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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/05/2015 TO 22/05/2015

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
2015/05/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	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
2015/05/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2025	06/08/2015			Bond Future	122.1005	122.1005	121.0346	121.0346	(0.873)	0.0000	0.0000	16
2015/05/22	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2025	06/08/2015	120.99	Call	Bond Future	1,110.4900	1.1105	44.5700	0.0446	(95.986)	0	0	0
2015/05/22	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2025	06/08/2015	121.00	Call	Bond Future	1,100.4900	1.1005	34.5700	0.0346	(96.859)	0	0	0
2015/05/22	2025	06/08/2015	121.01	Call	Bond Future	1,090.4900	1.0905	24.5700	0.0246	(97.747)	0	0	0
2015/05/22	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2025	05/11/2015			Bond Future	124.0953	124.0953	123.0113	123.0113	(0.874)	0.0000	0.0000	0
2015/05/22	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2025	05/11/2015	123.01	Call	Bond Future	1,085.3100	1.0853	1.3200	0.0013	(99.878)	0	0	0
2015/05/22	2025	05/11/2015	122.99	Call	Bond Future	1,105.3100	1.1053	21.3200	0.0213	(98.071)	0	0	0
2015/05/22	2025	05/11/2015	123.00	Call	Bond Future	1,095.3100	1.0953	11.3200	0.0113	(98.967)	0	0	0
2015/05/22	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2030	06/08/2015			Bond Future	8.4223	96.7619	8.5038	96.1070	0.968	0.0000	0.0000	9,690
2015/05/22	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2030	06/08/2015	7.74	Put	Bond Future	5,733.8600	5.7339	6,388.7200	6.3887	11.421	0	0	0
2015/05/22	2030	06/08/2015	7.76	Put	Bond Future	5,559.1200	5.5591	6,213.9800	6.2140	11.780	0	0	0
2015/05/22	2030	06/08/2015	7.75	Put	Bond Future	5,646.4400	5.6464	6,301.3000	6.3013	11.598	0	0	0
2015/05/22	2030	05/11/2015	8.50	Call	Bond Future	229.0500	0.2291	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2030	05/11/2015			Bond Future	8.4712	98.3439	8.5553	97.6779	0.993	0.0000	0.0000	0
2015/05/22	2030	05/11/2015	8.51	Call	Bond Future	308.3200	0.3083	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2030	05/11/2015	8.49	Put	Bond Future	0.0000	0.0000	516.2700	0.5163	100.000	0	0	0
2015/05/22	2030	05/11/2015	8.51	Put	Bond Future	0.0000	0.0000	357.6400	0.3576	100.000	0	0	0
2015/05/22	2030	05/11/2015	8.49	Call	Bond Future	149.6900	0.1497	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2030	05/11/2015	8.50	Put	Bond Future	0.0000	0.0000	436.9100	0.4369	100.000	0	0	0
2015/05/22	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2032	06/08/2015			Bond Future	8.5141	100.6762	8.6007	99.9304	1.017	0.0000	0.0000	1,585
2015/05/22	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2032	06/08/2015	8.50	Put	Bond Future	122.6900	0.1227	868.5600	0.8686	607.931	0	0	0
2015/05/22	2032	06/08/2015	8.49	Put	Bond Future	209.5300	0.2095	955.4000	0.9554	355.973	0	0	0
2015/05/22	2032	06/08/2015	8.51	Put	Bond Future	35.9600	0.0360	781.8300	0.7818	2074.166	0	0	0
2015/05/22	2032	05/11/2015			Bond Future	8.5645	98.1658	8.6538	97.4073	1.042	0.0000	0.0000	0
2015/05/22	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2032	05/11/2015	7.99	Put	Bond Future	5,097.2300	5.0972	5,855.7600	5.8558	14.881	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
2015/05/22	2032	05/11/2015	8.01	Put	Bond Future	4,913.3900	4.9134	5,671.9200	5.6719	15.438	0	0	0
2015/05/22	2032	05/11/2015	8.00	Put	Bond Future	5,005.2500	5.0052	5,763.7800	5.7638	15.155	0	0	0
2015/05/22	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2032	04/02/2016			Bond Future	8.6110	99.8407	8.7029	99.0696	1.067	0.0000	0.0000	0
2015/05/22	2032	04/02/2016	8.69	Put	Bond Future	0.0000	0.0000	107.7200	0.1077	100.000	0	0	0
2015/05/22	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	24.2000	0.0242	100.000	0	0	0
2015/05/22	2032	04/02/2016	8.71	Call	Bond Future	830.2800	0.8303	59.2200	0.0592	(92.867)	0	0	0
2015/05/22	2032	04/02/2016	8.69	Call	Bond Future	663.3400	0.6633	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2032	04/02/2016	8.70	Call	Bond Future	746.8600	0.7469	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2037	06/08/2015			Bond Future	8.6033	99.2680	8.6898	98.4395	1.005	0.0000	0.0000	33,279
2015/05/22	2037	06/08/2015	8.75	Call	Bond Future	1,399.0000	1.3990	570.4800	0.5705	(59.222)	0	0	0
2015/05/22	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2037	06/08/2015	8.76	Call	Bond Future	1,493.2300	1.4932	664.7100	0.6647	(55.485)	0	0	0
2015/05/22	2037	06/08/2015	8.74	Call	Bond Future	1,304.6300	1.3046	476.1100	0.4761	(63.506)	0	0	0
2015/05/22	2037	05/11/2015	7.99	Put	Bond Future	6,617.0200	6.6170	7,459.5400	7.4595	12.733	0	0	0
2015/05/22	2037	05/11/2015	8.01	Put	Bond Future	6,406.4300	6.4064	7,248.9500	7.2489	13.151	0	0	0
2015/05/22	2037	05/11/2015			Bond Future	8.6496	100.8910	8.7385	100.0485	1.028	0.0000	0.0000	0
2015/05/22	2037	05/11/2015	8.00	Put	Bond Future	6,511.6400	6.5116	7,354.1600	7.3542	12.939	0	0	0
2015/05/22	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2037	04/02/2016	8.74	Call	Bond Future	438.2600	0.4383	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2037	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	324.6500	0.3247	100.000	0	0	0
2015/05/22	2037	04/02/2016			Bond Future	8.6934	98.3547	8.7848	97.4982	1.051	0.0000	0.0000	0
2015/05/22	2037	04/02/2016	8.75	Call	Bond Future	531.8800	0.5319	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2037	04/02/2016	8.76	Call	Bond Future	625.3700	0.6254	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2037	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	418.2700	0.4183	100.000	0	0	0
2015/05/22	2037	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	231.1600	0.2312	100.000	0	0	0
2015/05/22	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2038	06/08/2015			Bond Future	127.6199	127.6199	125.5743	125.5743	(1.603)	0.0000	0.0000	3,600
2015/05/22	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2038	06/08/2015	127.99	Put	Bond Future	370.1500	0.3702	2,415.7000	2.4157	552.627	0	0	0
2015/05/22	2038	06/08/2015	128.01	Put	Bond Future	390.1500	0.3902	2,435.7000	2.4357	524.298	0	0	0
2015/05/22	2038	06/08/2015	128.00	Put	Bond Future	380.1500	0.3802	2,425.7000	2.4257	538.090	0	0	0
2015/05/22	2038	05/11/2015			Bond Future	129.7048	129.7048	127.6252	127.6252	(1.603)	0.0000	0.0000	0
2015/05/22	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2038	05/11/2015	133.99	Put	Bond Future	4,285.2000	4.2852	6,364.8400	6.3648	48.531	0	0	0
2015/05/22	2038	05/11/2015	134.01	Put	Bond Future	4,305.2000	4.3052	6,384.8400	6.3848	48.305	0	0	0
2015/05/22	2038	05/11/2015	134.00	Put	Bond Future	4,295.2000	4.2952	6,374.8400	6.3748	48.418	0	0	0
2015/05/22	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/22	2044	06/08/2015	8.76	Call	Bond Future	1,043.4100	1.0434	80.8600	0.0809	(92.250)	0	0	0
2015/05/22	2044	06/08/2015			Bond Future	8.6607	101.2188	8.7522	100.2563	1.057	0.0000	0.0000	10,733
2015/05/22	2044	06/08/2015	8.74	Call	Bond Future	834.7900	0.8348	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2044	06/08/2015	8.75	Call	Bond Future	939.1900	0.9392	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	127.7600	0.1278	100.000	0	0	0
2015/05/22	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	23.3600	0.0234	100.000	0	0	0
2015/05/22	2044	05/11/2015			Bond Future	8.7049	102.8739	8.7989	101.8950	1.080	0.0000	0.0000	0
2015/05/22	2044	05/11/2015	8.24	Put	Bond Future	5,085.1500	5.0851	6,063.9700	6.0640	19.249	0	0	0
2015/05/22	2044	05/11/2015	8.26	Put	Bond Future	4,857.5900	4.8576	5,836.4100	5.8364	20.150	0	0	0
2015/05/22	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2044	05/11/2015	8.25	Put	Bond Future	4,971.2600	4.9713	5,950.0800	5.9501	19.690	0	0	0
2015/05/22	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2044	04/02/2016			Bond Future	8.7467	100.2461	8.8433	99.2510	1.104	0.0000	0.0000	0
2015/05/22	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2044	04/02/2016	9.01	Call	Bond Future	2,674.7900	2.6748	1,679.6800	1.6797	(37.203)	0	0	0
2015/05/22	2044	04/02/2016	8.99	Call	Bond Future	2,475.8700	2.4759	1,480.7600	1.4808	(40.192)	0	0	0
2015/05/22	2044	04/02/2016	9.00	Call	Bond Future	2,575.4200	2.5754	1,580.3100	1.5803	(38.639)	0	0	0
2015/05/22	2046	06/08/2015	129.01	Put	Bond Future	317.7100	0.3177	877.4100	0.8774	176.167	0	0	0
2015/05/22	2046	06/08/2015			Bond Future	128.6923	128.6923	128.1326	128.1326	(0.435)	0.0000	0.0000	5,722
2015/05/22	2046	06/08/2015	129.00	Put	Bond Future	307.7100	0.3077	867.4100	0.8674	181.892	0	0	0
2015/05/22	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2046	06/08/2015	128.99	Put	Bond Future	297.7100	0.2977	857.4100	0.8574	188.002	0	0	0
2015/05/22	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2046	05/11/2015			Bond Future	129.3963	129.3963	128.8273	128.8273	(0.440)	0.0000	0.0000	0
2015/05/22	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2046	05/11/2015	132.99	Put	Bond Future	3,593.6900	3.5937	4,162.7000	4.1627	15.834	0	0	0
2015/05/22	2046	05/11/2015	133.01	Put	Bond Future	3,613.6900	3.6137	4,182.7000	4.1827	15.746	0	0	0
2015/05/22	2046	05/11/2015	133.00	Put	Bond Future	3,603.6900	3.6037	4,172.7000	4.1727	15.790	0	0	0
2015/05/22	2050	06/08/2015			Bond Future	138.5219	138.5219	135.1613	135.1613	(2.426)	0.0000	0.0000	3,797
2015/05/22	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	1,828.6900	1.8287	100.000	0	0	0
2015/05/22	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	1,848.6900	1.8487	100.000	0	0	0
2015/05/22	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	1,838.6900	1.8387	100.000	0	0	0
2015/05/22	2050	06/08/2015	137.01	Call	Bond Future	1,511.9200	1.5119	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2050	06/08/2015	136.99	Call	Bond Future	1,531.9200	1.5319	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2050	06/08/2015	137.00	Call	Bond Future	1,521.9200	1.5219	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	2050	05/11/2015			Bond Future	140.7850	140.7850	137.3683	137.3683	(2.427)	0.0000	0.0000	0
2015/05/22	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2050	05/11/2015	144.99	Put	Bond Future	4,205.0000	4.2050	7,621.6600	7.6217	81.252	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
2015/05/22	2050	05/11/2015	145.01	Put	Bond Future	4,225.0000	4.2250	7,641.6600	7.6417	80.868	0	0	0
2015/05/22	2050	05/11/2015	145.00	Put	Bond Future	4,215.0000	4.2150	7,631.6600	7.6317	81.060	0	0	0
2015/05/22	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	AL37	06/08/2015			Index Future	462.3460	462.3460	460.8030	460.8030	(0.334)	0.0000	0.0000	124
2015/05/22	AL37	05/11/2015			Index Future	469.9760	469.9760	468.4040	468.4040	(0.334)	0.0000	0.0000	0
2015/05/22	AL7T	06/08/2015			Index Future	548.7850	548.7850	545.9160	545.9160	(0.523)	0.0000	0.0000	3
2015/05/22	AL7T	05/11/2015			Index Future	557.8410	557.8410	554.9220	554.9220	(0.523)	0.0000	0.0000	0
2015/05/22	ALBI	06/08/2015			Index Future	501.8860	501.8860	498.9500	498.9500	(0.585)	0.0000	0.0000	510
2015/05/22	ALBI	05/11/2015			Index Future	510.1680	510.1680	507.1800	507.1800	(0.586)	0.0000	0.0000	103
2015/05/22	ALBI	04/02/2016			Index Future	518.8650	518.8650	515.8280	515.8280	(0.585)	0.0000	0.0000	0
2015/05/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	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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2015/05/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	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
2015/05/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/22	EL28	06/08/2015	125.00	Call	Bond Future	542.2300	0.5422	552.9500	0.5530	1.977	0	0	0
2015/05/22	EL28	06/08/2015			Bond Future	125.5422	125.5422	125.5530	125.5530	0.009	0.0000	0.0000	0
2015/05/22	EL28	06/08/2015	125.01	Call	Bond Future	532.2300	0.5322	542.9500	0.5430	2.014	0	0	0
2015/05/22	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	EL28	06/08/2015	124.99	Call	Bond Future	552.2300	0.5522	562.9500	0.5630	1.941	0	0	0
2015/05/22	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	EL28	05/11/2015	126.99	Put	Bond Future	935.9100	0.9359	925.6700	0.9257	(1.094)	0	0	0
2015/05/22	EL28	05/11/2015			Bond Future	126.0541	126.0541	126.0643	126.0643	0.008	0.0000	0.0000	0
2015/05/22	EL28	05/11/2015	127.01	Put	Bond Future	955.9100	0.9559	945.6700	0.9457	(1.071)	0	0	0
2015/05/22	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	EL28	05/11/2015	127.00	Put	Bond Future	945.9100	0.9459	935.6700	0.9357	(1.083)	0	0	0
2015/05/22	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	ES33	06/08/2015			Bond Future	9.5516	85.5355	9.6431	84.8636	0.958	0.0000	0.0000	6,396
2015/05/22	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	388.9500	0.3890	100.000	0	0	0
2015/05/22	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	242.1500	0.2421	100.000	0	0	0
2015/05/22	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	315.5000	0.3155	100.000	0	0	0
2015/05/22	ES33	06/08/2015	9.61	Call	Bond Future	429.7600	0.4298	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	ES33	06/08/2015	9.59	Call	Bond Future	282.9600	0.2830	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	ES33	06/08/2015	9.60	Call	Bond Future	356.4100	0.3564	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	ES33	05/11/2015	9.00	Put	Bond Future	4,787.7700	4.7878	5,471.1500	5.4712	14.273	0	0	0
2015/05/22	ES33	05/11/2015			Bond Future	9.6300	83.1456	9.7244	82.4622	0.981	0.0000	0.0000	0
2015/05/22	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	ES33	05/11/2015	8.99	Put	Bond Future	4,867.1000	4.8671	5,550.4800	5.5505	14.041	0	0	0
2015/05/22	ES33	05/11/2015	9.01	Put	Bond Future	4,708.5400	4.7085	5,391.9200	5.3919	14.514	0	0	0
2015/05/22	ES33	04/02/2016	10.01	Call	Bond Future	2,128.6700	2.1287	1,434.0200	1.4340	(32.633)	0	0	0
2015/05/22	ES33	04/02/2016			Bond Future	9.7075	84.5642	9.8049	83.8695	1.003	0.0000	0.0000	0
2015/05/22	ES33	04/02/2016	9.99	Call	Bond Future	1,990.5400	1.9905	1,295.8900	1.2959	(34.898)	0	0	0
2015/05/22	ES33	04/02/2016	10.00	Call	Bond Future	2,059.6500	2.0597	1,365.0000	1.3650	(33.727)	0	0	0
2015/05/22	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	GOVI	06/08/2015			GOVI	497.6670	497.6670	494.9600	494.9600	(0.544)	0.0000	0.0000	454
2015/05/22	GOVI	06/08/2015	499.99	Put	GOVI	23,230.0000	2.3230	50,300.0000	5.0300	116.530	0	0	0
2015/05/22	GOVI	06/08/2015	500.01	Put	GOVI	23,430.0000	2.3430	50,500.0000	5.0500	115.536	0	0	0
2015/05/22	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	GOVI	06/08/2015	500.00	Put	GOVI	23,330.0000	2.3330	50,400.0000	5.0400	116.031	0	0	0
2015/05/22	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	GOVI	05/11/2015			GOVI	505.8800	505.8800	503.1260	503.1260	(0.544)	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
2015/05/22	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	GOVI	05/11/2015	529.99	Put	GOVI	241,100.0000	24.1100	268,640.0000	26.8640	11.423	0	0	0
2015/05/22	GOVI	05/11/2015	530.01	Put	GOVI	241,300.0000	24.1300	268,840.0000	26.8840	11.413	0	0	0
2015/05/22	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	GOVI	05/11/2015	530.00	Put	GOVI	241,200.0000	24.1200	268,740.0000	26.8740	11.418	0	0	0
2015/05/22	GOVI	04/02/2016	512.01	Call	GOVI	24,930.0000	2.4930	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	GOVI	04/02/2016			GOVI	514.5030	514.5030	511.7040	511.7040	(0.544)	0.0000	0.0000	0
2015/05/22	GOVI	04/02/2016	511.99	Call	GOVI	25,130.0000	2.5130	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	GOVI	04/02/2016	512.00	Call	GOVI	25,030.0000	2.5030	0.0000	0.0000	(100.000)	0	0	0
2015/05/22	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	2,860.0000	0.2860	100.000	0	0	0
2015/05/22	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	3,060.0000	0.3060	100.000	0	0	0
2015/05/22	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	2,960.0000	0.2960	100.000	0	0	0
2015/05/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/22	IGOV	06/08/2015			Index Future	230.8790	230.8790	229.7170	229.7170	(0.503)	0.0000	0.0000	1,080
2015/05/22	IGOV	05/11/2015			Index Future	234.6890	234.6890	233.5070	233.5070	(0.504)	0.0000	0.0000	17
2015/05/22	IGOV	04/02/2016			Index Future	238.6900	238.6900	237.4880	237.4880	(0.504)	0.0000	0.0000	0
2015/05/22	ILBI	06/08/2015			Index Future	625.9270	625.9270	622.8780	622.8780	(0.487)	0.0000	0.0000	159
2015/05/22	ILBI	05/11/2015			Index Future	636.2760	636.2760	633.1730	633.1730	(0.488)	0.0000	0.0000	0
2015/05/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/22	JBAF	17/06/2015			Jibar Tradeable Future	6.1900	93.8100	6.1900	93.8100	0.000	0.0000	0.0000	7,500
2015/05/22	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/05/22	JBAF	19/08/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/05/22	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/05/22	JBAF	21/10/2015			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2015/05/22	JBAF	15/12/2015			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2015/05/22	JBAF	16/03/2016			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2015/05/22	JBAF	15/06/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2015/05/22	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2015/05/22	JBAF	21/12/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2015/05/22	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2015/05/22	R023	06/08/2015	8.24	Call	Bond Future	2,764.0000	2.7640	2,400.0300	2.4000	(13.168)	0	0	0
2015/05/22	R023	06/08/2015	9.07	Put	Bond Future	38.4900	0.0385	52.3800	0.0524	36.087	0	0	911
2015/05/22	R023	06/08/2015			Bond Future	7.8333	102.9998	7.9209	102.5103	1.118	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
2015/05/22	R023	06/08/2015	8.26	Put	Bond Future	490.8200	0.4908	611.3300	0.6113	24.553	0	0	0
2015/05/22	R023	06/08/2015	9.07	Call	Bond Future	6,676.6700	6.6767	6,201.1200	6.2011	(7.123)	0	0	0
2015/05/22	R023	06/08/2015	8.25	Put	Bond Future	503.7800	0.5038	626.7500	0.6267	24.409	0	0	0
2015/05/22	R023	06/08/2015	8.24	Put	Bond Future	517.0200	0.5170	642.4900	0.6425	24.268	0	0	0
2015/05/22	R023	06/08/2015	8.25	Call	Bond Future	2,805.2100	2.8052	2,438.7400	2.4387	(13.064)	0	0	0
2015/05/22	R023	06/08/2015	8.26	Call	Bond Future	2,846.6500	2.8467	2,477.7200	2.4777	(12.960)	0	0	0
2015/05/22	R023	05/11/2015			Bond Future	7.8859	100.7586	7.9775	100.2607	1.162	0.0000	0.0000	0
2015/05/22	R023	05/11/2015	7.99	Put	Bond Future	1,725.0300	1.7250	1,950.5900	1.9506	13.076	0	0	0
2015/05/22	R023	05/11/2015	8.01	Put	Bond Future	1,677.1100	1.6771	1,898.3800	1.8984	13.194	0	0	0
2015/05/22	R023	05/11/2015	7.99	Call	Bond Future	2,290.5300	2.2905	2,018.1500	2.0181	(11.892)	0	0	0
2015/05/22	R023	05/11/2015	8.00	Put	Bond Future	1,700.8100	1.7008	1,924.2300	1.9242	13.136	0	0	0
2015/05/22	R023	05/11/2015	8.00	Call	Bond Future	2,320.4000	2.3204	2,045.8800	2.0459	(11.831)	0	0	0
2015/05/22	R023	05/11/2015	8.01	Call	Bond Future	2,350.7600	2.3508	2,074.0900	2.0741	(11.769)	0	0	0
2015/05/22	R023	04/02/2016	8.01	Put	Bond Future	2,224.1800	2.2242	2,461.8000	2.4618	10.683	0	0	0
2015/05/22	R023	04/02/2016			Bond Future	7.9348	102.4773	8.0308	101.9712	1.209	0.0000	0.0000	0
2015/05/22	R023	04/02/2016	8.00	Put	Bond Future	2,248.4800	2.2485	2,487.8500	2.4878	10.646	0	0	0
2015/05/22	R023	04/02/2016	8.01	Call	Bond Future	2,620.8500	2.6208	2,352.4300	2.3524	(10.242)	0	0	0
2015/05/22	R023	04/02/2016	7.99	Call	Bond Future	2,564.6300	2.5646	2,299.7200	2.2997	(10.329)	0	0	0
2015/05/22	R023	04/02/2016	8.00	Call	Bond Future	2,592.4900	2.5925	2,325.8200	2.3258	(10.286)	0	0	0
2015/05/22	R023	04/02/2016	7.99	Put	Bond Future	2,273.3200	2.2733	2,514.4500	2.5144	10.607	0	0	0
2015/05/22	R186	06/08/2015	7.65	Call	Bond Future	864.2100	0.8642	678.9700	0.6790	(21.435)	0	0	75
2015/05/22	R186	06/08/2015	8.00	Put	Bond Future	2,100.4100	2.1004	2,442.4200	2.4424	16.283	0	0	0
2015/05/22	R186	06/08/2015	8.90	Put	Bond Future	216.4700	0.2165	274.9700	0.2750	27.025	0	0	5,350
2015/05/22	R186	06/08/2015			Bond Future	8.0140	119.7842	8.0959	119.1101	1.022	0.0000	0.0000	40,126
2015/05/22	R186	06/08/2015	8.50	Call	Bond Future	4,590.9500	4.5910	4,065.2800	4.0653	(11.450)	0	0	0
2015/05/22	R186	06/08/2015	8.55	Put	Bond Future	583.5000	0.5835	717.3200	0.7173	22.934	0	0	4,229
2015/05/22	R186	06/08/2015	8.01	Call	Bond Future	2,025.8300	2.0258	1,689.3200	1.6893	(16.611)	0	0	0
2015/05/22	R186	06/08/2015	8.00	Call	Bond Future	1,984.7700	1.9848	1,652.6300	1.6526	(16.734)	0	0	0
2015/05/22	R186	06/08/2015	7.75	Call	Bond Future	1,122.5600	1.1226	897.8700	0.8979	(20.016)	0	0	1,000
2015/05/22	R186	06/08/2015	7.99	Call	Bond Future	1,944.2000	1.9442	1,616.4500	1.6165	(16.858)	0	0	0
2015/05/22	R186	06/08/2015	8.46	Put	Bond Future	736.4300	0.7364	897.3900	0.8974	21.857	0	0	75
2015/05/22	R186	06/08/2015	8.05	Call	Bond Future	2,194.5500	2.1946	1,840.6000	1.8406	(16.129)	0	0	75
2015/05/22	R186	06/08/2015	8.45	Call	Bond Future	4,285.9800	4.2860	3,776.0200	3.7760	(11.898)	0	0	0
2015/05/22	R186	06/08/2015	7.65	Put	Bond Future	3,925.9400	3.9259	4,414.8500	4.4149	12.453	0	0	0
2015/05/22	R186	06/08/2015	8.50	Put	Bond Future	664.6800	0.6647	813.1600	0.8132	22.339	0	0	5,229
2015/05/22	R186	06/08/2015	8.55	Call	Bond Future	4,903.5200	4.9035	4,363.1900	4.3632	(11.019)	0	0	0
2015/05/22	R186	06/08/2015	7.75	Put	Bond Future	3,332.4700	3.3325	3,781.9300	3.7819	13.487	0	0	0
2015/05/22	R186	06/08/2015	7.99	Put	Bond Future	2,142.6500	2.1426	2,489.0500	2.4891	16.167	0	0	0
2015/05/22	R186	06/08/2015	8.05	Put	Bond Future	1,897.3000	1.8973	2,217.5000	2.2175	16.877	0	0	0
2015/05/22	R186	06/08/2015	8.46	Call	Bond Future	4,346.3600	4.3464	3,833.1700	3.8332	(11.807)	0	0	0
2015/05/22	R186	06/08/2015	8.90	Call	Bond Future	7,241.2000	7.2412	6,625.5500	6.6255	(8.502)	0	0	0
2015/05/22	R186	06/08/2015	8.45	Put	Bond Future	755.3200	0.7553	919.5100	0.9195	21.738	0	0	4,229
2015/05/22	R186	06/08/2015	8.01	Put	Bond Future	2,058.7300	2.0587	2,396.3700	2.3964	16.400	0	0	0
2015/05/22	R186	05/11/2015	8.45	Call	Bond Future	4,839.9500	4.8400	4,383.5800	4.3836	(9.429)	0	0	0
2015/05/22	R186	05/11/2015	8.24	Call	Bond Future	3,809.1100	3.8091	3,409.3700	3.4094	(10.494)	0	0	0
2015/05/22	R186	05/11/2015	8.25	Put	Bond Future	2,335.1300	2.3351	2,618.4000	2.6184	12.131	0	0	8,690
2015/05/22	R186	05/11/2015			Bond Future	8.0607	121.7415	8.1457	121.0557	1.054	0.0000	0.0000	500

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2015/05/22	R186	05/11/2015	9.00	Put	Bond Future	708.6400	0.7086	822.1600	0.8222	16.019	0	0	2,600
2015/05/22	R186	05/11/2015	8.35	Put	Bond Future	2,021.8600	2.0219	2,277.6000	2.2776	12.649	0	0	9,370
2015/05/22	R186	05/11/2015	8.24	Put	Bond Future	2,368.5100	2.3685	2,654.5900	2.6546	12.078	0	0	0
2015/05/22	R186	05/11/2015	8.22	Call	Bond Future	3,717.7500	3.7177	3,323.6600	3.3237	(10.600)	0	0	0
2015/05/22	R186	05/11/2015	8.26	Put	Bond Future	2,302.1100	2.3021	2,582.5700	2.5826	12.183	0	0	0
2015/05/22	R186	05/11/2015	8.35	Call	Bond Future	4,334.5400	4.3345	3,904.4600	3.9045	(9.922)	0	0	0
2015/05/22	R186	05/11/2015	8.45	Put	Bond Future	1,742.2000	1.7422	1,971.6500	1.9716	13.170	0	0	6,248
2015/05/22	R186	05/11/2015	9.00	Call	Bond Future	7,996.1500	7.9962	7,423.8500	7.4238	(7.157)	0	0	0
2015/05/22	R186	05/11/2015	8.25	Call	Bond Future	3,855.3800	3.8554	3,452.8300	3.4528	(10.441)	0	0	0
2015/05/22	R186	05/11/2015	8.26	Call	Bond Future	3,901.9400	3.9019	3,496.5800	3.4966	(10.389)	0	0	0
2015/05/22	R186	05/11/2015	8.22	Put	Bond Future	2,436.6700	2.4367	2,728.4000	2.7284	11.972	0	0	1,090
2015/05/22	R186	04/02/2016	7.50	Call	Bond Future	1,645.4100	1.6454	1,436.9200	1.4369	(12.671)	0	0	0
2015/05/22	R186	04/02/2016			Bond Future	8.1023	118.5194	8.1904	117.8224	1.087	0.0000	0.0000	5,512
2015/05/22	R186	04/02/2016	7.51	Call	Bond Future	1,670.0300	1.6700	1,459.2600	1.4593	(12.621)	0	0	0
2015/05/22	R186	04/02/2016	7.49	Call	Bond Future	1,621.0300	1.6210	1,414.8100	1.4148	(12.722)	0	0	0
2015/05/22	R186	04/02/2016	7.50	Put	Bond Future	6,565.3900	6.5654	7,053.9500	7.0539	7.441	0	0	0
2015/05/22	R186	04/02/2016	7.49	Put	Bond Future	6,625.0300	6.6250	7,115.8600	7.1159	7.409	0	0	0
2015/05/22	R186	04/02/2016	7.51	Put	Bond Future	6,506.0700	6.5061	6,992.3500	6.9924	7.474	0	0	0
2015/05/22	R186	05/05/2016			Bond Future	8.1305	120.6633	8.2219	119.9533	1.125	0.0000	0.0000	0
2015/05/22	R186	05/05/2016	8.34	Call	Bond Future	5,117.0300	5.1170	4,710.0300	4.7100	(7.954)	0	0	0
2015/05/22	R186	05/05/2016	8.35	Call	Bond Future	5,160.4700	5.1605	4,751.4600	4.7515	(7.926)	0	0	0
2015/05/22	R186	05/05/2016	8.33	Call	Bond Future	5,073.3100	5.0733	4,668.3100	4.6683	(7.983)	0	0	0
2015/05/22	R186	05/05/2016	8.35	Put	Bond Future	3,466.2400	3.4662	3,767.2700	3.7673	8.685	0	0	0
2015/05/22	R186	05/05/2016	7.56	Put	Bond Future	6,905.1100	6.9051	7,370.3800	7.3704	6.738	0	0	0
2015/05/22	R186	05/05/2016	8.34	Put	Bond Future	3,499.2500	3.4993	3,802.2900	3.8023	8.660	0	0	0
2015/05/22	R186	05/05/2016	7.56	Call	Bond Future	2,342.2700	2.3423	2,097.5000	2.0975	(10.450)	0	0	0
2015/05/22	R186	05/05/2016	8.33	Put	Bond Future	3,532.0400	3.5320	3,837.0800	3.8371	8.636	0	0	0
2015/05/22	R197	06/08/2015	288.00	Call	Bond Future	2,002.1800	2.0022	2,022.9900	2.0230	1.039	0	0	0
2015/05/22	R197	06/08/2015			Bond Future	290.0022	290.0022	290.0230	290.0230	0.007	0.0000	0.0000	1,046
2015/05/22	R197	06/08/2015	288.01	Call	Bond Future	1,992.1800	1.9922	2,012.9900	2.0130	1.045	0	0	0
2015/05/22	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R197	06/08/2015	287.99	Call	Bond Future	2,012.1800	2.0122	2,032.9900	2.0330	1.034	0	0	0
2015/05/22	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R197	05/11/2015			Bond Future	294.7393	294.7393	294.7589	294.7589	0.007	0.0000	0.0000	0
2015/05/22	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R197	05/11/2015	294.99	Put	Bond Future	250.7200	0.2507	231.1000	0.2311	(7.825)	0	0	0
2015/05/22	R197	05/11/2015	295.01	Put	Bond Future	270.7200	0.2707	251.1000	0.2511	(7.247)	0	0	0
2015/05/22	R197	05/11/2015	295.00	Put	Bond Future	260.7200	0.2607	241.1000	0.2411	(7.525)	0	0	0
2015/05/22	R202	06/08/2015			Bond Future	239.4869	239.4869	238.6460	238.6460	(0.351)	0.0000	0.0000	54,213
2015/05/22	R202	06/08/2015	239.99	Put	Bond Future	503.0800	0.5031	1,344.0500	1.3441	167.164	0	0	0
2015/05/22	R202	06/08/2015	240.00	Put	Bond Future	513.0800	0.5131	1,354.0500	1.3541	163.906	0	0	0
2015/05/22	R202	06/08/2015	240.01	Put	Bond Future	523.0800	0.5231	1,364.0500	1.3641	160.773	0	0	0
2015/05/22	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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2015/05/22	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R202	05/11/2015			Bond Future	243.3987	243.3987	242.5426	242.5426	(0.352)	0.0000	0.0000	0
2015/05/22	R202	05/11/2015	245.99	Put	Bond Future	2,591.2600	2.5913	3,447.4100	3.4474	33.040	0	0	0
2015/05/22	R202	05/11/2015	246.01	Put	Bond Future	2,611.2600	2.6113	3,467.4100	3.4674	32.787	0	0	0
2015/05/22	R202	05/11/2015	246.00	Put	Bond Future	2,601.2600	2.6013	3,457.4100	3.4574	32.913	0	0	0
2015/05/22	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R203	06/08/2015	6.74	Call	Bond Future	220.4700	0.2205	164.0300	0.1640	(25.600)	0	0	0
2015/05/22	R203	06/08/2015	6.75	Put	Bond Future	763.9100	0.7639	899.1000	0.8991	17.697	0	0	0
2015/05/22	R203	06/08/2015	7.84	Call	Bond Future	1,618.3800	1.6184	1,444.0500	1.4441	(10.772)	0	0	0
2015/05/22	R203	06/08/2015			Bond Future	7.0252	105.6972	7.1245	105.5044	1.413	0.0000	0.0000	17,001
2015/05/22	R203	06/08/2015	6.75	Call	Bond Future	226.7100	0.2267	169.0800	0.1691	(25.420)	0	0	0
2015/05/22	R203	06/08/2015	6.76	Call	Bond Future	233.0700	0.2331	174.2500	0.1743	(25.237)	0	0	0
2015/05/22	R203	06/08/2015	6.74	Put	Bond Future	777.2600	0.7773	913.6400	0.9136	17.546	0	0	0
2015/05/22	R203	06/08/2015	7.84	Put	Bond Future	49.2300	0.0492	67.7200	0.0677	37.558	0	0	5,000
2015/05/22	R203	06/08/2015	6.76	Put	Bond Future	750.6900	0.7507	884.6900	0.8847	17.850	0	0	0
2015/05/22	R203	05/11/2015	5.99	Call	Bond Future	52.4800	0.0525	37.3900	0.0374	(28.754)	0	0	0
2015/05/22	R203	05/11/2015	6.00	Put	Bond Future	1,929.6600	1.9297	2,110.7100	2.1107	9.382	0	0	0
2015/05/22	R203	05/11/2015			Bond Future	7.0731	103.2579	7.1870	103.0614	1.611	0.0000	0.0000	0
2015/05/22	R203	05/11/2015	6.00	Call	Bond Future	53.9600	0.0540	38.5000	0.0385	(28.651)	0	0	0
2015/05/22	R203	05/11/2015	6.01	Call	Bond Future	55.4800	0.0555	39.6500	0.0396	(28.533)	0	0	0
2015/05/22	R203	05/11/2015	5.99	Put	Bond Future	1,945.8700	1.9459	2,127.2900	2.1273	9.323	0	0	0
2015/05/22	R203	05/11/2015	6.01	Put	Bond Future	1,913.4900	1.9135	2,094.1700	2.0942	9.442	0	0	0
2015/05/22	R203	04/02/2016	7.26	Put	Bond Future	424.6900	0.4247	515.0100	0.5150	21.267	0	0	0
2015/05/22	R203	04/02/2016	7.25	Put	Bond Future	430.8700	0.4309	522.0800	0.5221	21.169	0	0	0
2015/05/22	R203	04/02/2016			Bond Future	7.1054	105.0194	7.2383	104.8200	1.870	0.0000	0.0000	0
2015/05/22	R203	04/02/2016	7.26	Call	Bond Future	656.7000	0.6567	547.5900	0.5476	(16.615)	0	0	0
2015/05/22	R203	04/02/2016	7.24	Call	Bond Future	639.1600	0.6392	531.8300	0.5318	(16.792)	0	0	0
2015/05/22	R203	04/02/2016	7.25	Call	Bond Future	647.9000	0.6479	539.6800	0.5397	(16.703)	0	0	0
2015/05/22	R203	04/02/2016	7.24	Put	Bond Future	437.1200	0.4371	529.2200	0.5292	21.070	0	0	0
2015/05/22	R204	06/08/2015	7.74	Call	Bond Future	1,550.7800	1.5508	1,330.9100	1.3309	(14.178)	0	0	0
2015/05/22	R204	06/08/2015	7.75	Put	Bond Future	203.5100	0.2035	266.0900	0.2661	30.750	0	0	0
2015/05/22	R204	06/08/2015			Bond Future	7.2850	103.2185	7.3807	102.9347	1.314	0.0000	0.0000	13,744
2015/05/22	R204	06/08/2015	8.41	Call	Bond Future	3,298.4300	3.2984	3,023.9700	3.0240	(8.321)	0	0	0
2015/05/22	R204	06/08/2015	7.74	Put	Bond Future	209.5400	0.2095	273.5600	0.2736	30.553	0	0	0
2015/05/22	R204	06/08/2015	7.76	Put	Bond Future	197.6300	0.1976	258.7900	0.2588	30.947	0	0	0
2015/05/22	R204	06/08/2015	8.41	Put	Bond Future	21.6500	0.0217	31.0800	0.0311	43.557	0	0	699
2015/05/22	R204	06/08/2015	7.75	Call	Bond Future	1,573.9800	1.5740	1,352.6700	1.3527	(14.061)	0	0	0
2015/05/22	R204	06/08/2015	7.76	Call	Bond Future	1,597.3200	1.5973	1,374.5900	1.3746	(13.944)	0	0	0
2015/05/22	R204	05/11/2015			Bond Future	7.3375	104.9051	7.4420	104.6160	1.425	0.0000	0.0000	0
2015/05/22	R204	05/11/2015	6.25	Call	Bond Future	100.2900	0.1003	74.9000	0.0749	(25.317)	0	0	0
2015/05/22	R204	05/11/2015	6.24	Put	Bond Future	3,194.8700	3.1949	3,459.1200	3.4591	8.271	0	0	0
2015/05/22	R204	05/11/2015	6.26	Put	Bond Future	3,142.6200	3.1426	3,405.7400	3.4057	8.373	0	0	0
2015/05/22	R204	05/11/2015	6.25	Put	Bond Future	3,168.7200	3.1687	3,432.4100	3.4324	8.322	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
2015/05/22	R204	05/11/2015	6.26	Call	Bond Future	102.9300	0.1029	76.9700	0.0770	(25.221)	0	0	0
2015/05/22	R204	05/11/2015	6.24	Call	Bond Future	97.7000	0.0977	72.8700	0.0729	(25.415)	0	0	0
2015/05/22	R204	04/02/2016	7.50	Call	Bond Future	1,162.4800	1.1625	1,004.6300	1.0046	(13.579)	0	0	0
2015/05/22	R204	04/02/2016			Bond Future	7.3783	102.6572	7.4929	102.3636	1.553	0.0000	0.0000	0
2015/05/22	R204	04/02/2016	7.51	Call	Bond Future	1,177.1400	1.1771	1,018.0900	1.0181	(13.512)	0	0	0
2015/05/22	R204	04/02/2016	7.49	Put	Bond Future	861.8200	0.8618	998.7500	0.9988	15.888	0	0	0
2015/05/22	R204	04/02/2016	7.51	Put	Bond Future	839.9100	0.8399	974.4600	0.9745	16.020	0	0	0
2015/05/22	R204	04/02/2016	7.49	Call	Bond Future	1,147.9300	1.1479	991.2600	0.9913	(13.648)	0	0	0
2015/05/22	R204	04/02/2016	7.50	Put	Bond Future	850.8100	0.8508	986.5600	0.9866	15.955	0	0	0
2015/05/22	R207	06/08/2015	7.76	Call	Bond Future	1,358.1700	1.3582	1,134.3600	1.1344	(16.479)	0	0	0
2015/05/22	R207	06/08/2015			Bond Future	7.5240	99.5278	7.6184	99.1812	1.253	0.0000	0.0000	35,859
2015/05/22	R207	06/08/2015	7.74	Call	Bond Future	1,310.2300	1.3102	1,090.8100	1.0908	(16.747)	0	0	0
2015/05/22	R207	06/08/2015	7.75	Call	Bond Future	1,334.0100	1.3340	1,112.3900	1.1124	(16.613)	0	0	0
2015/05/22	R207	06/08/2015	7.46	Call	Bond Future	738.3100	0.7383	584.6100	0.5846	(20.818)	0	0	70
2015/05/22	R207	06/08/2015	7.74	Put	Bond Future	518.7700	0.5188	645.9300	0.6459	24.512	0	0	0
2015/05/22	R207	06/08/2015	7.46	Put	Bond Future	974.5000	0.9745	1,167.3800	1.1674	19.793	0	0	0
2015/05/22	R207	06/08/2015	7.76	Put	Bond Future	493.8000	0.4938	616.5700	0.6166	24.862	0	0	0
2015/05/22	R207	06/08/2015	7.75	Put	Bond Future	506.0800	0.5061	631.0400	0.6310	24.692	0	0	0
2015/05/22	R207	05/11/2015	7.76	Call	Bond Future	1,578.5600	1.5786	1,375.5000	1.3755	(12.864)	0	0	0
2015/05/22	R207	05/11/2015			Bond Future	7.5775	101.1545	7.6784	100.8017	1.332	0.0000	0.0000	0
2015/05/22	R207	05/11/2015	7.74	Call	Bond Future	1,537.7700	1.5378	1,337.8300	1.3378	(13.002)	0	0	0
2015/05/22	R207	05/11/2015	7.50	Call	Bond Future	1,094.2500	1.0942	932.6400	0.9326	(14.769)	0	0	19
2015/05/22	R207	05/11/2015	7.75	Call	Bond Future	1,558.0900	1.5581	1,356.5900	1.3566	(12.933)	0	0	0
2015/05/22	R207	05/11/2015	7.43	Call	Bond Future	981.3300	0.9813	831.0000	0.8310	(15.319)	0	0	53
2015/05/22	R207	05/11/2015	7.74	Put	Bond Future	970.4900	0.9705	1,123.3400	1.1233	15.750	0	0	0
2015/05/22	R207	05/11/2015	7.76	Put	Bond Future	941.7400	0.9417	1,091.4700	1.0915	15.899	0	0	0
2015/05/22	R207	05/11/2015	7.43	Put	Bond Future	1,499.6300	1.4996	1,702.0900	1.7021	13.501	0	0	0
2015/05/22	R207	05/11/2015	7.75	Put	Bond Future	956.0300	0.9560	1,107.3200	1.1073	15.825	0	0	0
2015/05/22	R207	05/11/2015	7.50	Put	Bond Future	1,366.1500	1.3662	1,557.3300	1.5573	13.994	0	0	0
2015/05/22	R207	04/02/2016	7.49	Put	Bond Future	1,598.5800	1.5986	1,798.9100	1.7989	12.532	0	0	0
2015/05/22	R207	04/02/2016	7.27	Put	Bond Future	2,030.4200	2.0304	2,260.9000	2.2609	11.351	0	0	0
2015/05/22	R207	04/02/2016			Bond Future	7.6246	99.2379	7.7328	98.8795	1.420	0.0000	0.0000	0
2015/05/22	R207	04/02/2016	7.51	Put	Bond Future	1,562.8900	1.5629	1,760.4200	1.7604	12.639	0	0	0
2015/05/22	R207	04/02/2016	7.27	Call	Bond Future	845.3200	0.8453	717.4200	0.7174	(15.130)	0	0	43
2015/05/22	R207	04/02/2016	7.50	Call	Bond Future	1,166.2300	1.1662	1,006.7700	1.0068	(13.673)	0	0	19
2015/05/22	R207	04/02/2016	7.51	Call	Bond Future	1,181.7900	1.1818	1,020.9400	1.0209	(13.611)	0	0	0
2015/05/22	R207	04/02/2016	7.49	Call	Bond Future	1,150.7800	1.1508	992.7300	0.9927	(13.734)	0	0	0
2015/05/22	R207	04/02/2016	7.50	Put	Bond Future	1,580.6700	1.5807	1,779.5900	1.7796	12.585	0	0	0
2015/05/22	R207	05/05/2016	7.86	Put	Bond Future	1,327.6400	1.3276	1,488.1700	1.4882	12.091	0	0	0
2015/05/22	R207	05/05/2016			Bond Future	7.6497	101.0330	7.7665	100.6678	1.527	0.0000	0.0000	0
2015/05/22	R207	05/05/2016	7.85	Put	Bond Future	1,340.7300	1.3407	1,502.3500	1.5024	12.055	0	0	0
2015/05/22	R207	05/05/2016	7.56	Put	Bond Future	1,761.9700	1.7620	1,956.0500	1.9560	11.015	0	0	0
2015/05/22	R207	05/05/2016	7.84	Put	Bond Future	1,353.9200	1.3539	1,516.6300	1.5166	12.018	0	0	0
2015/05/22	R207	05/05/2016	7.56	Call	Bond Future	1,480.3000	1.4803	1,309.1700	1.3092	(11.560)	0	0	0
2015/05/22	R207	05/05/2016	7.85	Call	Bond Future	1,966.0000	1.9660	1,762.4100	1.7624	(10.356)	0	0	43
2015/05/22	R207	05/05/2016	7.86	Call	Bond Future	1,984.0000	1.9840	1,779.3200	1.7793	(10.317)	0	0	0
2015/05/22	R207	05/05/2016	7.84	Call	Bond Future	1,948.0800	1.9481	1,745.5800	1.7456	(10.395)	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
2015/05/22	R208	06/08/2015			Bond Future	7.6388	98.4507	7.7270	98.0634	1.155	0.0000	0.0000	38,758
2015/05/22	R208	06/08/2015	8.00	Call	Bond Future	2,023.9900	2.0240	1,745.2400	1.7452	(13.772)	0	0	0
2015/05/22	R208	06/08/2015	8.01	Call	Bond Future	2,055.7100	2.0557	1,774.8700	1.7749	(13.661)	0	0	0
2015/05/22	R208	06/08/2015	8.85	Call	Bond Future	5,185.9100	5.1859	4,810.0400	4.8100	(7.248)	0	0	0
2015/05/22	R208	06/08/2015	7.99	Call	Bond Future	1,992.4600	1.9925	1,715.8400	1.7158	(13.883)	0	0	0
2015/05/22	R208	06/08/2015	8.01	Put	Bond Future	438.8900	0.4389	545.3600	0.5454	24.259	0	0	0
2015/05/22	R208	06/08/2015	8.00	Put	Bond Future	450.2800	0.4503	558.8400	0.5588	24.109	0	0	0
2015/05/22	R208	06/08/2015	7.99	Put	Bond Future	461.9000	0.4619	572.5900	0.5726	23.964	0	0	0
2015/05/22	R208	06/08/2015	8.85	Put	Bond Future	31.0800	0.0311	42.5200	0.0425	36.808	0	0	198
2015/05/22	R208	05/11/2015			Bond Future	7.6905	96.6593	7.7838	96.2651	1.213	0.0000	0.0000	0
2015/05/22	R208	05/11/2015	8.48	Call	Bond Future	3,709.0100	3.7090	3,393.4400	3.3934	(8.508)	0	0	0
2015/05/22	R208	05/11/2015	7.74	Put	Bond Future	1,412.7400	1.4127	1,601.7400	1.6017	13.378	0	0	0
2015/05/22	R208	05/11/2015	7.75	Call	Bond Future	1,644.3900	1.6444	1,437.4600	1.4375	(12.584)	0	0	0
2015/05/22	R208	05/11/2015	7.76	Call	Bond Future	1,667.1600	1.6672	1,458.4800	1.4585	(12.517)	0	0	0
2015/05/22	R208	05/11/2015	8.48	Put	Bond Future	433.7900	0.4338	512.4000	0.5124	18.122	0	0	2,200
2015/05/22	R208	05/11/2015	7.74	Call	Bond Future	1,622.0600	1.6221	1,416.8800	1.4169	(12.649)	0	0	0
2015/05/22	R208	05/11/2015	7.76	Put	Bond Future	1,373.3800	1.3734	1,558.8800	1.5589	13.507	0	0	0
2015/05/22	R208	05/11/2015	7.75	Put	Bond Future	1,392.8300	1.3928	1,580.0800	1.5801	13.444	0	0	0
2015/05/22	R208	04/02/2016			Bond Future	7.7351	98.3082	7.8337	97.9078	1.275	0.0000	0.0000	0
2015/05/22	R208	04/02/2016	7.74	Put	Bond Future	1,776.4300	1.7764	1,976.0300	1.9760	11.236	0	0	0
2015/05/22	R208	04/02/2016	7.76	Put	Bond Future	1,737.0900	1.7371	1,933.7800	1.9338	11.323	0	0	0
2015/05/22	R208	04/02/2016	7.75	Put	Bond Future	1,756.5100	1.7565	1,954.6600	1.9547	11.281	0	0	0
2015/05/22	R208	04/02/2016	7.76	Call	Bond Future	1,838.2900	1.8383	1,634.5100	1.6345	(11.085)	0	0	0
2015/05/22	R208	04/02/2016	7.74	Call	Bond Future	1,796.2600	1.7963	1,595.3900	1.5954	(11.183)	0	0	0
2015/05/22	R208	04/02/2016	7.75	Call	Bond Future	1,817.0400	1.8170	1,614.7200	1.6147	(11.135)	0	0	0
2015/05/22	R209	06/08/2015	8.99	Put	Bond Future	815.5400	0.8155	998.9100	0.9989	22.484	0	0	0
2015/05/22	R209	06/08/2015			Bond Future	8.5476	80.1747	8.6391	79.4494	1.071	0.0000	0.0000	25,841
2015/05/22	R209	06/08/2015	9.01	Put	Bond Future	778.2900	0.7783	955.1200	0.9551	22.720	0	0	0
2015/05/22	R209	06/08/2015	9.90	Call	Bond Future	9,815.2800	9.8153	9,111.9100	9.1119	(7.166)	0	0	0
2015/05/22	R209	06/08/2015	9.00	Call	Bond Future	4,283.9600	4.2840	3,738.8000	3.7388	(12.726)	0	0	0
2015/05/22	R209	06/08/2015	9.01	Call	Bond Future	4,339.9000	4.3399	3,791.4900	3.7915	(12.636)	0	0	0
2015/05/22	R209	06/08/2015	8.99	Call	Bond Future	4,228.2800	4.2283	3,686.4100	3.6864	(12.815)	0	0	0
2015/05/22	R209	06/08/2015	9.00	Put	Bond Future	796.7300	0.7967	976.8100	0.9768	22.602	0	0	0
2015/05/22	R209	06/08/2015	9.90	Put	Bond Future	65.9800	0.0660	87.8500	0.0879	33.146	0	0	2,914
2015/05/22	R209	05/11/2015	7.99	Put	Bond Future	6,272.3500	6.2724	6,806.1500	6.8062	8.510	0	0	0
2015/05/22	R209	05/11/2015			Bond Future	8.5919	78.3365	8.6859	77.5991	1.094	0.0000	0.0000	0
2015/05/22	R209	05/11/2015	8.01	Put	Bond Future	6,144.8300	6.1448	6,673.2600	6.6733	8.600	0	0	0
2015/05/22	R209	05/11/2015	7.99	Call	Bond Future	1,287.9700	1.2880	1,084.2900	1.0843	(15.814)	0	0	0
2015/05/22	R209	05/11/2015	8.00	Put	Bond Future	6,208.3900	6.2084	6,739.5000	6.7395	8.555	0	0	0
2015/05/22	R209	05/11/2015	8.00	Call	Bond Future	1,310.6800	1.3107	1,104.3100	1.1043	(15.745)	0	0	0
2015/05/22	R209	05/11/2015	8.01	Call	Bond Future	1,333.6500	1.3337	1,124.6000	1.1246	(15.675)	0	0	0
2015/05/22	R209	04/02/2016	8.74	Call	Bond Future	4,382.7100	4.3827	3,967.7500	3.9677	(9.468)	0	0	0
2015/05/22	R209	04/02/2016	8.75	Put	Bond Future	3,511.5000	3.5115	3,843.9200	3.8439	9.467	0	0	0
2015/05/22	R209	04/02/2016			Bond Future	8.6325	79.6730	8.7290	78.9233	1.117	0.0000	0.0000	0
2015/05/22	R209	04/02/2016	8.75	Call	Bond Future	4,423.3100	4.4233	4,006.0300	4.0060	(9.434)	0	0	0
2015/05/22	R209	04/02/2016	8.76	Call	Bond Future	4,464.6200	4.4646	4,045.0200	4.0450	(9.398)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/22	R209	04/02/2016	8.74	Put	Bond Future	3,547.8800		3.5479	3,882.6200	3.8826	9.435	0	0	0
2015/05/22	R209	04/02/2016	8.76	Put	Bond Future	3,475.9400		3.4759	3,806.0400	3.8060	9.497	0	0	0
2015/05/22	R210	06/08/2015	179.01	Call	Bond Future	268.9800		0.2690	282.1100	0.2821	4.881	0	0	0
2015/05/22	R210	06/08/2015			Bond Future	179.2790		179.2790	179.2921	179.2921	0.007	0.0000	0.0000	1,184
2015/05/22	R210	06/08/2015	178.99	Call	Bond Future	288.9800		0.2890	302.1100	0.3021	4.544	0	0	0
2015/05/22	R210	06/08/2015	179.00	Call	Bond Future	278.9800		0.2790	292.1100	0.2921	4.706	0	0	0
2015/05/22	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R210	05/11/2015			Bond Future	180.0884		180.0884	180.1008	180.1008	0.007	0.0000	0.0000	0
2015/05/22	R210	05/11/2015	182.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R210	05/11/2015	181.99	Put	Bond Future	1,901.6400		1.9016	1,889.1700	1.8892	(0.656)	0	0	0
2015/05/22	R210	05/11/2015	182.01	Put	Bond Future	1,921.6400		1.9216	1,909.1700	1.9092	(0.649)	0	0	0
2015/05/22	R210	05/11/2015	182.00	Put	Bond Future	1,911.6400		1.9116	1,899.1700	1.8992	(0.652)	0	0	0
2015/05/22	R210	05/11/2015	182.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R210	05/11/2015	181.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R211	06/08/2015			Bond Future	133.0723		133.0723	133.0783	133.0783	0.005	0.0000	0.0000	1,120
2015/05/22	R211	06/08/2015	134.99	Put	Bond Future	1,917.7300		1.9177	1,911.6700	1.9117	(0.316)	0	0	0
2015/05/22	R211	06/08/2015	135.01	Put	Bond Future	1,937.7300		1.9377	1,931.6700	1.9317	(0.313)	0	0	0
2015/05/22	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R211	06/08/2015	135.00	Put	Bond Future	1,927.7300		1.9277	1,921.6700	1.9217	(0.314)	0	0	0
2015/05/22	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R211	05/11/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R211	05/11/2015			Bond Future	135.2465		135.2465	135.2519	135.2519	0.004	0.0000	0.0000	0
2015/05/22	R211	05/11/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R211	05/11/2015	134.99	Call	Bond Future	256.4700		0.2565	261.9200	0.2619	2.125	0	0	0
2015/05/22	R211	05/11/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R211	05/11/2015	135.00	Call	Bond Future	246.4700		0.2465	251.9200	0.2519	2.211	0	0	0
2015/05/22	R211	05/11/2015	135.01	Call	Bond Future	236.4700		0.2365	241.9200	0.2419	2.305	0	0	0
2015/05/22	R212	06/08/2015	141.01	Put	Bond Future	1,693.1000		1.6931	2,111.6300	2.1116	24.720	0	0	0
2015/05/22	R212	06/08/2015			Bond Future	139.3169		139.3169	138.8984	138.8984	(0.300)	0.0000	0.0000	1,113
2015/05/22	R212	06/08/2015	141.00	Put	Bond Future	1,683.1000		1.6831	2,101.6300	2.1016	24.867	0	0	0
2015/05/22	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R212	06/08/2015	140.99	Put	Bond Future	1,673.1000		1.6731	2,091.6300	2.0916	25.015	0	0	0
2015/05/22	R212	05/11/2015	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R212	05/11/2015			Bond Future	141.5931		141.5931	141.1671	141.1671	(0.301)	0.0000	0.0000	0
2015/05/22	R212	05/11/2015	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R212	05/11/2015	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R212	05/11/2015	145.99	Put	Bond Future	4,396.8700		4.3969	4,822.8900	4.8229	9.689	0	0	0
2015/05/22	R212	05/11/2015	146.01	Put	Bond Future	4,416.8700		4.4169	4,842.8900	4.8429	9.645	0	0	0
2015/05/22	R212	05/11/2015	146.00	Put	Bond Future	4,406.8700		4.4069	4,832.8900	4.8329	9.667	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
2015/05/22	R213	06/08/2015			Bond Future	8.4619	90.6166	8.5433	89.9851	0.963	0.0000	0.0000	18,397
2015/05/22	R213	06/08/2015	8.49	Put	Bond Future	1,909.9100	1.9099	2,210.4300	2.2104	15.735	0	0	0
2015/05/22	R213	06/08/2015	8.51	Put	Bond Future	1,835.7300	1.8357	2,128.4900	2.1285	15.948	0	0	0
2015/05/22	R213	06/08/2015	8.49	Call	Bond Future	2,128.5900	2.1286	1,797.6000	1.7976	(15.550)	0	0	0
2015/05/22	R213	06/08/2015	8.50	Put	Bond Future	1,872.4800	1.8725	2,169.1100	2.1691	15.842	0	0	0
2015/05/22	R213	06/08/2015	8.50	Call	Bond Future	2,168.7700	2.1688	1,833.8900	1.8339	(15.441)	0	0	0
2015/05/22	R213	06/08/2015	8.51	Call	Bond Future	2,209.5300	2.2095	1,870.7800	1.8708	(15.331)	0	0	0
2015/05/22	R213	05/11/2015	7.76	Call	Bond Future	928.4100	0.9284	785.3100	0.7853	(15.413)	0	0	0
2015/05/22	R213	05/11/2015			Bond Future	8.5120	88.5529	8.5959	87.9106	0.986	0.0000	0.0000	0
2015/05/22	R213	05/11/2015	7.74	Call	Bond Future	894.0600	0.8941	755.1000	0.7551	(15.543)	0	0	0
2015/05/22	R213	05/11/2015	7.75	Call	Bond Future	910.7500	0.9108	769.7600	0.7698	(15.481)	0	0	0
2015/05/22	R213	05/11/2015	7.74	Put	Bond Future	7,128.2300	7.1282	7,631.5000	7.6315	7.060	0	0	0
2015/05/22	R213	05/11/2015	7.76	Put	Bond Future	6,993.3500	6.9934	7,492.4800	7.4925	7.137	0	0	0
2015/05/22	R213	05/11/2015	7.75	Put	Bond Future	7,060.2500	7.0602	7,561.4900	7.5615	7.099	0	0	0
2015/05/22	R213	04/02/2016			Bond Future	8.5598	90.0633	8.6463	89.4105	1.010	0.0000	0.0000	0
2015/05/22	R213	04/02/2016	8.75	Call	Bond Future	4,537.9700	4.5380	4,160.4400	4.1604	(8.319)	0	0	0
2015/05/22	R213	04/02/2016	8.74	Put	Bond Future	3,143.7600	3.1438	3,421.0500	3.4211	8.820	0	0	0
2015/05/22	R213	04/02/2016	8.76	Put	Bond Future	3,078.2900	3.0783	3,351.5500	3.3515	8.877	0	0	0
2015/05/22	R213	04/02/2016	8.75	Put	Bond Future	3,110.5900	3.1106	3,385.8700	3.3859	8.850	0	0	0
2015/05/22	R213	04/02/2016	8.76	Call	Bond Future	4,579.8200	4.5798	4,200.2700	4.2003	(8.287)	0	0	0
2015/05/22	R213	04/02/2016	8.74	Call	Bond Future	4,496.9000	4.4969	4,121.3800	4.1214	(8.351)	0	0	0
2015/05/22	R214	06/08/2015	8.76	Put	Bond Future	1,569.2900	1.5693	1,869.0700	1.8691	19.103	0	0	0
2015/05/22	R214	06/08/2015			Bond Future	8.5802	81.4970	8.6717	80.7261	1.067	0.0000	0.0000	20,996
2015/05/22	R214	06/08/2015	8.75	Put	Bond Future	1,601.7100	1.6017	1,905.8600	1.9059	18.989	0	0	0
2015/05/22	R214	06/08/2015	8.74	Call	Bond Future	2,973.3200	2.9733	2,510.9500	2.5109	(15.551)	0	0	0
2015/05/22	R214	06/08/2015	8.75	Call	Bond Future	3,022.1800	3.0222	2,555.4000	2.5554	(15.445)	0	0	0
2015/05/22	R214	06/08/2015	8.76	Call	Bond Future	3,072.1400	3.0721	2,600.9900	2.6010	(15.336)	0	0	0
2015/05/22	R214	06/08/2015	8.74	Put	Bond Future	1,635.3600	1.6354	1,943.9200	1.9439	18.868	0	0	0
2015/05/22	R214	05/11/2015			Bond Future	8.6240	79.5375	8.7179	78.7535	1.089	0.0000	0.0000	0
2015/05/22	R214	05/11/2015	7.99	Put	Bond Future	6,947.3200	6.9473	7,522.9200	7.5229	8.285	0	0	0
2015/05/22	R214	05/11/2015	8.00	Put	Bond Future	6,876.7800	6.8768	7,449.5700	7.4496	8.329	0	0	0
2015/05/22	R214	05/11/2015	8.01	Put	Bond Future	6,806.8800	6.8069	7,376.8300	7.3768	8.373	0	0	0
2015/05/22	R214	05/11/2015	7.99	Call	Bond Future	1,304.9100	1.3049	1,096.5800	1.0966	(15.965)	0	0	0
2015/05/22	R214	05/11/2015	8.00	Call	Bond Future	1,328.3500	1.3284	1,117.2100	1.1172	(15.895)	0	0	0
2015/05/22	R214	05/11/2015	8.01	Call	Bond Future	1,352.2600	1.3523	1,138.2800	1.1383	(15.824)	0	0	0
2015/05/22	R214	04/02/2016			Bond Future	8.6658	80.8943	8.7621	80.0972	1.112	0.0000	0.0000	4,320
2015/05/22	R214	04/02/2016	7.99	Put	Bond Future	7,936.0200	7.9360	8,488.2500	8.4883	6.959	0	0	0
2015/05/22	R214	04/02/2016	8.00	Call	Bond Future	1,982.9000	1.9829	1,735.6500	1.7356	(12.469)	0	0	0
2015/05/22	R214	04/02/2016	8.01	Call	Bond Future	2,009.5900	2.0096	1,759.9200	1.7599	(12.424)	0	0	0
2015/05/22	R214	04/02/2016	7.99	Call	Bond Future	1,956.1800	1.9562	1,711.3700	1.7114	(12.515)	0	0	0
2015/05/22	R214	04/02/2016	8.01	Put	Bond Future	7,802.1000	7.8021	8,349.4700	8.3495	7.016	0	0	0
2015/05/22	R214	04/02/2016	8.00	Put	Bond Future	7,868.9900	7.8690	8,418.7800	8.4188	6.987	0	0	0
2015/05/22	R248	06/08/2015	8.76	Call	Bond Future	1,283.8700	1.2839	235.1600	0.2352	(81.684)	0	0	0
2015/05/22	R248	06/08/2015			Bond Future	8.6414	105.0912	8.7381	104.0425	1.119	0.0000	0.0000	35,237
2015/05/22	R248	06/08/2015	8.74	Call	Bond Future	1,069.3500	1.0694	20.6400	0.0206	(98.070)	0	0	0
2015/05/22	R248	06/08/2015	8.75	Call	Bond Future	1,176.7100	1.1767	128.0000	0.1280	(89.122)	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
2015/05/22	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R248	05/11/2015	8.01	Put	Bond Future	7,825.3700	7.8254	8,891.8900	8.8919	13.629	0	0	0
2015/05/22	R248	05/11/2015			Bond Future	8.6865	102.3781	8.7858	101.3115	1.143	0.0000	0.0000	0
2015/05/22	R248	05/11/2015	8.00	Put	Bond Future	7,948.8300	7.9488	9,015.3500	9.0153	13.417	0	0	0
2015/05/22	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R248	05/11/2015	7.99	Put	Bond Future	8,072.5400	8.0725	9,139.0600	9.1391	13.212	0	0	0
2015/05/22	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R248	04/02/2016			Bond Future	8.7297	104.1244	8.8317	103.0401	1.168	0.0000	0.0000	0
2015/05/22	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/22	R248	04/02/2016	8.99	Call	Bond Future	2,728.0500	2.7281	1,643.7500	1.6438	(39.746)	0	0	0
2015/05/22	R248	04/02/2016	9.00	Call	Bond Future	2,830.2600	2.8303	1,745.9600	1.7460	(38.311)	0	0	0
2015/05/22	R248	04/02/2016	9.01	Call	Bond Future	2,932.2800	2.9323	1,847.9800	1.8480	(36.978)	0	0	0

Total

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