2,478.9000	2.4789	2,074.3100	2.0743	(16.321)	0	0	0
2015/05/15	R197	05/11/2015	295.01	Call	Bond Future	2,458.9000	2.4589	2,054.3100	2.0543	(16.454)	0	0	0
2015/05/15	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R202	06/08/2015			Bond Future	243.5326	243.5326	243.5502	243.5502	0.007	0.0000	0.0000	54,217
2015/05/15	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/15	R202	06/08/2015	240.01	Call	Bond Future	3,522.5900	3.5226	3,540.2100	3.5402	0.500	0	0	0
2015/05/15	R202	06/08/2015	239.99	Call	Bond Future	3,542.5900	3.5426	3,560.2100	3.5602	0.497	0	0	0
2015/05/15	R202	06/08/2015	240.00	Call	Bond Future	3,532.5900	3.5326	3,550.2100	3.5502	0.499	0	0	0
2015/05/15	R202	05/11/2015			Bond Future	247.5347	247.5347	247.5529	247.5529	0.007	0.0000	0.0000	0
2015/05/15	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R202	05/11/2015	245.99	Call	Bond Future	1,544.6500	1.5447	1,562.9500	1.5629	1.185	0	0	0
2015/05/15	R202	05/11/2015	246.00	Call	Bond Future	1,534.6500	1.5347	1,552.9500	1.5529	1.192	0	0	0
2015/05/15	R202	05/11/2015	246.01	Call	Bond Future	1,524.6500	1.5247	1,542.9500	1.5429	1.200	0	0	0
2015/05/15	R203	06/08/2015	6.74	Call	Bond Future	229.2800	0.2293	266.1000	0.2661	16.059	0	0	0
2015/05/15	R203	06/08/2015	6.75	Put	Bond Future	817.8200	0.8178	734.1600	0.7342	(10.230)	0	0	0
2015/05/15	R203	06/08/2015	7.84	Call	Bond Future	1,589.4700	1.5895	1,697.3600	1.6974	6.788	0	0	0
2015/05/15	R203	06/08/2015			Bond Future	7.0485	105.6520	6.9862	105.7732	(0.884)	0.0000	0.0000	15,971
2015/05/15	R203	06/08/2015	6.75	Call	Bond Future	235.4500	0.2355	272.9800	0.2730	15.940	0	0	0
2015/05/15	R203	06/08/2015	6.76	Call	Bond Future	241.7300	0.2417	279.9800	0.2800	15.823	0	0	0
2015/05/15	R203	06/08/2015	6.74	Put	Bond Future	831.2400	0.8312	746.8700	0.7469	(10.150)	0	0	0
2015/05/15	R203	06/08/2015	7.84	Put	Bond Future	65.4900	0.0655	52.1900	0.0522	(20.308)	0	0	5,000
2015/05/15	R203	06/08/2015	6.76	Put	Bond Future	804.5200	0.8045	721.5800	0.7216	(10.309)	0	0	0
2015/05/15	R203	05/11/2015	5.99	Call	Bond Future	56.0600	0.0561	67.0100	0.0670	19.533	0	0	0
2015/05/15	R203	05/11/2015	6.00	Put	Bond Future	1,968.9400	1.9689	1,856.7500	1.8568	(5.698)	0	0	0
2015/05/15	R203	05/11/2015			Bond Future	7.0937	103.2222	7.0223	103.3456	(1.007)	0.0000	0.0000	0
2015/05/15	R203	05/11/2015	6.00	Call	Bond Future	57.5800	0.0576	68.7800	0.0688	19.451	0	0	0
2015/05/15	R203	05/11/2015	6.01	Call	Bond Future	59.1400	0.0591	70.6000	0.0706	19.378	0	0	0
2015/05/15	R203	05/11/2015	5.99	Put	Bond Future	1,985.1100	1.9851	1,872.6700	1.8727	(5.664)	0	0	0
2015/05/15	R203	05/11/2015	6.01	Put	Bond Future	1,952.8100	1.9528	1,840.8800	1.8409	(5.732)	0	0	0
2015/05/15	R203	04/02/2016	7.26	Put	Bond Future	457.6900	0.4577	403.7300	0.4037	(11.790)	0	0	0
2015/05/15	R203	04/02/2016	7.25	Put	Bond Future	464.0500	0.4641	409.5500	0.4095	(11.744)	0	0	0
2015/05/15	R203	04/02/2016			Bond Future	7.1289	104.9841	7.0456	105.1093	(1.168)	0.0000	0.0000	0
2015/05/15	R203	04/02/2016	7.26	Call	Bond Future	654.3700	0.6544	725.6300	0.7256	10.890	0	0	0
2015/05/15	R203	04/02/2016	7.24	Call	Bond Future	637.1900	0.6372	707.3800	0.7074	11.016	0	0	0
2015/05/15	R203	04/02/2016	7.25	Call	Bond Future	645.7500	0.6458	716.4700	0.7165	10.952	0	0	0
2015/05/15	R203	04/02/2016	7.24	Put	Bond Future	470.4800	0.4705	415.4500	0.4155	(11.697)	0	0	0
2015/05/15	R204	06/08/2015	7.74	Call	Bond Future	1,504.2000	1.5042	1,664.4100	1.6644	10.651	0	0	0
2015/05/15	R204	06/08/2015	7.75	Put	Bond Future	255.9100	0.2559	206.3800	0.2064	(19.354)	0	0	0
2015/05/15	R204	06/08/2015			Bond Future	7.3185	103.1189	7.2476	103.3296	(0.969)	0.0000	0.0000	11,910
2015/05/15	R204	06/08/2015	8.41	Call	Bond Future	3,210.8600	3.2109	3,412.6500	3.4126	6.285	0	0	0
2015/05/15	R204	06/08/2015	7.74	Put	Bond Future	262.6300	0.2626	212.0800	0.2121	(19.248)	0	0	0
2015/05/15	R204	06/08/2015	7.76	Put	Bond Future	249.1700	0.2492	200.6700	0.2007	(19.465)	0	0	0
2015/05/15	R204	06/08/2015	8.41	Put	Bond Future	33.7500	0.0338	24.7800	0.0248	(26.578)	0	0	699
2015/05/15	R204	06/08/2015	7.75	Call	Bond Future	1,526.7100	1.5267	1,687.9400	1.6879	10.561	0	0	0
2015/05/15	R204	06/08/2015	7.76	Call	Bond Future	1,549.1900	1.5492	1,711.4500	1.7115	10.474	0	0	0
2015/05/15	R204	05/11/2015			Bond Future	7.3704	104.8141	7.2930	105.0285	(1.050)	0.0000	0.0000	0
2015/05/15	R204	05/11/2015	6.25	Call	Bond Future	105.7400	0.1057	126.7700	0.1268	19.888	0	0	0
2015/05/15	R204	05/11/2015	6.24	Put	Bond Future	3,291.2700	3.2913	3,097.4600	3.0975	(5.889)	0	0	0
2015/05/15	R204	05/11/2015	6.26	Put	Bond Future	3,239.0900	3.2391	3,046.1600	3.0462	(5.956)	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
2015/05/15	R204	05/11/2015	6.25	Put	Bond Future	3,265.1500	3.2651	3,071.7800	3.0718	(5.922)	0	0	0
2015/05/15	R204	05/11/2015	6.26	Call	Bond Future	108.4200	0.1084	129.8900	0.1299	19.803	0	0	0
2015/05/15	R204	05/11/2015	6.24	Call	Bond Future	103.1200	0.1031	123.7100	0.1237	19.967	0	0	0
2015/05/15	R204	04/02/2016	7.50	Call	Bond Future	1,139.6100	1.1396	1,258.7600	1.2588	10.455	0	0	0
2015/05/15	R204	04/02/2016			Bond Future	7.4140	102.5656	7.3292	102.7834	(1.145)	0.0000	0.0000	0
2015/05/15	R204	04/02/2016	7.51	Call	Bond Future	1,153.8800	1.1539	1,273.8800	1.2739	10.400	0	0	0
2015/05/15	R204	04/02/2016	7.49	Put	Bond Future	931.2900	0.9313	831.7900	0.8318	(10.684)	0	0	0
2015/05/15	R204	04/02/2016	7.51	Put	Bond Future	908.2600	0.9083	810.4600	0.8105	(10.768)	0	0	0
2015/05/15	R204	04/02/2016	7.49	Call	Bond Future	1,125.7900	1.1258	1,244.0900	1.2441	10.508	0	0	0
2015/05/15	R204	04/02/2016	7.50	Put	Bond Future	919.5500	0.9195	820.9000	0.8209	(10.728)	0	0	0
2015/05/15	R207	06/08/2015	7.76	Call	Bond Future	1,350.5700	1.3506	1,515.5200	1.5155	12.213	0	0	0
2015/05/15	R207	06/08/2015			Bond Future	7.5465	99.4450	7.4767	99.7025	(0.926)	0.0000	0.0000	34,046
2015/05/15	R207	06/08/2015	7.74	Call	Bond Future	1,304.1600	1.3042	1,466.0200	1.4660	12.411	0	0	0
2015/05/15	R207	06/08/2015	7.75	Call	Bond Future	1,327.1700	1.3272	1,490.5900	1.4906	12.313	0	0	0
2015/05/15	R207	06/08/2015	7.46	Call	Bond Future	749.5900	0.7496	865.4600	0.8655	15.458	0	0	70
2015/05/15	R207	06/08/2015	7.74	Put	Bond Future	595.5200	0.5955	499.9200	0.4999	(16.053)	0	0	0
2015/05/15	R207	06/08/2015	7.46	Put	Bond Future	1,068.6000	1.0686	927.0100	0.9270	(13.250)	0	0	0
2015/05/15	R207	06/08/2015	7.76	Put	Bond Future	569.0200	0.5690	476.5100	0.4765	(16.258)	0	0	0
2015/05/15	R207	06/08/2015	7.75	Put	Bond Future	582.0600	0.5821	488.0200	0.4880	(16.156)	0	0	0
2015/05/15	R207	05/11/2015	7.76	Call	Bond Future	1,576.7600	1.5768	1,728.2500	1.7282	9.608	0	0	0
2015/05/15	R207	05/11/2015			Bond Future	7.5987	101.0803	7.5240	101.3422	(0.983)	0.0000	0.0000	0
2015/05/15	R207	05/11/2015	7.74	Call	Bond Future	1,536.7700	1.5368	1,686.0300	1.6860	9.713	0	0	0
2015/05/15	R207	05/11/2015	7.50	Call	Bond Future	1,101.4400	1.1014	1,223.3300	1.2233	11.066	0	0	19
2015/05/15	R207	05/11/2015	7.75	Call	Bond Future	1,556.7000	1.5567	1,707.0700	1.7071	9.660	0	0	0
2015/05/15	R207	05/11/2015	7.43	Call	Bond Future	990.3700	0.9904	1,104.1800	1.1042	11.492	0	0	53
2015/05/15	R207	05/11/2015	7.74	Put	Bond Future	1,043.7200	1.0437	931.0900	0.9311	(10.791)	0	0	0
2015/05/15	R207	05/11/2015	7.76	Put	Bond Future	1,014.1700	1.0142	903.7700	0.9038	(10.886)	0	0	0
2015/05/15	R207	05/11/2015	7.43	Put	Bond Future	1,582.9000	1.5829	1,434.8200	1.4348	(9.355)	0	0	0
2015/05/15	R207	05/11/2015	7.75	Put	Bond Future	1,028.8700	1.0289	917.3500	0.9173	(10.839)	0	0	0
2015/05/15	R207	05/11/2015	7.50	Put	Bond Future	1,447.5700	1.4476	1,307.5700	1.3076	(9.671)	0	0	0
2015/05/15	R207	04/02/2016	7.49	Put	Bond Future	1,681.0700	1.6811	1,535.5600	1.5356	(8.656)	0	0	0
2015/05/15	R207	04/02/2016	7.27	Put	Bond Future	2,114.1000	2.1141	1,946.7100	1.9467	(7.918)	0	0	0
2015/05/15	R207	04/02/2016			Bond Future	7.6471	99.1633	7.5669	99.4294	(1.048)	0.0000	0.0000	0
2015/05/15	R207	04/02/2016	7.51	Put	Bond Future	1,644.9200	1.6449	1,501.4100	1.5014	(8.724)	0	0	0
2015/05/15	R207	04/02/2016	7.27	Call	Bond Future	854.4500	0.8544	953.1500	0.9531	11.551	0	0	43
2015/05/15	R207	04/02/2016	7.50	Call	Bond Future	1,173.9400	1.1739	1,295.5100	1.2955	10.356	0	0	19
2015/05/15	R207	04/02/2016	7.51	Call	Bond Future	1,189.2700	1.1893	1,311.8500	1.3119	10.307	0	0	0
2015/05/15	R207	04/02/2016	7.49	Call	Bond Future	1,158.7200	1.1587	1,279.3000	1.2793	10.406	0	0	0
2015/05/15	R207	04/02/2016	7.50	Put	Bond Future	1,662.9300	1.6629	1,518.4100	1.5184	(8.691)	0	0	0
2015/05/15	R207	05/05/2016	7.86	Put	Bond Future	1,398.3900	1.3984	1,282.1200	1.2821	(8.315)	0	0	0
2015/05/15	R207	05/05/2016			Bond Future	7.6710	100.9665	7.5851	101.2356	(1.119)	0.0000	0.0000	0
2015/05/15	R207	05/05/2016	7.85	Put	Bond Future	1,411.7100	1.4117	1,294.6700	1.2947	(8.291)	0	0	0
2015/05/15	R207	05/05/2016	7.56	Put	Bond Future	1,840.6100	1.8406	1,700.4200	1.7004	(7.616)	0	0	0
2015/05/15	R207	05/05/2016	7.84	Put	Bond Future	1,425.1400	1.4251	1,307.3100	1.3073	(8.268)	0	0	0
2015/05/15	R207	05/05/2016	7.56	Call	Bond Future	1,492.4300	1.4924	1,621.3700	1.6214	8.640	0	0	43
2015/05/15	R207	05/05/2016	7.85	Call	Bond Future	1,970.4700	1.9705	2,122.5600	2.1226	7.718	0	0	0
2015/05/15	R207	05/05/2016	7.86	Call	Bond Future	1,988.2400	1.9882	2,141.1000	2.1411	7.688	0	0	0

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2015/05/15	R207	05/05/2016	7.84	Call	Bond Future	1,952.7900	1.9528	2,104.0900	2.1041	7.748	0	0	0
2015/05/15	R208	06/08/2015			Bond Future	7.6810	98.2653	7.6120	98.5686	(0.898)	0.0000	0.0000	38,758
2015/05/15	R208	06/08/2015	8.00	Call	Bond Future	1,927.3000	1.9273	2,139.3300	2.1393	11.001	0	0	0
2015/05/15	R208	06/08/2015	8.01	Call	Bond Future	1,957.7500	1.9578	2,171.4000	2.1714	10.913	0	0	0
2015/05/15	R208	06/08/2015	8.85	Call	Bond Future	5,016.1300	5.0161	5,307.5600	5.3076	5.810	0	0	0
2015/05/15	R208	06/08/2015	7.99	Call	Bond Future	1,897.3900	1.8974	2,107.7500	2.1078	11.087	0	0	0
2015/05/15	R208	06/08/2015	8.01	Put	Bond Future	526.2800	0.5263	436.6400	0.4366	(17.033)	0	0	0
2015/05/15	R208	06/08/2015	8.00	Put	Bond Future	538.9400	0.5389	447.6800	0.4477	(16.933)	0	0	0
2015/05/15	R208	06/08/2015	7.99	Put	Bond Future	552.1800	0.5522	459.2500	0.4592	(16.830)	0	0	0
2015/05/15	R208	06/08/2015	8.85	Put	Bond Future	46.6500	0.0467	34.7900	0.0348	(25.423)	0	0	198
2015/05/15	R208	05/11/2015			Bond Future	7.7328	96.4805	7.6600	96.7890	(0.942)	0.0000	0.0000	0
2015/05/15	R208	05/11/2015	8.48	Call	Bond Future	3,585.5800	3.5856	3,829.3000	3.8293	6.797	0	0	0
2015/05/15	R208	05/11/2015	7.74	Put	Bond Future	1,529.7200	1.5297	1,379.3900	1.3794	(9.827)	0	0	0
2015/05/15	R208	05/11/2015	7.75	Call	Bond Future	1,581.7400	1.5817	1,741.2200	1.7412	10.083	0	0	0
2015/05/15	R208	05/11/2015	7.76	Call	Bond Future	1,603.4500	1.6034	1,764.2800	1.7643	10.030	0	0	0
2015/05/15	R208	05/11/2015	8.48	Put	Bond Future	489.2000	0.4892	424.4500	0.4245	(13.236)	0	0	2,200
2015/05/15	R208	05/11/2015	7.74	Call	Bond Future	1,560.2000	1.5602	1,718.3400	1.7183	10.136	0	0	0
2015/05/15	R208	05/11/2015	7.76	Put	Bond Future	1,488.5100	1.4885	1,340.8700	1.3409	(9.919)	0	0	0
2015/05/15	R208	05/11/2015	7.75	Put	Bond Future	1,509.0200	1.5090	1,360.0300	1.3600	(9.873)	0	0	0
2015/05/15	R208	04/02/2016			Bond Future	7.7796	98.1272	7.7026	98.4407	(0.990)	0.0000	0.0000	0
2015/05/15	R208	04/02/2016	7.74	Put	Bond Future	1,893.7100	1.8937	1,736.3300	1.7363	(8.311)	0	0	0
2015/05/15	R208	04/02/2016	7.76	Put	Bond Future	1,852.7600	1.8528	1,697.6100	1.6976	(8.374)	0	0	0
2015/05/15	R208	04/02/2016	7.75	Put	Bond Future	1,873.1600	1.8732	1,716.8900	1.7169	(8.343)	0	0	0
2015/05/15	R208	04/02/2016	7.76	Call	Bond Future	1,772.9300	1.7729	1,931.2600	1.9313	8.930	0	0	0
2015/05/15	R208	04/02/2016	7.74	Call	Bond Future	1,732.5100	1.7325	1,888.6100	1.8886	9.010	0	0	0
2015/05/15	R208	04/02/2016	7.75	Call	Bond Future	1,752.6600	1.7527	1,909.8700	1.9099	8.970	0	0	0
2015/05/15	R209	06/08/2015	8.99	Put	Bond Future	1,129.3600	1.1294	975.0000	0.9750	(13.668)	0	0	0
2015/05/15	R209	06/08/2015			Bond Future	8.6594	79.2901	8.5973	79.7794	(0.717)	0.0000	0.0000	25,841
2015/05/15	R209	06/08/2015	9.01	Put	Bond Future	1,082.3800	1.0824	932.7800	0.9328	(13.821)	0	0	0
2015/05/15	R209	06/08/2015	9.90	Call	Bond Future	8,986.9200	8.9869	9,451.1400	9.4511	5.166	0	0	0
2015/05/15	R209	06/08/2015	9.00	Call	Bond Future	3,708.0700	3.7081	4,045.4000	4.0454	9.097	0	0	0
2015/05/15	R209	06/08/2015	9.01	Call	Bond Future	3,759.4200	3.7594	4,099.1100	4.0991	9.036	0	0	0
2015/05/15	R209	06/08/2015	8.99	Call	Bond Future	3,657.5300	3.6575	3,992.4600	3.9925	9.157	0	0	0
2015/05/15	R209	06/08/2015	9.00	Put	Bond Future	1,105.4100	1.1054	953.4500	0.9534	(13.747)	0	0	0
2015/05/15	R209	06/08/2015	9.90	Put	Bond Future	122.1900	0.1222	97.1200	0.0971	(20.517)	0	0	2,914
2015/05/15	R209	05/11/2015	7.99	Put	Bond Future	6,986.4900	6.9865	6,611.1300	6.6111	(5.373)	0	0	0
2015/05/15	R209	05/11/2015			Bond Future	8.7056	77.4453	8.6419	77.9427	(0.732)	0.0000	0.0000	0
2015/05/15	R209	05/11/2015	8.01	Put	Bond Future	6,852.6500	6.8526	6,480.5900	6.4806	(5.429)	0	0	0
2015/05/15	R209	05/11/2015	7.99	Call	Bond Future	1,110.8500	1.1108	1,232.9500	1.2330	10.992	0	0	0
2015/05/15	R209	05/11/2015	8.00	Put	Bond Future	6,918.9500	6.9189	6,545.2200	6.5452	(5.402)	0	0	0
2015/05/15	R209	05/11/2015	8.00	Call	Bond Future	1,129.9800	1.1300	1,253.7100	1.2537	10.950	0	0	0
2015/05/15	R209	05/11/2015	8.01	Call	Bond Future	1,150.2100	1.1502	1,275.6100	1.2756	10.902	0	0	0
2015/05/15	R209	04/02/2016	8.74	Call	Bond Future	3,956.7700	3.9568	4,218.6100	4.2186	6.618	0	0	0
2015/05/15	R209	04/02/2016	8.75	Put	Bond Future	3,988.4700	3.9885	3,746.0600	3.7461	(6.078)	0	0	0
2015/05/15	R209	04/02/2016			Bond Future	8.7492	78.7673	8.6838	79.2731	(0.748)	0.0000	0.0000	0
2015/05/15	R209	04/02/2016	8.75	Call	Bond Future	3,994.5500	3.9945	4,257.9400	4.2579	6.594	0	0	0

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2015/05/15	R209	04/02/2016	8.76	Call	Bond Future	4,032.5100	4.0325	4,297.4500	4.2975	6.570	0	0	0
2015/05/15	R209	04/02/2016	8.74	Put	Bond Future	4,027.6700	4.0277	3,783.7100	3.7837	(6.057)	0	0	0
2015/05/15	R209	04/02/2016	8.76	Put	Bond Future	3,949.5600	3.9496	3,708.7000	3.7087	(6.098)	0	0	0
2015/05/15	R210	06/08/2015	179.01	Call	Bond Future	2,758.5200	2.7585	2,771.0800	2.7711	0.455	0	0	0
2015/05/15	R210	06/08/2015			Bond Future	181.7685	181.7685	181.7811	181.7811	0.007	0.0000	0.0000	1,184
2015/05/15	R210	06/08/2015	178.99	Call	Bond Future	2,778.5200	2.7785	2,791.0800	2.7911	0.452	0	0	0
2015/05/15	R210	06/08/2015	179.00	Call	Bond Future	2,768.5200	2.7685	2,781.0800	2.7811	0.454	0	0	0
2015/05/15	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R210	05/11/2015			Bond Future	182.6363	182.6363	182.6496	182.6496	0.007	0.0000	0.0000	0
2015/05/15	R210	05/11/2015	182.00	Call	Bond Future	636.3200	0.6363	649.5700	0.6496	2.082	0	0	0
2015/05/15	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R210	05/11/2015	182.01	Call	Bond Future	626.3200	0.6263	639.5700	0.6396	2.116	0	0	0
2015/05/15	R210	05/11/2015	181.99	Call	Bond Future	646.3200	0.6463	659.5700	0.6596	2.050	0	0	0
2015/05/15	R211	06/08/2015			Bond Future	133.0036	133.0036	133.0096	133.0096	0.005	0.0000	0.0000	1,120
2015/05/15	R211	06/08/2015	134.99	Put	Bond Future	1,986.4000	1.9864	1,980.3800	1.9804	(0.303)	0	0	0
2015/05/15	R211	06/08/2015	135.01	Put	Bond Future	2,006.4000	2.0064	2,000.3800	2.0004	(0.300)	0	0	0
2015/05/15	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R211	06/08/2015	135.00	Put	Bond Future	1,996.4000	1.9964	1,990.3800	1.9904	(0.302)	0	0	0
2015/05/15	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R211	05/11/2015			Bond Future	135.1898	135.1898	135.1962	135.1962	0.005	0.0000	0.0000	0
2015/05/15	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R211	05/11/2015	134.99	Call	Bond Future	199.7900	0.1998	206.1800	0.2062	3.198	0	0	0
2015/05/15	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R211	05/11/2015	135.00	Call	Bond Future	189.7900	0.1898	196.1800	0.1962	3.367	0	0	0
2015/05/15	R211	05/11/2015	135.01	Call	Bond Future	179.7900	0.1798	186.1800	0.1862	3.554	0	0	0
2015/05/15	R212	06/08/2015	141.01	Put	Bond Future	815.3500	0.8153	806.0100	0.8060	(1.146)	0	0	0
2015/05/15	R212	06/08/2015			Bond Future	140.1947	140.1947	140.2040	140.2040	0.007	0.0000	0.0000	1,113
2015/05/15	R212	06/08/2015	141.00	Put	Bond Future	805.3500	0.8053	796.0100	0.7960	(1.160)	0	0	0
2015/05/15	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R212	06/08/2015	140.99	Put	Bond Future	795.3500	0.7953	786.0100	0.7860	(1.174)	0	0	0
2015/05/15	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R212	05/11/2015			Bond Future	142.4991	142.4991	142.5088	142.5088	0.007	0.0000	0.0000	0
2015/05/15	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R212	05/11/2015	145.99	Put	Bond Future	3,490.9500	3.4910	3,481.2000	3.4812	(0.279)	0	0	0
2015/05/15	R212	05/11/2015	146.01	Put	Bond Future	3,510.9500	3.5110	3,501.2000	3.5012	(0.278)	0	0	0
2015/05/15	R212	05/11/2015	146.00	Put	Bond Future	3,500.9500	3.5010	3,491.2000	3.4912	(0.278)	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
2015/05/15	R213	06/08/2015			Bond Future	8.5589	89.8651	8.4863	90.4263	(0.848)	0.0000	0.0000	18,397
2015/05/15	R213	06/08/2015	8.49	Put	Bond Future	2,399.4700	2.3995	2,102.2000	2.1022	(12.389)	0	0	0
2015/05/15	R213	06/08/2015	8.51	Put	Bond Future	2,316.3500	2.3163	2,025.6000	2.0256	(12.552)	0	0	0
2015/05/15	R213	06/08/2015	8.49	Call	Bond Future	1,866.6500	1.8666	2,130.5500	2.1306	14.138	0	0	0
2015/05/15	R213	06/08/2015	8.50	Put	Bond Future	2,357.5700	2.3576	2,063.5600	2.0636	(12.471)	0	0	0
2015/05/15	R213	06/08/2015	8.50	Call	Bond Future	1,902.3600	1.9024	2,169.5200	2.1695	14.044	0	0	0
2015/05/15	R213	06/08/2015	8.51	Call	Bond Future	1,938.6500	1.9387	2,209.0700	2.2091	13.949	0	0	0
2015/05/15	R213	05/11/2015	7.76	Call	Bond Future	838.7300	0.8387	955.3800	0.9554	13.908	0	0	0
2015/05/15	R213	05/11/2015			Bond Future	8.6107	87.7977	8.5360	88.3683	(0.868)	0.0000	0.0000	0
2015/05/15	R213	05/11/2015	7.74	Call	Bond Future	807.8000	0.8078	921.0900	0.9211	14.025	0	0	0
2015/05/15	R213	05/11/2015	7.75	Call	Bond Future	822.8200	0.8228	937.7500	0.9378	13.968	0	0	0
2015/05/15	R213	05/11/2015	7.74	Put	Bond Future	7,797.0900	7.7971	7,339.7900	7.3398	(5.865)	0	0	0
2015/05/15	R213	05/11/2015	7.76	Put	Bond Future	7,658.7900	7.6588	7,204.8500	7.2049	(5.927)	0	0	0
2015/05/15	R213	05/11/2015	7.75	Put	Bond Future	7,727.4400	7.7274	7,271.7800	7.2718	(5.897)	0	0	0
2015/05/15	R213	04/02/2016			Bond Future	8.6615	89.2962	8.5845	89.8762	(0.889)	0.0000	0.0000	0
2015/05/15	R213	04/02/2016	8.75	Call	Bond Future	4,206.3400	4.2063	4,524.2500	4.5243	7.558	0	0	0
2015/05/15	R213	04/02/2016	8.74	Put	Bond Future	3,581.7300	3.5817	3,317.7900	3.3178	(7.369)	0	0	0
2015/05/15	R213	04/02/2016	8.76	Put	Bond Future	3,511.3500	3.5113	3,250.9300	3.2509	(7.417)	0	0	0
2015/05/15	R213	04/02/2016	8.75	Put	Bond Future	3,546.1000	3.5461	3,283.9300	3.2839	(7.393)	0	0	0
2015/05/15	R213	04/02/2016	8.76	Call	Bond Future	4,245.7400	4.2457	4,565.4000	4.5654	7.529	0	0	0
2015/05/15	R213	04/02/2016	8.74	Call	Bond Future	4,167.7300	4.1677	4,483.8700	4.4839	7.585	0	0	0
2015/05/15	R214	06/08/2015	8.76	Put	Bond Future	2,087.0500	2.0871	1,829.7800	1.8298	(12.327)	0	0	0
2015/05/15	R214	06/08/2015			Bond Future	8.7020	80.4737	8.6349	81.0352	(0.772)	0.0000	0.0000	20,751
2015/05/15	R214	06/08/2015	8.75	Put	Bond Future	2,126.1800	2.1262	1,865.7500	1.8657	(12.249)	0	0	0
2015/05/15	R214	06/08/2015	8.74	Call	Bond Future	2,480.4800	2.4805	2,778.3900	2.7784	12.010	0	0	0
2015/05/15	R214	06/08/2015	8.75	Call	Bond Future	2,523.3200	2.5233	2,824.4200	2.8244	11.933	0	0	0
2015/05/15	R214	06/08/2015	8.76	Call	Bond Future	2,566.5700	2.5666	2,870.8300	2.8708	11.855	0	0	0
2015/05/15	R214	06/08/2015	8.74	Put	Bond Future	2,165.8500	2.1659	1,902.2300	1.9022	(12.172)	0	0	0
2015/05/15	R214	05/11/2015			Bond Future	8.7480	78.5052	8.6791	79.0762	(0.788)	0.0000	0.0000	0
2015/05/15	R214	05/11/2015	7.99	Put	Bond Future	7,772.5600	7.7726	7,335.1700	7.3352	(5.627)	0	0	0
2015/05/15	R214	05/11/2015	8.00	Put	Bond Future	7,698.0100	7.6980	7,262.4600	7.2625	(5.658)	0	0	0
2015/05/15	R214	05/11/2015	8.01	Put	Bond Future	7,624.7400	7.6247	7,191.0700	7.1911	(5.688)	0	0	0
2015/05/15	R214	05/11/2015	7.99	Call	Bond Future	1,097.9100	1.0979	1,231.4700	1.2315	12.165	0	0	0
2015/05/15	R214	05/11/2015	8.00	Call	Bond Future	1,117.3400	1.1173	1,252.7400	1.2527	12.118	0	0	0
2015/05/15	R214	05/11/2015	8.01	Call	Bond Future	1,137.8800	1.1379	1,275.1600	1.2752	12.065	0	0	0
2015/05/15	R214	04/02/2016			Bond Future	8.7930	79.8450	8.7222	80.4255	(0.804)	0.0000	0.0000	4,320
2015/05/15	R214	04/02/2016	7.99	Put	Bond Future	8,723.9800	8.7240	8,304.8900	8.3049	(4.804)	0	0	0
2015/05/15	R214	04/02/2016	8.00	Call	Bond Future	1,717.3500	1.7174	1,880.4000	1.8804	9.494	0	0	0
2015/05/15	R214	04/02/2016	8.01	Call	Bond Future	1,741.1600	1.7412	1,905.8700	1.9059	9.460	0	0	0
2015/05/15	R214	04/02/2016	7.99	Call	Bond Future	1,694.9000	1.6949	1,856.3200	1.8563	9.524	0	0	0
2015/05/15	R214	04/02/2016	8.01	Put	Bond Future	8,582.9100	8.5829	8,167.1100	8.1671	(4.845)	0	0	0
2015/05/15	R214	04/02/2016	8.00	Put	Bond Future	8,652.6800	8.6527	8,235.2200	8.2352	(4.825)	0	0	0
2015/05/15	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	631.9100	0.6319	100.000	0	0	0
2015/05/15	R248	06/08/2015			Bond Future	8.7685	103.7161	8.7013	104.4393	(0.767)	0.0000	0.0000	35,237
2015/05/15	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	417.3900	0.4174	100.000	0	0	0

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2015/05/15	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	524.7500	0.5248	100.000	0	0	0
2015/05/15	R248	06/08/2015	8.74	Put	Bond Future	305.7700	0.3058	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	R248	06/08/2015	8.76	Put	Bond Future	91.2500	0.0913	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	R248	06/08/2015	8.75	Put	Bond Future	198.4100	0.1984	0.0000	0.0000	(100.000)	0	0	0
2015/05/15	R248	05/11/2015	8.01	Put	Bond Future	9,212.9800	9.2130	8,477.7300	8.4777	(7.981)	0	0	0
2015/05/15	R248	05/11/2015			Bond Future	8.8161	100.9904	8.7470	101.7257	(0.783)	0.0000	0.0000	0
2015/05/15	R248	05/11/2015	8.00	Put	Bond Future	9,336.4400	9.3364	8,601.1900	8.6012	(7.875)	0	0	0
2015/05/15	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R248	05/11/2015	7.99	Put	Bond Future	9,460.1500	9.4601	8,724.9000	8.7249	(7.772)	0	0	0
2015/05/15	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R248	04/02/2016			Bond Future	8.8627	102.7141	8.7918	103.4616	(0.800)	0.0000	0.0000	0
2015/05/15	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/15	R248	04/02/2016	8.99	Call	Bond Future	1,317.7100	1.3177	2,065.2000	2.0652	56.726	0	0	0
2015/05/15	R248	04/02/2016	9.00	Call	Bond Future	1,419.9200	1.4199	2,167.4100	2.1674	52.643	0	0	0
2015/05/15	R248	04/02/2016	9.01	Call	Bond Future	1,521.9400	1.5219	2,269.4300	2.2694	49.114	0	0	0

Total

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