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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/05/2015 TO 21/05/2015

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
2015/05/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	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
2015/05/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2025	06/08/2015			Bond Future	122.0910	122.0910	122.1005	122.1005	0.008	0.0000	0.0000	16
2015/05/21	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2025	06/08/2015	120.99	Call	Bond Future	1,101.0200	1.1010	1,110.4900	1.1105	0.860	0	0	0
2015/05/21	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2025	06/08/2015	121.00	Call	Bond Future	1,091.0200	1.0910	1,100.4900	1.1005	0.868	0	0	0
2015/05/21	2025	06/08/2015	121.01	Call	Bond Future	1,081.0200	1.0810	1,090.4900	1.0905	0.876	0	0	0
2015/05/21	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2025	05/11/2015			Bond Future	124.0892	124.0892	124.0953	124.0953	0.005	0.0000	0.0000	0
2015/05/21	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2025	05/11/2015	123.01	Call	Bond Future	1,079.1700	1.0792	1,085.3100	1.0853	0.569	0	0	0
2015/05/21	2025	05/11/2015	122.99	Call	Bond Future	1,099.1700	1.0992	1,105.3100	1.1053	0.559	0	0	0
2015/05/21	2025	05/11/2015	123.00	Call	Bond Future	1,089.1700	1.0892	1,095.3100	1.0953	0.564	0	0	0
2015/05/21	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2030	06/08/2015			Bond Future	8.4333	96.6728	8.4223	96.7619	(0.131)	0.0000	0.0000	9,690
2015/05/21	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2030	06/08/2015	7.74	Put	Bond Future	5,822.9000	5.8229	5,733.8600	5.7339	(1.529)	0	0	0
2015/05/21	2030	06/08/2015	7.76	Put	Bond Future	5,648.1600	5.6482	5,559.1200	5.5591	(1.576)	0	0	0
2015/05/21	2030	06/08/2015	7.75	Put	Bond Future	5,735.4800	5.7355	5,646.4400	5.6464	(1.552)	0	0	0
2015/05/21	2030	05/11/2015	8.50	Call	Bond Future	141.4100	0.1414	229.0500	0.2291	61.976	0	0	0
2015/05/21	2030	05/11/2015			Bond Future	8.4822	98.2563	8.4712	98.3439	(0.130)	0.0000	0.0000	0
2015/05/21	2030	05/11/2015	8.51	Call	Bond Future	220.6800	0.2207	308.3200	0.3083	39.714	0	0	0
2015/05/21	2030	05/11/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2030	05/11/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2030	05/11/2015	8.49	Call	Bond Future	62.0500	0.0621	149.6900	0.1497	141.241	0	0	0
2015/05/21	2030	05/11/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	06/08/2015			Bond Future	8.5251	100.5813	8.5141	100.6762	(0.129)	0.0000	0.0000	1,585
2015/05/21	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	06/08/2015	8.50	Put	Bond Future	217.6600	0.2177	122.6900	0.1227	(43.632)	0	0	0
2015/05/21	2032	06/08/2015	8.49	Put	Bond Future	304.5000	0.3045	209.5300	0.2095	(31.189)	0	0	0
2015/05/21	2032	06/08/2015	8.51	Put	Bond Future	130.9300	0.1309	35.9600	0.0360	(72.535)	0	0	0
2015/05/21	2032	05/11/2015			Bond Future	8.5755	98.0721	8.5645	98.1658	(0.128)	0.0000	0.0000	0
2015/05/21	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	05/11/2015	7.99	Put	Bond Future	5,190.9500	5.1910	5,097.2300	5.0972	(1.805)	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
2015/05/21	2032	05/11/2015	8.01	Put	Bond Future	5,007.1100	5.0071	4,913.3900	4.9134	(1.872)	0	0	0
2015/05/21	2032	05/11/2015	8.00	Put	Bond Future	5,098.9700	5.0990	5,005.2500	5.0052	(1.838)	0	0	0
2015/05/21	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	04/02/2016			Bond Future	8.6226	99.7433	8.6110	99.8407	(0.134)	0.0000	0.0000	0
2015/05/21	2032	04/02/2016	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2032	04/02/2016	8.71	Call	Bond Future	732.9500	0.7330	830.2800	0.8303	13.279	0	0	0
2015/05/21	2032	04/02/2016	8.69	Call	Bond Future	566.0100	0.5660	663.3400	0.6633	17.196	0	0	0
2015/05/21	2032	04/02/2016	8.70	Call	Bond Future	649.5300	0.6495	746.8600	0.7469	14.985	0	0	0
2015/05/21	2037	06/08/2015			Bond Future	8.6142	99.1624	8.6033	99.2680	(0.127)	0.0000	0.0000	33,279
2015/05/21	2037	06/08/2015	8.75	Call	Bond Future	1,293.4100	1.2934	1,399.0000	1.3990	8.164	0	0	0
2015/05/21	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2037	06/08/2015	8.76	Call	Bond Future	1,387.6400	1.3876	1,493.2300	1.4932	7.609	0	0	0
2015/05/21	2037	06/08/2015	8.74	Call	Bond Future	1,199.0400	1.1990	1,304.6300	1.3046	8.806	0	0	0
2015/05/21	2037	05/11/2015	7.99	Put	Bond Future	6,721.3800	6.7214	6,617.0200	6.6170	(1.553)	0	0	0
2015/05/21	2037	05/11/2015	8.01	Put	Bond Future	6,510.7900	6.5108	6,406.4300	6.4064	(1.603)	0	0	0
2015/05/21	2037	05/11/2015			Bond Future	8.6605	100.7866	8.6496	100.8910	(0.126)	0.0000	0.0000	0
2015/05/21	2037	05/11/2015	8.00	Put	Bond Future	6,616.0000	6.6160	6,511.6400	6.5116	(1.577)	0	0	0
2015/05/21	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2037	04/02/2016	8.74	Call	Bond Future	330.0300	0.3300	438.2600	0.4383	32.794	0	0	0
2015/05/21	2037	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2037	04/02/2016			Bond Future	8.7049	98.2465	8.6934	98.3547	(0.132)	0.0000	0.0000	0
2015/05/21	2037	04/02/2016	8.75	Call	Bond Future	423.6500	0.4237	531.8800	0.5319	25.547	0	0	0
2015/05/21	2037	04/02/2016	8.76	Call	Bond Future	517.1400	0.5171	625.3700	0.6254	20.929	0	0	0
2015/05/21	2037	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2037	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2038	06/08/2015			Bond Future	127.6089	127.6089	127.6199	127.6199	0.009	0.0000	0.0000	3,382
2015/05/21	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2038	06/08/2015	127.99	Put	Bond Future	381.0700	0.3811	370.1500	0.3702	(2.866)	0	0	0
2015/05/21	2038	06/08/2015	128.01	Put	Bond Future	401.0700	0.4011	390.1500	0.3902	(2.723)	0	0	0
2015/05/21	2038	06/08/2015	128.00	Put	Bond Future	391.0700	0.3911	380.1500	0.3802	(2.792)	0	0	0
2015/05/21	2038	05/11/2015			Bond Future	129.6973	129.6973	129.7048	129.7048	0.006	0.0000	0.0000	0
2015/05/21	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2038	05/11/2015	133.99	Put	Bond Future	4,292.7200	4.2927	4,285.2000	4.2852	(0.175)	0	0	0
2015/05/21	2038	05/11/2015	134.01	Put	Bond Future	4,312.7200	4.3127	4,305.2000	4.3052	(0.174)	0	0	0
2015/05/21	2038	05/11/2015	134.00	Put	Bond Future	4,302.7200	4.3027	4,295.2000	4.2952	(0.175)	0	0	0
2015/05/21	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	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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2015/05/21	2044	06/08/2015	8.76	Call	Bond Future	927.9100	0.9279	1,043.4100	1.0434	12.447	0	0	0
2015/05/21	2044	06/08/2015			Bond Future	8.6716	101.1033	8.6607	101.2188	(0.126)	0.0000	0.0000	10,733
2015/05/21	2044	06/08/2015	8.74	Call	Bond Future	719.2900	0.7193	834.7900	0.8348	16.058	0	0	0
2015/05/21	2044	06/08/2015	8.75	Call	Bond Future	823.6900	0.8237	939.1900	0.9392	14.022	0	0	0
2015/05/21	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2044	05/11/2015			Bond Future	8.7158	102.7594	8.7049	102.8739	(0.125)	0.0000	0.0000	0
2015/05/21	2044	05/11/2015	8.24	Put	Bond Future	5,199.6400	5.1996	5,085.1500	5.0851	(2.202)	0	0	0
2015/05/21	2044	05/11/2015	8.26	Put	Bond Future	4,972.0800	4.9721	4,857.5900	4.8576	(2.303)	0	0	0
2015/05/21	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2044	05/11/2015	8.25	Put	Bond Future	5,085.7500	5.0857	4,971.2600	4.9713	(2.251)	0	0	0
2015/05/21	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2044	04/02/2016			Bond Future	8.7581	100.1276	8.7467	100.2461	(0.130)	0.0000	0.0000	0
2015/05/21	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2044	04/02/2016	9.01	Call	Bond Future	2,556.2100	2.5562	2,674.7900	2.6748	4.639	0	0	0
2015/05/21	2044	04/02/2016	8.99	Call	Bond Future	2,357.2900	2.3573	2,475.8700	2.4759	5.030	0	0	0
2015/05/21	2044	04/02/2016	9.00	Call	Bond Future	2,456.8400	2.4568	2,575.4200	2.5754	4.827	0	0	0
2015/05/21	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	317.7100	0.3177	100.000	0	0	0
2015/05/21	2046	06/08/2015			Bond Future	130.4090	130.4090	128.6923	128.6923	(1.316)	0.0000	0.0000	5,722
2015/05/21	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	307.7100	0.3077	100.000	0	0	0
2015/05/21	2046	06/08/2015	129.01	Call	Bond Future	1,398.9900	1.3990	0.0000	0.0000	(100.000)	0	0	0
2015/05/21	2046	06/08/2015	128.99	Call	Bond Future	1,418.9900	1.4190	0.0000	0.0000	(100.000)	0	0	0
2015/05/21	2046	06/08/2015	129.00	Call	Bond Future	1,408.9900	1.4090	0.0000	0.0000	(100.000)	0	0	0
2015/05/21	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	297.7100	0.2977	100.000	0	0	0
2015/05/21	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2046	05/11/2015			Bond Future	131.1449	131.1449	129.3963	129.3963	(1.333)	0.0000	0.0000	0
2015/05/21	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2046	05/11/2015	132.99	Put	Bond Future	1,845.1200	1.8451	3,593.6900	3.5937	94.767	0	0	0
2015/05/21	2046	05/11/2015	133.01	Put	Bond Future	1,865.1200	1.8651	3,613.6900	3.6137	93.751	0	0	0
2015/05/21	2046	05/11/2015	133.00	Put	Bond Future	1,855.1200	1.8551	3,603.6900	3.6037	94.256	0	0	0
2015/05/21	2050	06/08/2015			Bond Future	138.5101	138.5101	138.5219	138.5219	0.009	0.0000	0.0000	3,797
2015/05/21	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2050	06/08/2015	137.01	Call	Bond Future	1,500.0700	1.5001	1,511.9200	1.5119	0.790	0	0	0
2015/05/21	2050	06/08/2015	136.99	Call	Bond Future	1,520.0700	1.5201	1,531.9200	1.5319	0.780	0	0	0
2015/05/21	2050	06/08/2015	137.00	Call	Bond Future	1,510.0700	1.5101	1,521.9200	1.5219	0.785	0	0	0
2015/05/21	2050	05/11/2015			Bond Future	140.7768	140.7768	140.7850	140.7850	0.006	0.0000	0.0000	0
2015/05/21	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2050	05/11/2015	144.99	Put	Bond Future	4,213.1700	4.2132	4,205.0000	4.2050	(0.194)	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
2015/05/21	2050	05/11/2015	145.01	Put	Bond Future	4,233.1700	4.2332	4,225.0000	4.2250	(0.193)	0	0	0
2015/05/21	2050	05/11/2015	145.00	Put	Bond Future	4,223.1700	4.2232	4,215.0000	4.2150	(0.193)	0	0	0
2015/05/21	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	AL37	06/08/2015			Index Future	462.3260	462.3260	462.3460	462.3460	0.004	0.0000	0.0000	124
2015/05/21	AL37	05/11/2015			Index Future	469.9690	469.9690	469.9760	469.9760	0.001	0.0000	0.0000	0
2015/05/21	AL7T	06/08/2015			Index Future	548.6180	548.6180	548.7850	548.7850	0.030	0.0000	0.0000	3
2015/05/21	AL7T	05/11/2015			Index Future	557.6870	557.6870	557.8410	557.8410	0.028	0.0000	0.0000	0
2015/05/21	ALBI	06/08/2015			Index Future	501.6120	501.6120	501.8860	501.8860	0.055	0.0000	0.0000	510
2015/05/21	ALBI	05/11/2015			Index Future	509.9030	509.9030	510.1680	510.1680	0.052	0.0000	0.0000	103
2015/05/21	ALBI	04/02/2016			Index Future	518.5850	518.5850	518.8650	518.8650	0.054	0.0000	0.0000	0
2015/05/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C070	01/08/2021			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
2015/05/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	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
2015/05/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/21	EL28	06/08/2015	125.00	Call	Bond Future	530.5700	0.5306	542.2300	0.5422	2.198	0	0	0
2015/05/21	EL28	06/08/2015			Bond Future	125.5306	125.5306	125.5422	125.5422	0.009	0.0000	0.0000	0
2015/05/21	EL28	06/08/2015	125.01	Call	Bond Future	520.5700	0.5206	532.2300	0.5322	2.240	0	0	0
2015/05/21	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	EL28	06/08/2015	124.99	Call	Bond Future	540.5700	0.5406	552.2300	0.5522	2.157	0	0	0
2015/05/21	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	EL28	05/11/2015	126.99	Put	Bond Future	943.9900	0.9440	935.9100	0.9359	(0.856)	0	0	0
2015/05/21	EL28	05/11/2015			Bond Future	126.0460	126.0460	126.0541	126.0541	0.006	0.0000	0.0000	0
2015/05/21	EL28	05/11/2015	127.01	Put	Bond Future	963.9900	0.9640	955.9100	0.9559	(0.838)	0	0	0
2015/05/21	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	EL28	05/11/2015	127.00	Put	Bond Future	953.9900	0.9540	945.9100	0.9459	(0.847)	0	0	0
2015/05/21	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	ES33	06/08/2015			Bond Future	9.5629	85.4523	9.5516	85.5355	(0.118)	0.0000	0.0000	6,396
2015/05/21	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	ES33	06/08/2015	9.61	Call	Bond Future	346.5600	0.3466	429.7600	0.4298	24.007	0	0	0
2015/05/21	ES33	06/08/2015	9.59	Call	Bond Future	199.7600	0.1998	282.9600	0.2830	41.650	0	0	0
2015/05/21	ES33	06/08/2015	9.60	Call	Bond Future	273.2100	0.2732	356.4100	0.3564	30.453	0	0	0
2015/05/21	ES33	05/11/2015	9.00	Put	Bond Future	4,869.9300	4.8699	4,787.7700	4.7878	(1.687)	0	0	0
2015/05/21	ES33	05/11/2015			Bond Future	9.6412	83.0634	9.6300	83.1456	(0.117)	0.0000	0.0000	0
2015/05/21	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	ES33	05/11/2015	8.99	Put	Bond Future	4,949.2600	4.9493	4,867.1000	4.8671	(1.660)	0	0	0
2015/05/21	ES33	05/11/2015	9.01	Put	Bond Future	4,790.7000	4.7907	4,708.5400	4.7085	(1.715)	0	0	0
2015/05/21	ES33	04/02/2016	10.01	Call	Bond Future	2,043.3800	2.0434	2,128.6700	2.1287	4.174	0	0	0
2015/05/21	ES33	04/02/2016			Bond Future	9.7194	84.4789	9.7075	84.5642	(0.122)	0.0000	0.0000	0
2015/05/21	ES33	04/02/2016	9.99	Call	Bond Future	1,905.2500	1.9053	1,990.5400	1.9905	4.477	0	0	0
2015/05/21	ES33	04/02/2016	10.00	Call	Bond Future	1,974.3600	1.9744	2,059.6500	2.0597	4.320	0	0	0
2015/05/21	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GOVI	06/08/2015			GOVI	497.4450	497.4450	497.6670	497.6670	0.045	0.0000	0.0000	454
2015/05/21	GOVI	06/08/2015	499.99	Put	GOVI	25,450.0000	2.5450	23,230.0000	2.3230	(8.723)	0	0	0
2015/05/21	GOVI	06/08/2015	500.01	Put	GOVI	25,650.0000	2.5650	23,430.0000	2.3430	(8.655)	0	0	0
2015/05/21	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GOVI	06/08/2015	500.00	Put	GOVI	25,550.0000	2.5550	23,330.0000	2.3330	(8.689)	0	0	0
2015/05/21	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GOVI	05/11/2015			GOVI	505.6680	505.6680	505.8800	505.8800	0.042	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
2015/05/21	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GOVI	05/11/2015	529.99	Put	GOVI	243,220.0000	24.3220	241,100.0000	24.1100	(0.872)	0	0	0
2015/05/21	GOVI	05/11/2015	530.01	Put	GOVI	243,420.0000	24.3420	241,300.0000	24.1300	(0.871)	0	0	0
2015/05/21	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GOVI	05/11/2015	530.00	Put	GOVI	243,320.0000	24.3320	241,200.0000	24.1200	(0.871)	0	0	0
2015/05/21	GOVI	04/02/2016	512.01	Call	GOVI	22,670.0000	2.2670	24,930.0000	2.4930	9.969	0	0	0
2015/05/21	GOVI	04/02/2016			GOVI	514.2770	514.2770	514.5030	514.5030	0.044	0.0000	0.0000	0
2015/05/21	GOVI	04/02/2016	511.99	Call	GOVI	22,870.0000	2.2870	25,130.0000	2.5130	9.882	0	0	0
2015/05/21	GOVI	04/02/2016	512.00	Call	GOVI	22,770.0000	2.2770	25,030.0000	2.5030	9.925	0	0	0
2015/05/21	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/21	IGOV	06/08/2015			Index Future	231.0620	231.0620	230.8790	230.8790	(0.079)	0.0000	0.0000	1,080
2015/05/21	IGOV	05/11/2015			Index Future	234.8810	234.8810	234.6890	234.6890	(0.082)	0.0000	0.0000	17
2015/05/21	IGOV	04/02/2016			Index Future	238.8800	238.8800	238.6900	238.6900	(0.080)	0.0000	0.0000	0
2015/05/21	ILBI	06/08/2015			Index Future	626.3760	626.3760	625.9270	625.9270	(0.072)	0.0000	0.0000	159
2015/05/21	ILBI	05/11/2015			Index Future	636.7360	636.7360	636.2760	636.2760	(0.072)	0.0000	0.0000	0
2015/05/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/21	JBAF	17/06/2015			Jibar Tradeable Future	6.1900	93.8100	6.1900	93.8100	0.000	0.0000	0.0000	7,500
2015/05/21	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/05/21	JBAF	19/08/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/05/21	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/05/21	JBAF	21/10/2015			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2015/05/21	JBAF	15/12/2015			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2015/05/21	JBAF	16/03/2016			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2015/05/21	JBAF	15/06/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2015/05/21	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2015/05/21	JBAF	21/12/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2015/05/21	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2015/05/21	R023	06/08/2015	8.24	Call	Bond Future	2,767.8200	2.7678	2,764.0000	2.7640	(0.138)	0	0	0
2015/05/21	R023	06/08/2015	9.07	Put	Bond Future	40.1100	0.0401	38.4900	0.0385	(4.039)	0	0	911
2015/05/21	R023	06/08/2015			Bond Future	7.8341	102.9955	7.8333	102.9998	(0.010)	0.0000	0.0000	10,246

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
2015/05/21	R023	06/08/2015	8.26	Put	Bond Future	498.7700	0.4988	490.8200	0.4908	(1.594)	0	0	0
2015/05/21	R023	06/08/2015	9.07	Call	Bond Future	6,673.9800	6.6740	6,676.6700	6.6767	0.040	0	0	0
2015/05/21	R023	06/08/2015	8.25	Put	Bond Future	511.8200	0.5118	503.7800	0.5038	(1.571)	0	0	0
2015/05/21	R023	06/08/2015	8.24	Put	Bond Future	525.1500	0.5252	517.0200	0.5170	(1.548)	0	0	0
2015/05/21	R023	06/08/2015	8.25	Call	Bond Future	2,808.9400	2.8089	2,805.2100	2.8052	(0.133)	0	0	0
2015/05/21	R023	06/08/2015	8.26	Call	Bond Future	2,850.2900	2.8503	2,846.6500	2.8467	(0.128)	0	0	0
2015/05/21	R023	05/11/2015			Bond Future	7.8861	100.7572	7.8859	100.7586	(0.003)	0.0000	0.0000	0
2015/05/21	R023	05/11/2015	7.99	Put	Bond Future	1,731.5800	1.7316	1,725.0300	1.7250	(0.378)	0	0	0
2015/05/21	R023	05/11/2015	8.01	Put	Bond Future	1,683.6300	1.6836	1,677.1100	1.6771	(0.387)	0	0	0
2015/05/21	R023	05/11/2015	7.99	Call	Bond Future	2,295.6100	2.2956	2,290.5300	2.2905	(0.221)	0	0	0
2015/05/21	R023	05/11/2015	8.00	Put	Bond Future	1,707.3500	1.7074	1,700.8100	1.7008	(0.383)	0	0	0
2015/05/21	R023	05/11/2015	8.00	Call	Bond Future	2,325.4700	2.3255	2,320.4000	2.3204	(0.218)	0	0	0
2015/05/21	R023	05/11/2015	8.01	Call	Bond Future	2,355.8100	2.3558	2,350.7600	2.3508	(0.214)	0	0	0
2015/05/21	R023	04/02/2016	8.01	Put	Bond Future	2,230.4700	2.2305	2,224.1800	2.2242	(0.282)	0	0	0
2015/05/21	R023	04/02/2016			Bond Future	7.9355	102.4737	7.9348	102.4773	(0.008)	0.0000	0.0000	0
2015/05/21	R023	04/02/2016	8.00	Put	Bond Future	2,254.7800	2.2548	2,248.4800	2.2485	(0.279)	0	0	0
2015/05/21	R023	04/02/2016	8.01	Call	Bond Future	2,623.6000	2.6236	2,620.8500	2.6208	(0.105)	0	0	0
2015/05/21	R023	04/02/2016	7.99	Call	Bond Future	2,567.4100	2.5674	2,564.6300	2.5646	(0.108)	0	0	0
2015/05/21	R023	04/02/2016	8.00	Call	Bond Future	2,595.2500	2.5952	2,592.4900	2.5925	(0.106)	0	0	0
2015/05/21	R023	04/02/2016	7.99	Put	Bond Future	2,279.6400	2.2796	2,273.3200	2.2733	(0.277)	0	0	0
2015/05/21	R186	06/08/2015	7.65	Call	Bond Future	861.5400	0.8615	864.2100	0.8642	0.310	0	0	75
2015/05/21	R186	06/08/2015	8.00	Put	Bond Future	2,138.1100	2.1381	2,100.4100	2.1004	(1.763)	0	0	0
2015/05/21	R186	06/08/2015	8.90	Put	Bond Future	226.2600	0.2263	216.4700	0.2165	(4.327)	0	0	5,350
2015/05/21	R186	06/08/2015			Bond Future	8.0199	119.7355	8.0140	119.7842	(0.074)	0.0000	0.0000	40,126
2015/05/21	R186	06/08/2015	8.50	Call	Bond Future	4,562.9000	4.5629	4,590.9500	4.5910	0.615	0	0	0
2015/05/21	R186	06/08/2015	8.55	Put	Bond Future	602.6100	0.6026	583.5000	0.5835	(3.171)	0	0	4,229
2015/05/21	R186	06/08/2015	8.01	Call	Bond Future	2,014.4700	2.0145	2,025.8300	2.0258	0.564	0	0	0
2015/05/21	R186	06/08/2015	8.00	Call	Bond Future	1,973.7100	1.9737	1,984.7700	1.9848	0.560	0	0	0
2015/05/21	R186	06/08/2015	7.75	Call	Bond Future	1,118.0200	1.1180	1,122.5600	1.1226	0.406	0	0	1,000
2015/05/21	R186	06/08/2015	7.99	Call	Bond Future	1,933.4500	1.9334	1,944.2000	1.9442	0.556	0	0	0
2015/05/21	R186	06/08/2015	8.46	Put	Bond Future	758.4600	0.7585	736.4300	0.7364	(2.905)	0	0	75
2015/05/21	R186	06/08/2015	8.05	Call	Bond Future	2,181.9200	2.1819	2,194.5500	2.1946	0.579	0	0	75
2015/05/21	R186	06/08/2015	8.45	Call	Bond Future	4,259.5900	4.2596	4,285.9800	4.2860	0.620	0	0	0
2015/05/21	R186	06/08/2015	7.65	Put	Bond Future	3,972.0300	3.9720	3,925.9400	3.9259	(1.160)	0	0	0
2015/05/21	R186	06/08/2015	8.50	Put	Bond Future	685.3900	0.6854	664.6800	0.6647	(3.022)	0	0	5,229
2015/05/21	R186	06/08/2015	8.55	Call	Bond Future	4,873.8700	4.8739	4,903.5200	4.9035	0.608	0	0	0
2015/05/21	R186	06/08/2015	7.75	Put	Bond Future	3,376.6900	3.3767	3,332.4700	3.3325	(1.310)	0	0	0
2015/05/21	R186	06/08/2015	7.99	Put	Bond Future	2,180.6600	2.1807	2,142.6500	2.1426	(1.743)	0	0	0
2015/05/21	R186	06/08/2015	8.05	Put	Bond Future	1,933.4300	1.9334	1,897.3000	1.8973	(1.869)	0	0	0
2015/05/21	R186	06/08/2015	8.46	Call	Bond Future	4,319.6300	4.3196	4,346.3600	4.3464	0.619	0	0	0
2015/05/21	R186	06/08/2015	8.90	Call	Bond Future	7,202.2300	7.2022	7,241.2000	7.2412	0.541	0	0	0
2015/05/21	R186	06/08/2015	8.45	Put	Bond Future	777.6900	0.7777	755.3200	0.7553	(2.876)	0	0	4,229
2015/05/21	R186	06/08/2015	8.01	Put	Bond Future	2,096.1300	2.0961	2,058.7300	2.0587	(1.784)	0	0	0
2015/05/21	R186	05/11/2015	8.45	Call	Bond Future	4,817.5600	4.8176	4,839.9500	4.8400	0.465	0	0	0
2015/05/21	R186	05/11/2015	8.24	Call	Bond Future	3,791.0100	3.7910	3,809.1100	3.8091	0.477	0	0	0
2015/05/21	R186	05/11/2015	8.25	Put	Bond Future	2,362.8300	2.3628	2,335.1300	2.3351	(1.172)	0	0	8,690
2015/05/21	R186	05/11/2015			Bond Future	8.0664	121.6955	8.0607	121.7415	(0.070)	0.0000	0.0000	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/21	R186	05/11/2015	9.00	Put	Bond Future	722.0700	0.7221	708.6400	0.7086	(1.860)	0	0	2,600
2015/05/21	R186	05/11/2015	8.35	Put	Bond Future	2,047.5200	2.0475	2,021.8600	2.0219	(1.253)	0	0	9,370
2015/05/21	R186	05/11/2015	8.24	Put	Bond Future	2,396.4200	2.3964	2,368.5100	2.3685	(1.165)	0	0	0
2015/05/21	R186	05/11/2015	8.22	Call	Bond Future	3,700.0500	3.7000	3,717.7500	3.7177	0.478	0	0	0
2015/05/21	R186	05/11/2015	8.26	Put	Bond Future	2,329.6000	2.3296	2,302.1100	2.3021	(1.180)	0	0	0
2015/05/21	R186	05/11/2015	8.35	Call	Bond Future	4,314.1900	4.3142	4,334.5400	4.3345	0.472	0	0	0
2015/05/21	R186	05/11/2015	8.45	Put	Bond Future	1,765.8200	1.7658	1,742.2000	1.7422	(1.338)	0	0	6,248
2015/05/21	R186	05/11/2015	9.00	Call	Bond Future	7,963.5700	7.9636	7,996.1500	7.9962	0.409	0	0	0
2015/05/21	R186	05/11/2015	8.25	Call	Bond Future	3,837.0700	3.8371	3,855.3800	3.8554	0.477	0	0	0
2015/05/21	R186	05/11/2015	8.26	Call	Bond Future	3,883.4200	3.8834	3,901.9400	3.9019	0.477	0	0	0
2015/05/21	R186	05/11/2015	8.22	Put	Bond Future	2,464.9800	2.4650	2,436.6700	2.4367	(1.148)	0	0	1,090
2015/05/21	R186	04/02/2016	7.50	Call	Bond Future	1,636.3300	1.6363	1,645.4100	1.6454	0.555	0	0	0
2015/05/21	R186	04/02/2016			Bond Future	8.1085	118.4700	8.1023	118.5194	(0.077)	0.0000	0.0000	5,512
2015/05/21	R186	04/02/2016	7.51	Call	Bond Future	1,660.8200	1.6608	1,670.0300	1.6700	0.555	0	0	0
2015/05/21	R186	04/02/2016	7.49	Call	Bond Future	1,612.0800	1.6121	1,621.0300	1.6210	0.555	0	0	0
2015/05/21	R186	04/02/2016	7.50	Put	Bond Future	6,605.7100	6.6057	6,565.3900	6.5654	(0.610)	0	0	0
2015/05/21	R186	04/02/2016	7.49	Put	Bond Future	6,665.4800	6.6655	6,625.0300	6.6250	(0.607)	0	0	0
2015/05/21	R186	04/02/2016	7.51	Put	Bond Future	6,546.2600	6.5463	6,506.0700	6.5061	(0.614)	0	0	0
2015/05/21	R186	05/05/2016			Bond Future	8.1361	120.6191	8.1305	120.6633	(0.070)	0.0000	0.0000	0
2015/05/21	R186	05/05/2016	8.34	Call	Bond Future	5,097.5100	5.0975	5,117.0300	5.1170	0.383	0	0	0
2015/05/21	R186	05/05/2016	8.35	Call	Bond Future	5,140.8200	5.1408	5,160.4700	5.1605	0.382	0	0	0
2015/05/21	R186	05/05/2016	8.33	Call	Bond Future	5,053.9200	5.0539	5,073.3100	5.0733	0.384	0	0	0
2015/05/21	R186	05/05/2016	8.35	Put	Bond Future	3,490.8400	3.4908	3,466.2400	3.4662	(0.705)	0	0	0
2015/05/21	R186	05/05/2016	7.56	Put	Bond Future	6,939.4200	6.9394	6,905.1100	6.9051	(0.494)	0	0	0
2015/05/21	R186	05/05/2016	8.34	Put	Bond Future	3,523.9800	3.5240	3,499.2500	3.4993	(0.702)	0	0	0
2015/05/21	R186	05/05/2016	7.56	Call	Bond Future	2,332.3300	2.3323	2,342.2700	2.3423	0.426	0	0	0
2015/05/21	R186	05/05/2016	8.33	Put	Bond Future	3,556.9000	3.5569	3,532.0400	3.5320	(0.699)	0	0	0
2015/05/21	R197	06/08/2015	288.00	Call	Bond Future	2,289.3300	2.2893	2,002.1800	2.0022	(12.543)	0	0	0
2015/05/21	R197	06/08/2015			Bond Future	290.2893	290.2893	290.0022	290.0022	(0.099)	0.0000	0.0000	1,046
2015/05/21	R197	06/08/2015	288.01	Call	Bond Future	2,279.3300	2.2793	1,992.1800	1.9922	(12.598)	0	0	0
2015/05/21	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R197	06/08/2015	287.99	Call	Bond Future	2,299.3300	2.2993	2,012.1800	2.0122	(12.488)	0	0	0
2015/05/21	R197	05/11/2015	295.00	Call	Bond Future	39.6600	0.0397	0.0000	0.0000	(100.000)	0	0	0
2015/05/21	R197	05/11/2015			Bond Future	295.0397	295.0397	294.7393	294.7393	(0.102)	0.0000	0.0000	0
2015/05/21	R197	05/11/2015	294.99	Call	Bond Future	49.6600	0.0497	0.0000	0.0000	(100.000)	0	0	0
2015/05/21	R197	05/11/2015	295.01	Call	Bond Future	29.6600	0.0297	0.0000	0.0000	(100.000)	0	0	0
2015/05/21	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	250.7200	0.2507	100.000	0	0	0
2015/05/21	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	270.7200	0.2707	100.000	0	0	0
2015/05/21	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	260.7200	0.2607	100.000	0	0	0
2015/05/21	R202	06/08/2015			Bond Future	239.4669	239.4669	239.4869	239.4869	0.008	0.0000	0.0000	54,213
2015/05/21	R202	06/08/2015	239.99	Put	Bond Future	523.0600	0.5231	503.0800	0.5031	(3.820)	0	0	0
2015/05/21	R202	06/08/2015	240.00	Put	Bond Future	533.0600	0.5331	513.0800	0.5131	(3.748)	0	0	0
2015/05/21	R202	06/08/2015	240.01	Put	Bond Future	543.0600	0.5431	523.0800	0.5231	(3.679)	0	0	0
2015/05/21	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/21	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R202	05/11/2015			Bond Future	243.3855	243.3855	243.3987	243.3987	0.005	0.0000	0.0000	0
2015/05/21	R202	05/11/2015	245.99	Put	Bond Future	2,604.4600	2.6045	2,591.2600	2.5913	(0.507)	0	0	0
2015/05/21	R202	05/11/2015	246.01	Put	Bond Future	2,624.4600	2.6245	2,611.2600	2.6113	(0.503)	0	0	0
2015/05/21	R202	05/11/2015	246.00	Put	Bond Future	2,614.4600	2.6145	2,601.2600	2.6013	(0.505)	0	0	0
2015/05/21	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R203	06/08/2015	6.74	Call	Bond Future	222.3500	0.2223	220.4700	0.2205	(0.846)	0	0	0
2015/05/21	R203	06/08/2015	6.75	Put	Bond Future	767.9200	0.7679	763.9100	0.7639	(0.522)	0	0	0
2015/05/21	R203	06/08/2015	7.84	Call	Bond Future	1,617.7000	1.6177	1,618.3800	1.6184	0.042	0	0	0
2015/05/21	R203	06/08/2015			Bond Future	7.0263	105.6951	7.0252	105.6972	(0.016)	0.0000	0.0000	15,971
2015/05/21	R203	06/08/2015	6.75	Call	Bond Future	228.6000	0.2286	226.7100	0.2267	(0.827)	0	0	0
2015/05/21	R203	06/08/2015	6.76	Call	Bond Future	234.9700	0.2350	233.0700	0.2331	(0.809)	0	0	0
2015/05/21	R203	06/08/2015	6.74	Put	Bond Future	781.2600	0.7813	777.2600	0.7773	(0.512)	0	0	0
2015/05/21	R203	06/08/2015	7.84	Put	Bond Future	50.6700	0.0507	49.2300	0.0492	(2.842)	0	0	5,000
2015/05/21	R203	06/08/2015	6.76	Put	Bond Future	754.7100	0.7547	750.6900	0.7507	(0.533)	0	0	0
2015/05/21	R203	05/11/2015	5.99	Call	Bond Future	53.1800	0.0532	52.4800	0.0525	(1.316)	0	0	0
2015/05/21	R203	05/11/2015	6.00	Put	Bond Future	1,929.5300	1.9295	1,929.6600	1.9297	0.007	0	0	0
2015/05/21	R203	05/11/2015			Bond Future	7.0726	103.2587	7.0731	103.2579	0.007	0.0000	0.0000	0
2015/05/21	R203	05/11/2015	6.00	Call	Bond Future	54.6700	0.0547	53.9600	0.0540	(1.299)	0	0	0
2015/05/21	R203	05/11/2015	6.01	Call	Bond Future	56.2000	0.0562	55.4800	0.0555	(1.281)	0	0	0
2015/05/21	R203	05/11/2015	5.99	Put	Bond Future	1,945.7300	1.9457	1,945.8700	1.9459	0.007	0	0	0
2015/05/21	R203	05/11/2015	6.01	Put	Bond Future	1,913.3700	1.9134	1,913.4900	1.9135	0.006	0	0	0
2015/05/21	R203	04/02/2016	7.26	Put	Bond Future	426.2500	0.4263	424.6900	0.4247	(0.366)	0	0	0
2015/05/21	R203	04/02/2016	7.25	Put	Bond Future	432.4400	0.4324	430.8700	0.4309	(0.363)	0	0	0
2015/05/21	R203	04/02/2016			Bond Future	7.1062	105.0181	7.1054	105.0194	(0.012)	0.0000	0.0000	0
2015/05/21	R203	04/02/2016	7.26	Call	Bond Future	656.9800	0.6570	656.7000	0.6567	(0.043)	0	0	0
2015/05/21	R203	04/02/2016	7.24	Call	Bond Future	639.4600	0.6395	639.1600	0.6392	(0.047)	0	0	0
2015/05/21	R203	04/02/2016	7.25	Call	Bond Future	648.1900	0.6482	647.9000	0.6479	(0.045)	0	0	0
2015/05/21	R203	04/02/2016	7.24	Put	Bond Future	438.7000	0.4387	437.1200	0.4371	(0.360)	0	0	0
2015/05/21	R204	06/08/2015	7.74	Call	Bond Future	1,551.5700	1.5516	1,550.7800	1.5508	(0.051)	0	0	0
2015/05/21	R204	06/08/2015	7.75	Put	Bond Future	207.3600	0.2074	203.5100	0.2035	(1.857)	0	0	0
2015/05/21	R204	06/08/2015			Bond Future	7.2860	103.2154	7.2850	103.2185	(0.014)	0.0000	0.0000	11,910
2015/05/21	R204	06/08/2015	8.41	Call	Bond Future	3,296.2300	3.2962	3,298.4300	3.2984	0.067	0	0	0
2015/05/21	R204	06/08/2015	7.74	Put	Bond Future	213.4500	0.2134	209.5400	0.2095	(1.832)	0	0	0
2015/05/21	R204	06/08/2015	7.76	Put	Bond Future	201.4200	0.2014	197.6300	0.1976	(1.882)	0	0	0
2015/05/21	R204	06/08/2015	8.41	Put	Bond Future	22.5700	0.0226	21.6500	0.0217	(4.076)	0	0	699
2015/05/21	R204	06/08/2015	7.75	Call	Bond Future	1,574.7100	1.5747	1,573.9800	1.5740	(0.046)	0	0	0
2015/05/21	R204	06/08/2015	7.76	Call	Bond Future	1,597.9900	1.5980	1,597.3200	1.5973	(0.042)	0	0	0
2015/05/21	R204	05/11/2015			Bond Future	7.3376	104.9049	7.3375	104.9051	(0.001)	0.0000	0.0000	0
2015/05/21	R204	05/11/2015	6.25	Call	Bond Future	101.4200	0.1014	100.2900	0.1003	(1.114)	0	0	0
2015/05/21	R204	05/11/2015	6.24	Put	Bond Future	3,196.1500	3.1962	3,194.8700	3.1949	(0.040)	0	0	0
2015/05/21	R204	05/11/2015	6.26	Put	Bond Future	3,143.9400	3.1439	3,142.6200	3.1426	(0.042)	0	0	0
2015/05/21	R204	05/11/2015	6.25	Put	Bond Future	3,170.0200	3.1700	3,168.7200	3.1687	(0.041)	0	0	0

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2015/05/21	R204	05/11/2015	6.26	Call	Bond Future	104.0800		0.1041	102.9300	0.1029	(1.105)	0	0	0
2015/05/21	R204	05/11/2015	6.24	Call	Bond Future	98.8100		0.0988	97.7000	0.0977	(1.123)	0	0	0
2015/05/21	R204	04/02/2016	7.50	Call	Bond Future	1,163.1100		1.1631	1,162.4800	1.1625	(0.054)	0	0	0
2015/05/21	R204	04/02/2016			Bond Future	7.3792		102.6549	7.3783	102.6572	(0.012)	0.0000	0.0000	0
2015/05/21	R204	04/02/2016	7.51	Call	Bond Future	1,177.7600		1.1778	1,177.1400	1.1771	(0.053)	0	0	0
2015/05/21	R204	04/02/2016	7.49	Put	Bond Future	864.7700		0.8648	861.8200	0.8618	(0.341)	0	0	0
2015/05/21	R204	04/02/2016	7.51	Put	Bond Future	842.8400		0.8428	839.9100	0.8399	(0.348)	0	0	0
2015/05/21	R204	04/02/2016	7.49	Call	Bond Future	1,148.5700		1.1486	1,147.9300	1.1479	(0.056)	0	0	0
2015/05/21	R204	04/02/2016	7.50	Put	Bond Future	853.7500		0.8538	850.8100	0.8508	(0.344)	0	0	0
2015/05/21	R207	06/08/2015	7.76	Call	Bond Future	1,373.6800		1.3737	1,358.1700	1.3582	(1.129)	0	0	0
2015/05/21	R207	06/08/2015			Bond Future	7.5198		99.5435	7.5240	99.5278	0.057	0.0000	0.0000	34,592
2015/05/21	R207	06/08/2015	7.74	Call	Bond Future	1,325.6100		1.3256	1,310.2300	1.3102	(1.160)	0	0	0
2015/05/21	R207	06/08/2015	7.75	Call	Bond Future	1,349.4600		1.3495	1,334.0100	1.3340	(1.145)	0	0	0
2015/05/21	R207	06/08/2015	7.46	Call	Bond Future	751.0600		0.7511	738.3100	0.7383	(1.698)	0	0	70
2015/05/21	R207	06/08/2015	7.74	Put	Bond Future	518.4200		0.5184	518.7700	0.5188	0.068	0	0	0
2015/05/21	R207	06/08/2015	7.46	Put	Bond Future	971.5200		0.9715	974.5000	0.9745	0.307	0	0	0
2015/05/21	R207	06/08/2015	7.76	Put	Bond Future	493.5800		0.4936	493.8000	0.4938	0.045	0	0	0
2015/05/21	R207	06/08/2015	7.75	Put	Bond Future	505.8000		0.5058	506.0800	0.5061	0.055	0	0	0
2015/05/21	R207	05/11/2015	7.76	Call	Bond Future	1,593.2700		1.5933	1,578.5600	1.5786	(0.923)	0	0	0
2015/05/21	R207	05/11/2015			Bond Future	7.5721		101.1734	7.5775	101.1545	0.071	0.0000	0.0000	0
2015/05/21	R207	05/11/2015	7.74	Call	Bond Future	1,552.3300		1.5523	1,537.7700	1.5378	(0.938)	0	0	0
2015/05/21	R207	05/11/2015	7.50	Call	Bond Future	1,106.8000		1.1068	1,094.2500	1.0942	(1.134)	0	0	19
2015/05/21	R207	05/11/2015	7.75	Call	Bond Future	1,572.7300		1.5727	1,558.0900	1.5581	(0.931)	0	0	0
2015/05/21	R207	05/11/2015	7.43	Call	Bond Future	993.2400		0.9932	981.3300	0.9813	(1.199)	0	0	53
2015/05/21	R207	05/11/2015	7.74	Put	Bond Future	966.1400		0.9661	970.4900	0.9705	0.450	0	0	0
2015/05/21	R207	05/11/2015	7.76	Put	Bond Future	937.5400		0.9375	941.7400	0.9417	0.448	0	0	0
2015/05/21	R207	05/11/2015	7.43	Put	Bond Future	1,492.6300		1.4926	1,499.6300	1.4996	0.469	0	0	0
2015/05/21	R207	05/11/2015	7.75	Put	Bond Future	951.7600		0.9518	956.0300	0.9560	0.449	0	0	0
2015/05/21	R207	05/11/2015	7.50	Put	Bond Future	1,359.7900		1.3598	1,366.1500	1.3662	0.468	0	0	0
2015/05/21	R207	04/02/2016	7.49	Put	Bond Future	1,591.8500		1.5919	1,598.5800	1.5986	0.423	0	0	0
2015/05/21	R207	04/02/2016	7.27	Put	Bond Future	2,022.1000		2.0221	2,030.4200	2.0304	0.411	0	0	0
2015/05/21	R207	04/02/2016			Bond Future	7.6194		99.2550	7.6246	99.2379	0.068	0.0000	0.0000	0
2015/05/21	R207	04/02/2016	7.51	Put	Bond Future	1,556.3000		1.5563	1,562.8900	1.5629	0.423	0	0	0
2015/05/21	R207	04/02/2016	7.27	Call	Bond Future	854.1600		0.8542	845.3200	0.8453	(1.035)	0	0	43
2015/05/21	R207	04/02/2016	7.50	Call	Bond Future	1,176.7200		1.1767	1,166.2300	1.1662	(0.891)	0	0	19
2015/05/21	R207	04/02/2016	7.51	Call	Bond Future	1,192.3600		1.1924	1,181.7900	1.1818	(0.886)	0	0	0
2015/05/21	R207	04/02/2016	7.49	Call	Bond Future	1,161.2100		1.1612	1,150.7800	1.1508	(0.898)	0	0	0
2015/05/21	R207	04/02/2016	7.50	Put	Bond Future	1,574.0000		1.5740	1,580.6700	1.5807	0.424	0	0	0
2015/05/21	R207	05/05/2016	7.86	Put	Bond Future	1,320.3300		1.3203	1,327.6400	1.3276	0.554	0	0	0
2015/05/21	R207	05/05/2016			Bond Future	7.6425		101.0555	7.6497	101.0330	0.094	0.0000	0.0000	0
2015/05/21	R207	05/05/2016	7.85	Put	Bond Future	1,333.3500		1.3334	1,340.7300	1.3407	0.553	0	0	0
2015/05/21	R207	05/05/2016	7.56	Put	Bond Future	1,752.6000		1.7526	1,761.9700	1.7620	0.535	0	0	0
2015/05/21	R207	05/05/2016	7.84	Put	Bond Future	1,346.4700		1.3465	1,353.9200	1.3539	0.553	0	0	0
2015/05/21	R207	05/05/2016	7.56	Call	Bond Future	1,493.4300		1.4934	1,480.3000	1.4803	(0.879)	0	0	43
2015/05/21	R207	05/05/2016	7.85	Call	Bond Future	1,981.1200		1.9811	1,966.0000	1.9660	(0.763)	0	0	0
2015/05/21	R207	05/05/2016	7.86	Call	Bond Future	1,999.1900		1.9992	1,984.0000	1.9840	(0.760)	0	0	0
2015/05/21	R207	05/05/2016	7.84	Call	Bond Future	1,963.1300		1.9631	1,948.0800	1.9481	(0.767)	0	0	0

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2015/05/21	R208	06/08/2015			Bond Future	7.6449	98.4240	7.6388	98.4507	(0.079)	0.0000	0.0000	38,758
2015/05/21	R208	06/08/2015	8.00	Call	Bond Future	2,010.3500	2.0103	2,023.9900	2.0240	0.678	0	0	0
2015/05/21	R208	06/08/2015	8.01	Call	Bond Future	2,041.8800	2.0419	2,055.7100	2.0557	0.677	0	0	0
2015/05/21	R208	06/08/2015	8.85	Call	Bond Future	5,161.2000	5.1612	5,185.9100	5.1859	0.479	0	0	0
2015/05/21	R208	06/08/2015	7.99	Call	Bond Future	1,979.0100	1.9790	1,992.4600	1.9925	0.680	0	0	0
2015/05/21	R208	06/08/2015	8.01	Put	Bond Future	451.7600	0.4518	438.8900	0.4389	(2.849)	0	0	0
2015/05/21	R208	06/08/2015	8.00	Put	Bond Future	463.3400	0.4633	450.2800	0.4503	(2.819)	0	0	0
2015/05/21	R208	06/08/2015	7.99	Put	Bond Future	475.1500	0.4752	461.9000	0.4619	(2.789)	0	0	0
2015/05/21	R208	06/08/2015	8.85	Put	Bond Future	33.0700	0.0331	31.0800	0.0311	(6.018)	0	0	198
2015/05/21	R208	05/11/2015			Bond Future	7.6963	96.6350	7.6905	96.6593	(0.075)	0.0000	0.0000	0
2015/05/21	R208	05/11/2015	8.48	Call	Bond Future	3,692.6600	3.6927	3,709.0100	3.7090	0.443	0	0	0
2015/05/21	R208	05/11/2015	7.74	Put	Bond Future	1,428.7200	1.4287	1,412.7400	1.4127	(1.118)	0	0	0
2015/05/21	R208	05/11/2015	7.75	Call	Bond Future	1,635.9100	1.6359	1,644.3900	1.6444	0.518	0	0	0
2015/05/21	R208	05/11/2015	7.76	Call	Bond Future	1,658.5600	1.6586	1,667.1600	1.6672	0.519	0	0	0
2015/05/21	R208	05/11/2015	8.48	Put	Bond Future	441.8000	0.4418	433.7900	0.4338	(1.813)	0	0	2,200
2015/05/21	R208	05/11/2015	7.74	Call	Bond Future	1,613.6800	1.6137	1,622.0600	1.6221	0.519	0	0	0
2015/05/21	R208	05/11/2015	7.76	Put	Bond Future	1,389.1400	1.3891	1,373.3800	1.3734	(1.135)	0	0	0
2015/05/21	R208	05/11/2015	7.75	Put	Bond Future	1,408.7100	1.4087	1,392.8300	1.3928	(1.127)	0	0	0
2015/05/21	R208	04/02/2016			Bond Future	7.7417	98.2815	7.7351	98.3082	(0.085)	0.0000	0.0000	0
2015/05/21	R208	04/02/2016	7.74	Put	Bond Future	1,793.0100	1.7930	1,776.4300	1.7764	(0.925)	0	0	0
2015/05/21	R208	04/02/2016	7.76	Put	Bond Future	1,753.4800	1.7535	1,737.0900	1.7371	(0.935)	0	0	0
2015/05/21	R208	04/02/2016	7.75	Put	Bond Future	1,773.0000	1.7730	1,756.5100	1.7565	(0.930)	0	0	0
2015/05/21	R208	04/02/2016	7.76	Call	Bond Future	1,827.8900	1.8279	1,838.2900	1.8383	0.569	0	0	0
2015/05/21	R208	04/02/2016	7.74	Call	Bond Future	1,786.0500	1.7860	1,796.2600	1.7963	0.572	0	0	0
2015/05/21	R208	04/02/2016	7.75	Call	Bond Future	1,806.7400	1.8067	1,817.0400	1.8170	0.570	0	0	0
2015/05/21	R209	06/08/2015	8.99	Put	Bond Future	848.2600	0.8483	815.5400	0.8155	(3.857)	0	0	0
2015/05/21	R209	06/08/2015			Bond Future	8.5585	80.0881	8.5476	80.1747	(0.127)	0.0000	0.0000	25,841
2015/05/21	R209	06/08/2015	9.01	Put	Bond Future	810.0400	0.8100	778.2900	0.7783	(3.920)	0	0	0
2015/05/21	R209	06/08/2015	9.90	Call	Bond Future	9,733.8400	9.7338	9,815.2800	9.8153	0.837	0	0	0
2015/05/21	R209	06/08/2015	9.00	Call	Bond Future	4,229.6000	4.2296	4,283.9600	4.2840	1.285	0	0	0
2015/05/21	R209	06/08/2015	9.01	Call	Bond Future	4,285.0500	4.2850	4,339.9000	4.3399	1.280	0	0	0
2015/05/21	R209	06/08/2015	8.99	Call	Bond Future	4,174.4000	4.1744	4,228.2800	4.2283	1.291	0	0	0
2015/05/21	R209	06/08/2015	9.00	Put	Bond Future	828.9700	0.8290	796.7300	0.7967	(3.889)	0	0	0
2015/05/21	R209	06/08/2015	9.90	Put	Bond Future	71.1400	0.0711	65.9800	0.0660	(7.253)	0	0	2,914
2015/05/21	R209	05/11/2015	7.99	Put	Bond Future	6,341.7100	6.3417	6,272.3500	6.2724	(1.094)	0	0	0
2015/05/21	R209	05/11/2015			Bond Future	8.6027	78.2509	8.5919	78.3365	(0.126)	0.0000	0.0000	0
2015/05/21	R209	05/11/2015	8.01	Put	Bond Future	6,213.6600	6.2137	6,144.8300	6.1448	(1.108)	0	0	0
2015/05/21	R209	05/11/2015	7.99	Call	Bond Future	1,271.6600	1.2717	1,287.9700	1.2880	1.283	0	0	0
2015/05/21	R209	05/11/2015	8.00	Put	Bond Future	6,277.4800	6.2775	6,208.3900	6.2084	(1.101)	0	0	0
2015/05/21	R209	05/11/2015	8.00	Call	Bond Future	1,294.1000	1.2941	1,310.6800	1.3107	1.281	0	0	0
2015/05/21	R209	05/11/2015	8.01	Call	Bond Future	1,316.8100	1.3168	1,333.6500	1.3337	1.279	0	0	0
2015/05/21	R209	04/02/2016	8.74	Call	Bond Future	4,340.8700	4.3409	4,382.7100	4.3827	0.964	0	0	0
2015/05/21	R209	04/02/2016	8.75	Put	Bond Future	3,558.1800	3.5582	3,511.5000	3.5115	(1.312)	0	0	0
2015/05/21	R209	04/02/2016			Bond Future	8.6439	79.5842	8.6325	79.6730	(0.131)	0.0000	0.0000	0
2015/05/21	R209	04/02/2016	8.75	Call	Bond Future	4,381.1900	4.3812	4,423.3100	4.4233	0.961	0	0	0
2015/05/21	R209	04/02/2016	8.76	Call	Bond Future	4,422.2200	4.4222	4,464.6200	4.4646	0.959	0	0	0

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2015/05/21	R209	04/02/2016	8.74	Put	Bond Future	3,594.8400	3.5948	3,547.8800	3.5479	(1.306)	0	0	0
2015/05/21	R209	04/02/2016	8.76	Put	Bond Future	3,522.3400	3.5223	3,475.9400	3.4759	(1.317)	0	0	0
2015/05/21	R210	06/08/2015	179.01	Call	Bond Future	254.5000	0.2545	268.9800	0.2690	5.690	0	0	0
2015/05/21	R210	06/08/2015			Bond Future	179.2645	179.2645	179.2790	179.2790	0.008	0.0000	0.0000	1,184
2015/05/21	R210	06/08/2015	178.99	Call	Bond Future	274.5000	0.2745	288.9800	0.2890	5.275	0	0	0
2015/05/21	R210	06/08/2015	179.00	Call	Bond Future	264.5000	0.2645	278.9800	0.2790	5.474	0	0	0
2015/05/21	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R210	05/11/2015			Bond Future	180.0788	180.0788	180.0884	180.0884	0.005	0.0000	0.0000	0
2015/05/21	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R210	05/11/2015	181.99	Put	Bond Future	1,911.2300	1.9112	1,901.6400	1.9016	(0.502)	0	0	0
2015/05/21	R210	05/11/2015	182.01	Put	Bond Future	1,931.2300	1.9312	1,921.6400	1.9216	(0.497)	0	0	0
2015/05/21	R210	05/11/2015	182.00	Put	Bond Future	1,921.2300	1.9212	1,911.6400	1.9116	(0.499)	0	0	0
2015/05/21	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R211	06/08/2015			Bond Future	133.0652	133.0652	133.0723	133.0723	0.005	0.0000	0.0000	1,120
2015/05/21	R211	06/08/2015	134.99	Put	Bond Future	1,924.7500	1.9247	1,917.7300	1.9177	(0.365)	0	0	0
2015/05/21	R211	06/08/2015	135.01	Put	Bond Future	1,944.7500	1.9447	1,937.7300	1.9377	(0.361)	0	0	0
2015/05/21	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R211	06/08/2015	135.00	Put	Bond Future	1,934.7500	1.9347	1,927.7300	1.9277	(0.363)	0	0	0
2015/05/21	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R211	05/11/2015			Bond Future	135.2432	135.2432	135.2465	135.2465	0.002	0.0000	0.0000	0
2015/05/21	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R211	05/11/2015	134.99	Call	Bond Future	253.1800	0.2532	256.4700	0.2565	1.299	0	0	0
2015/05/21	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R211	05/11/2015	135.00	Call	Bond Future	243.1800	0.2432	246.4700	0.2465	1.353	0	0	0
2015/05/21	R211	05/11/2015	135.01	Call	Bond Future	233.1800	0.2332	236.4700	0.2365	1.411	0	0	0
2015/05/21	R212	06/08/2015	141.01	Put	Bond Future	1,703.9400	1.7039	1,693.1000	1.6931	(0.636)	0	0	0
2015/05/21	R212	06/08/2015			Bond Future	139.3061	139.3061	139.3169	139.3169	0.008	0.0000	0.0000	1,113
2015/05/21	R212	06/08/2015	141.00	Put	Bond Future	1,693.9400	1.6939	1,683.1000	1.6831	(0.640)	0	0	0
2015/05/21	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R212	06/08/2015	140.99	Put	Bond Future	1,683.9400	1.6839	1,673.1000	1.6731	(0.644)	0	0	0
2015/05/21	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R212	05/11/2015			Bond Future	141.5862	141.5862	141.5931	141.5931	0.005	0.0000	0.0000	0
2015/05/21	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R212	05/11/2015	145.99	Put	Bond Future	4,403.8000	4.4038	4,396.8700	4.3969	(0.157)	0	0	0
2015/05/21	R212	05/11/2015	146.01	Put	Bond Future	4,423.8000	4.4238	4,416.8700	4.4169	(0.157)	0	0	0
2015/05/21	R212	05/11/2015	146.00	Put	Bond Future	4,413.8000	4.4138	4,406.8700	4.4069	(0.157)	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
2015/05/21	R213	06/08/2015			Bond Future	8.4728	90.5314	8.4619	90.6166	(0.129)	0.0000	0.0000	18,397
2015/05/21	R213	06/08/2015	8.49	Put	Bond Future	1,963.4200	1.9634	1,909.9100	1.9099	(2.725)	0	0	0
2015/05/21	R213	06/08/2015	8.51	Put	Bond Future	1,888.1800	1.8882	1,835.7300	1.8357	(2.778)	0	0	0
2015/05/21	R213	06/08/2015	8.49	Call	Bond Future	2,096.9000	2.0969	2,128.5900	2.1286	1.511	0	0	0
2015/05/21	R213	06/08/2015	8.50	Put	Bond Future	1,925.4600	1.9255	1,872.4800	1.8725	(2.752)	0	0	0
2015/05/21	R213	06/08/2015	8.50	Call	Bond Future	2,136.5500	2.1366	2,168.7700	2.1688	1.508	0	0	0
2015/05/21	R213	06/08/2015	8.51	Call	Bond Future	2,176.7800	2.1768	2,209.5300	2.2095	1.505	0	0	0
2015/05/21	R213	05/11/2015	7.76	Call	Bond Future	916.1000	0.9161	928.4100	0.9284	1.344	0	0	0
2015/05/21	R213	05/11/2015			Bond Future	8.5229	88.4688	8.5120	88.5529	(0.128)	0.0000	0.0000	0
2015/05/21	R213	05/11/2015	7.74	Call	Bond Future	882.1800	0.8822	894.0600	0.8941	1.347	0	0	0
2015/05/21	R213	05/11/2015	7.75	Call	Bond Future	898.6700	0.8987	910.7500	0.9108	1.344	0	0	0
2015/05/21	R213	05/11/2015	7.74	Put	Bond Future	7,200.3900	7.2004	7,128.2300	7.1282	(1.002)	0	0	0
2015/05/21	R213	05/11/2015	7.76	Put	Bond Future	7,065.0800	7.0651	6,993.3500	6.9934	(1.015)	0	0	0
2015/05/21	R213	05/11/2015	7.75	Put	Bond Future	7,132.2100	7.1322	7,060.2500	7.0602	(1.009)	0	0	0
2015/05/21	R213	04/02/2016			Bond Future	8.5713	89.9761	8.5598	90.0633	(0.134)	0.0000	0.0000	0
2015/05/21	R213	04/02/2016	8.75	Call	Bond Future	4,494.7100	4.4947	4,537.9700	4.5380	0.962	0	0	0
2015/05/21	R213	04/02/2016	8.74	Put	Bond Future	3,187.9700	3.1880	3,143.7600	3.1438	(1.387)	0	0	0
2015/05/21	R213	04/02/2016	8.76	Put	Bond Future	3,121.9500	3.1219	3,078.2900	3.0783	(1.398)	0	0	0
2015/05/21	R213	04/02/2016	8.75	Put	Bond Future	3,154.5300	3.1545	3,110.5900	3.1106	(1.393)	0	0	0
2015/05/21	R213	04/02/2016	8.76	Call	Bond Future	4,536.2800	4.5363	4,579.8200	4.5798	0.960	0	0	0
2015/05/21	R213	04/02/2016	8.74	Call	Bond Future	4,453.9100	4.4539	4,496.9000	4.4969	0.965	0	0	0
2015/05/21	R214	06/08/2015	8.76	Put	Bond Future	1,618.6100	1.6186	1,569.2900	1.5693	(3.047)	0	0	0
2015/05/21	R214	06/08/2015			Bond Future	8.5911	81.4052	8.5802	81.4970	(0.126)	0.0000	0.0000	20,996
2015/05/21	R214	06/08/2015	8.75	Put	Bond Future	1,651.5900	1.6516	1,601.7100	1.6017	(3.020)	0	0	0
2015/05/21	R214	06/08/2015	8.74	Call	Bond Future	2,931.9700	2.9320	2,973.3200	2.9733	1.410	0	0	0
2015/05/21	R214	06/08/2015	8.75	Call	Bond Future	2,980.2600	2.9803	3,022.1800	3.0222	1.407	0	0	0
2015/05/21	R214	06/08/2015	8.76	Call	Bond Future	3,029.6600	3.0297	3,072.1400	3.0721	1.402	0	0	0
2015/05/21	R214	06/08/2015	8.74	Put	Bond Future	1,685.8100	1.6858	1,635.3600	1.6354	(2.993)	0	0	0
2015/05/21	R214	05/11/2015			Bond Future	8.6348	79.4465	8.6240	79.5375	(0.125)	0.0000	0.0000	0
2015/05/21	R214	05/11/2015	7.99	Put	Bond Future	7,021.8200	7.0218	6,947.3200	6.9473	(1.061)	0	0	0
2015/05/21	R214	05/11/2015	8.00	Put	Bond Future	6,951.0200	6.9510	6,876.7800	6.8768	(1.068)	0	0	0
2015/05/21	R214	05/11/2015	8.01	Put	Bond Future	6,880.8400	6.8808	6,806.8800	6.8069	(1.075)	0	0	0
2015/05/21	R214	05/11/2015	7.99	Call	Bond Future	1,288.4500	1.2884	1,304.9100	1.3049	1.278	0	0	0
2015/05/21	R214	05/11/2015	8.00	Call	Bond Future	1,311.6300	1.3116	1,328.3500	1.3284	1.275	0	0	0
2015/05/21	R214	05/11/2015	8.01	Call	Bond Future	1,335.2600	1.3353	1,352.2600	1.3523	1.273	0	0	0
2015/05/21	R214	04/02/2016			Bond Future	8.6771	80.8000	8.6658	80.8943	(0.130)	0.0000	0.0000	4,320
2015/05/21	R214	04/02/2016	7.99	Put	Bond Future	8,008.0600	8.0081	7,936.0200	7.9360	(0.900)	0	0	0
2015/05/21	R214	04/02/2016	8.00	Call	Bond Future	1,960.4500	1.9604	1,982.9000	1.9829	1.145	0	0	0
2015/05/21	R214	04/02/2016	8.01	Call	Bond Future	1,986.8900	1.9869	2,009.5900	2.0096	1.142	0	0	0
2015/05/21	R214	04/02/2016	7.99	Call	Bond Future	1,933.9900	1.9340	1,956.1800	1.9562	1.147	0	0	0
2015/05/21	R214	04/02/2016	8.01	Put	Bond Future	7,873.6300	7.8736	7,802.1000	7.8021	(0.908)	0	0	0
2015/05/21	R214	04/02/2016	8.00	Put	Bond Future	7,940.7700	7.9408	7,868.9900	7.8690	(0.904)	0	0	0
2015/05/21	R248	06/08/2015	8.76	Call	Bond Future	1,165.3200	1.1653	1,283.8700	1.2839	10.173	0	0	0
2015/05/21	R248	06/08/2015			Bond Future	8.6523	104.9727	8.6414	105.0912	(0.125)	0.0000	0.0000	35,237
2015/05/21	R248	06/08/2015	8.74	Call	Bond Future	950.8000	0.9508	1,069.3500	1.0694	12.468	0	0	0
2015/05/21	R248	06/08/2015	8.75	Call	Bond Future	1,058.1600	1.0582	1,176.7100	1.1767	11.203	0	0	0

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2015/05/21	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R248	05/11/2015	8.01	Put	Bond Future	7,942.9800	7.9430	7,825.3700	7.8254	(1.481)	0	0	0
2015/05/21	R248	05/11/2015			Bond Future	8.6974	102.2604	8.6865	102.3781	(0.125)	0.0000	0.0000	0
2015/05/21	R248	05/11/2015	8.00	Put	Bond Future	8,066.4400	8.0664	7,948.8300	7.9488	(1.458)	0	0	0
2015/05/21	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R248	05/11/2015	7.99	Put	Bond Future	8,190.1500	8.1901	8,072.5400	8.0725	(1.436)	0	0	0
2015/05/21	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R248	04/02/2016			Bond Future	8.7411	104.0027	8.7297	104.1244	(0.130)	0.0000	0.0000	0
2015/05/21	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/21	R248	04/02/2016	8.99	Call	Bond Future	2,606.3300	2.6063	2,728.0500	2.7281	4.670	0	0	0
2015/05/21	R248	04/02/2016	9.00	Call	Bond Future	2,708.5400	2.7085	2,830.2600	2.8303	4.494	0	0	0
2015/05/21	R248	04/02/2016	9.01	Call	Bond Future	2,810.5600	2.8106	2,932.2800	2.9323	4.331	0	0	0

Total

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