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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/05/2015 TO 25/05/2015

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
2015/05/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	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
2015/05/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	266.3100	0.2663	100.000	0	0	0
2015/05/25	2025	06/08/2015			Bond Future	121.0346	121.0346	120.7237	120.7237	(0.257)	0.0000	0.0000	16
2015/05/25	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	286.3100	0.2863	100.000	0	0	0
2015/05/25	2025	06/08/2015	120.99	Call	Bond Future	44.5700	0.0446	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	276.3100	0.2763	100.000	0	0	0
2015/05/25	2025	06/08/2015	121.00	Call	Bond Future	34.5700	0.0346	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2025	06/08/2015	121.01	Call	Bond Future	24.5700	0.0246	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	318.4800	0.3185	100.000	0	0	0
2015/05/25	2025	05/11/2015			Bond Future	123.0113	123.0113	122.6915	122.6915	(0.260)	0.0000	0.0000	0
2015/05/25	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	308.4800	0.3085	100.000	0	0	0
2015/05/25	2025	05/11/2015	123.01	Call	Bond Future	1.3200	0.0013	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2025	05/11/2015	122.99	Call	Bond Future	21.3200	0.0213	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2025	05/11/2015	123.00	Call	Bond Future	11.3200	0.0113	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	298.4800	0.2985	100.000	0	0	0
2015/05/25	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2030	06/08/2015			Bond Future	8.5038	96.1070	8.5750	95.5406	0.837	0.0000	0.0000	9,690
2015/05/25	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2030	06/08/2015	7.74	Put	Bond Future	6,388.7200	6.3887	6,955.1200	6.9551	8.866	0	0	0
2015/05/25	2030	06/08/2015	7.76	Put	Bond Future	6,213.9800	6.2140	6,780.3800	6.7804	9.115	0	0	0
2015/05/25	2030	06/08/2015	7.75	Put	Bond Future	6,301.3000	6.3013	6,867.7000	6.8677	8.989	0	0	0
2015/05/25	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2030	05/11/2015			Bond Future	8.5553	97.6779	8.6290	97.0991	0.862	0.0000	0.0000	0
2015/05/25	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2030	05/11/2015	8.49	Put	Bond Future	516.2700	0.5163	1,095.1100	1.0951	112.120	0	0	0
2015/05/25	2030	05/11/2015	8.51	Put	Bond Future	357.6400	0.3576	936.4800	0.9365	161.850	0	0	0
2015/05/25	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2030	05/11/2015	8.50	Put	Bond Future	436.9100	0.4369	1,015.7500	1.0158	132.485	0	0	0
2015/05/25	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2032	06/08/2015			Bond Future	8.6007	99.9304	8.6667	99.3677	0.767	0.0000	0.0000	1,585
2015/05/25	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2032	06/08/2015	8.50	Put	Bond Future	868.5600	0.8686	1,431.2300	1.4312	64.782	0	0	0
2015/05/25	2032	06/08/2015	8.49	Put	Bond Future	955.4000	0.9554	1,518.0700	1.5181	58.894	0	0	0
2015/05/25	2032	06/08/2015	8.51	Put	Bond Future	781.8300	0.7818	1,344.5000	1.3445	71.968	0	0	0
2015/05/25	2032	05/11/2015			Bond Future	8.6538	97.4073	8.7221	96.8322	0.790	0.0000	0.0000	0
2015/05/25	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2032	05/11/2015	7.99	Put	Bond Future	5,855.7600	5.8558	6,430.8200	6.4308	9.820	0	0	0

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2015/05/25	2032	05/11/2015	8.01	Put	Bond Future	5,671.9200	5.6719	6,246.9800	6.2470	10.139	0	0	0
2015/05/25	2032	05/11/2015	8.00	Put	Bond Future	5,763.7800	5.7638	6,338.8400	6.3388	9.977	0	0	0
2015/05/25	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2032	04/02/2016			Bond Future	8.7029	99.0696	8.7734	98.4840	0.810	0.0000	0.0000	0
2015/05/25	2032	04/02/2016	8.69	Put	Bond Future	107.7200	0.1077	693.3500	0.6933	543.659	0	0	0
2015/05/25	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	526.4100	0.5264	100.000	0	0	0
2015/05/25	2032	04/02/2016	8.70	Put	Bond Future	24.2000	0.0242	609.8300	0.6098	2419.959	0	0	0
2015/05/25	2032	04/02/2016	8.71	Call	Bond Future	59.2200	0.0592	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2037	06/08/2015			Bond Future	8.6898	98.4395	8.7659	97.7188	0.876	0.0000	0.0000	33,382
2015/05/25	2037	06/08/2015	8.75	Call	Bond Future	570.4800	0.5705	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	244.5100	0.2445	100.000	0	0	0
2015/05/25	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	55.9100	0.0559	100.000	0	0	0
2015/05/25	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	150.1400	0.1501	100.000	0	0	0
2015/05/25	2037	06/08/2015	8.76	Call	Bond Future	664.7100	0.6647	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2037	06/08/2015	8.74	Call	Bond Future	476.1100	0.4761	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2037	05/11/2015	7.99	Put	Bond Future	7,459.5400	7.4595	8,195.0600	8.1951	9.860	0	0	0
2015/05/25	2037	05/11/2015	8.01	Put	Bond Future	7,248.9500	7.2489	7,984.4700	7.9845	10.147	0	0	0
2015/05/25	2037	05/11/2015			Bond Future	8.7385	100.0485	8.8171	99.3130	0.900	0.0000	0.0000	0
2015/05/25	2037	05/11/2015	8.00	Put	Bond Future	7,354.1600	7.3542	8,089.6800	8.0897	10.001	0	0	0
2015/05/25	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2037	04/02/2016	8.75	Put	Bond Future	324.6500	0.3247	1,073.4700	1.0735	230.655	0	0	0
2015/05/25	2037	04/02/2016			Bond Future	8.7848	97.4982	8.8657	96.7493	0.921	0.0000	0.0000	0
2015/05/25	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2037	04/02/2016	8.74	Put	Bond Future	418.2700	0.4183	1,167.0900	1.1671	179.028	0	0	0
2015/05/25	2037	04/02/2016	8.76	Put	Bond Future	231.1600	0.2312	979.9800	0.9800	323.940	0	0	0
2015/05/25	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2038	06/08/2015			Bond Future	125.5743	125.5743	125.5850	125.5850	0.009	0.0000	0.0000	3,627
2015/05/25	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2038	06/08/2015	127.99	Put	Bond Future	2,415.7000	2.4157	2,404.9900	2.4050	(0.443)	0	0	0
2015/05/25	2038	06/08/2015	128.01	Put	Bond Future	2,435.7000	2.4357	2,424.9900	2.4250	(0.440)	0	0	0
2015/05/25	2038	06/08/2015	128.00	Put	Bond Future	2,425.7000	2.4257	2,414.9900	2.4150	(0.442)	0	0	0
2015/05/25	2038	05/11/2015			Bond Future	127.6252	127.6252	127.6321	127.6321	0.005	0.0000	0.0000	0
2015/05/25	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2038	05/11/2015	133.99	Put	Bond Future	6,364.8400	6.3648	6,357.9000	6.3579	(0.109)	0	0	0
2015/05/25	2038	05/11/2015	134.01	Put	Bond Future	6,384.8400	6.3848	6,377.9000	6.3779	(0.109)	0	0	0
2015/05/25	2038	05/11/2015	134.00	Put	Bond Future	6,374.8400	6.3748	6,367.9000	6.3679	(0.109)	0	0	0
2015/05/25	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	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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2015/05/25	2044	06/08/2015	8.76	Call	Bond Future	80.8600	0.0809	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	2044	06/08/2015			Bond Future	8.7522	100.2563	8.8284	99.4678	0.870	0.0000	0.0000	10,733
2015/05/25	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2044	06/08/2015	8.74	Put	Bond Future	127.7600	0.1278	916.2600	0.9163	617.173	0	0	0
2015/05/25	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	707.6400	0.7076	100.000	0	0	0
2015/05/25	2044	06/08/2015	8.75	Put	Bond Future	23.3600	0.0234	811.8600	0.8119	3375.428	0	0	0
2015/05/25	2044	05/11/2015			Bond Future	8.7989	101.8950	8.8774	101.0903	0.892	0.0000	0.0000	0
2015/05/25	2044	05/11/2015	8.24	Put	Bond Future	6,063.9700	6.0640	6,868.6700	6.8687	13.270	0	0	0
2015/05/25	2044	05/11/2015	8.26	Put	Bond Future	5,836.4100	5.8364	6,641.1100	6.6411	13.788	0	0	0
2015/05/25	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2044	05/11/2015	8.25	Put	Bond Future	5,950.0800	5.9501	6,754.7800	6.7548	13.524	0	0	0
2015/05/25	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2044	04/02/2016			Bond Future	8.8433	99.2510	8.9240	98.4318	0.913	0.0000	0.0000	0
2015/05/25	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2044	04/02/2016	9.01	Call	Bond Future	1,679.6800	1.6797	860.4600	0.8605	(48.772)	0	0	0
2015/05/25	2044	04/02/2016	8.99	Call	Bond Future	1,480.7600	1.4808	661.5400	0.6615	(55.324)	0	0	0
2015/05/25	2044	04/02/2016	9.00	Call	Bond Future	1,580.3100	1.5803	761.0900	0.7611	(51.839)	0	0	0
2015/05/25	2046	06/08/2015	129.01	Put	Bond Future	877.4100	0.8774	1,855.7700	1.8558	111.505	0	0	0
2015/05/25	2046	06/08/2015			Bond Future	128.1326	128.1326	127.1542	127.1542	(0.764)	0.0000	0.0000	5,722
2015/05/25	2046	06/08/2015	129.00	Put	Bond Future	867.4100	0.8674	1,845.7700	1.8458	112.791	0	0	0
2015/05/25	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2046	06/08/2015	128.99	Put	Bond Future	857.4100	0.8574	1,835.7700	1.8358	114.106	0	0	0
2015/05/25	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2046	05/11/2015			Bond Future	128.8273	128.8273	127.8286	127.8286	(0.775)	0.0000	0.0000	0
2015/05/25	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2046	05/11/2015	132.99	Put	Bond Future	4,162.7000	4.1627	5,161.3500	5.1613	23.990	0	0	0
2015/05/25	2046	05/11/2015	133.01	Put	Bond Future	4,182.7000	4.1827	5,181.3500	5.1813	23.876	0	0	0
2015/05/25	2046	05/11/2015	133.00	Put	Bond Future	4,172.7000	4.1727	5,171.3500	5.1713	23.933	0	0	0
2015/05/25	2050	06/08/2015			Bond Future	135.1613	135.1613	135.1728	135.1728	0.008	0.0000	0.0000	3,821
2015/05/25	2050	06/08/2015	136.99	Put	Bond Future	1,828.6900	1.8287	1,817.2100	1.8172	(0.628)	0	0	0
2015/05/25	2050	06/08/2015	137.01	Put	Bond Future	1,848.6900	1.8487	1,837.2100	1.8372	(0.621)	0	0	0
2015/05/25	2050	06/08/2015	137.00	Put	Bond Future	1,838.6900	1.8387	1,827.2100	1.8272	(0.624)	0	0	0
2015/05/25	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2050	05/11/2015			Bond Future	137.3683	137.3683	137.3759	137.3759	0.006	0.0000	0.0000	0
2015/05/25	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2050	05/11/2015	144.99	Put	Bond Future	7,621.6600	7.6217	7,614.0700	7.6141	(0.100)	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
2015/05/25	2050	05/11/2015	145.01	Put	Bond Future	7,641.6600	7.6417	7,634.0700	7.6341	(0.099)	0	0	0
2015/05/25	2050	05/11/2015	145.00	Put	Bond Future	7,631.6600	7.6317	7,624.0700	7.6241	(0.099)	0	0	0
2015/05/25	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	AL37	06/08/2015			Index Future	460.8030	460.8030	459.5690	459.5690	(0.268)	0.0000	0.0000	124
2015/05/25	AL37	05/11/2015			Index Future	468.4040	468.4040	467.1300	467.1300	(0.272)	0.0000	0.0000	0
2015/05/25	AL7T	06/08/2015			Index Future	545.9160	545.9160	543.7980	543.7980	(0.388)	0.0000	0.0000	3
2015/05/25	AL7T	05/11/2015			Index Future	554.9220	554.9220	552.7450	552.7450	(0.392)	0.0000	0.0000	0
2015/05/25	ALBI	06/08/2015			Index Future	498.9500	498.9500	496.6850	496.6850	(0.454)	0.0000	0.0000	510
2015/05/25	ALBI	05/11/2015			Index Future	507.1800	507.1800	504.8570	504.8570	(0.458)	0.0000	0.0000	103
2015/05/25	ALBI	04/02/2016			Index Future	515.8280	515.8280	513.4580	513.4580	(0.459)	0.0000	0.0000	0
2015/05/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	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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2015/05/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	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
2015/05/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/25	EL28	06/08/2015	125.00	Call	Bond Future	552.9500	0.5530	633.4200	0.6334	14.553	0	0	0
2015/05/25	EL28	06/08/2015			Bond Future	125.5530	125.5530	125.6334	125.6334	0.064	0.0000	0.0000	0
2015/05/25	EL28	06/08/2015	125.01	Call	Bond Future	542.9500	0.5430	623.4200	0.6234	14.821	0	0	0
2015/05/25	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	EL28	06/08/2015	124.99	Call	Bond Future	562.9500	0.5630	643.4200	0.6434	14.294	0	0	0
2015/05/25	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	EL28	05/11/2015	126.99	Put	Bond Future	925.6700	0.9257	847.8800	0.8479	(8.404)	0	0	0
2015/05/25	EL28	05/11/2015			Bond Future	126.0643	126.0643	126.1421	126.1421	0.062	0.0000	0.0000	0
2015/05/25	EL28	05/11/2015	127.01	Put	Bond Future	945.6700	0.9457	867.8800	0.8679	(8.226)	0	0	0
2015/05/25	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	EL28	05/11/2015	127.00	Put	Bond Future	935.6700	0.9357	857.8800	0.8579	(8.314)	0	0	0
2015/05/25	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	ES33	06/08/2015			Bond Future	9.6431	84.8636	9.7140	84.3488	0.735	0.0000	0.0000	6,396
2015/05/25	ES33	06/08/2015	9.59	Put	Bond Future	388.9500	0.3890	903.7000	0.9037	132.343	0	0	0
2015/05/25	ES33	06/08/2015	9.61	Put	Bond Future	242.1500	0.2421	756.9000	0.7569	212.575	0	0	0
2015/05/25	ES33	06/08/2015	9.60	Put	Bond Future	315.5000	0.3155	830.2500	0.8303	163.154	0	0	0
2015/05/25	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	ES33	05/11/2015	9.00	Put	Bond Future	5,471.1500	5.4712	5,996.9800	5.9970	9.611	0	0	0
2015/05/25	ES33	05/11/2015			Bond Future	9.7244	82.4622	9.7979	81.9364	0.756	0.0000	0.0000	0
2015/05/25	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	ES33	05/11/2015	8.99	Put	Bond Future	5,550.4800	5.5505	6,076.3100	6.0763	9.474	0	0	0
2015/05/25	ES33	05/11/2015	9.01	Put	Bond Future	5,391.9200	5.3919	5,917.7500	5.9177	9.752	0	0	0
2015/05/25	ES33	04/02/2016	10.01	Call	Bond Future	1,434.0200	1.4340	898.5300	0.8985	(37.342)	0	0	0
2015/05/25	ES33	04/02/2016			Bond Future	9.8049	83.8695	9.8808	83.3340	0.775	0.0000	0.0000	0
2015/05/25	ES33	04/02/2016	9.99	Call	Bond Future	1,295.8900	1.2959	760.4000	0.7604	(41.322)	0	0	0
2015/05/25	ES33	04/02/2016	10.00	Call	Bond Future	1,365.0000	1.3650	829.5100	0.8295	(39.230)	0	0	0
2015/05/25	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	06/08/2015			GOVI	494.9600	494.9600	492.8800	492.8800	(0.420)	0.0000	0.0000	456
2015/05/25	GOVI	06/08/2015	499.99	Put	GOVI	50,300.0000	5.0300	71,100.0000	7.1100	41.352	0	0	0
2015/05/25	GOVI	06/08/2015	500.01	Put	GOVI	50,500.0000	5.0500	71,300.0000	7.1300	41.188	0	0	0
2015/05/25	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	06/08/2015	500.00	Put	GOVI	50,400.0000	5.0400	71,200.0000	7.1200	41.270	0	0	0
2015/05/25	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	05/11/2015			GOVI	503.1260	503.1260	500.9890	500.9890	(0.425)	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
2015/05/25	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	05/11/2015	529.99	Put	GOVI	268,640.0000	26.8640	290,010.0000	29.0010	7.955	0	0	0
2015/05/25	GOVI	05/11/2015	530.01	Put	GOVI	268,840.0000	26.8840	290,210.0000	29.0210	7.949	0	0	0
2015/05/25	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	05/11/2015	530.00	Put	GOVI	268,740.0000	26.8740	290,110.0000	29.0110	7.952	0	0	0
2015/05/25	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	04/02/2016			GOVI	511.7040	511.7040	509.5250	509.5250	(0.426)	0.0000	0.0000	0
2015/05/25	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	GOVI	04/02/2016	511.99	Put	GOVI	2,860.0000	0.2860	24,650.0000	2.4650	761.888	0	0	0
2015/05/25	GOVI	04/02/2016	512.01	Put	GOVI	3,060.0000	0.3060	24,850.0000	2.4850	712.092	0	0	0
2015/05/25	GOVI	04/02/2016	512.00	Put	GOVI	2,960.0000	0.2960	24,750.0000	2.4750	736.149	0	0	0
2015/05/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/25	IGOV	06/08/2015			Index Future	229.7170	229.7170	229.6410	229.6410	(0.033)	0.0000	0.0000	1,080
2015/05/25	IGOV	05/11/2015			Index Future	233.5070	233.5070	233.4190	233.4190	(0.038)	0.0000	0.0000	17
2015/05/25	IGOV	04/02/2016			Index Future	237.4880	237.4880	237.3960	237.3960	(0.039)	0.0000	0.0000	0
2015/05/25	ILBI	06/08/2015			Index Future	622.8780	622.8780	622.6180	622.6180	(0.042)	0.0000	0.0000	159
2015/05/25	ILBI	05/11/2015			Index Future	633.1730	633.1730	632.8990	632.8990	(0.043)	0.0000	0.0000	0
2015/05/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/25	JBAF	17/06/2015			Jibar Tradeable Future	6.1900	93.8100	6.1400	93.8600	(0.808)	0.0000	0.0000	7,500
2015/05/25	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2500	93.7500	0.482	0.0000	0.0000	0
2015/05/25	JBAF	19/08/2015			Jibar Tradeable Future	6.3700	93.6300	6.3400	93.6600	(0.471)	0.0000	0.0000	0
2015/05/25	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4700	93.5300	0.936	0.0000	0.0000	0
2015/05/25	JBAF	21/10/2015			Jibar Tradeable Future	6.5500	93.4500	6.5600	93.4400	0.153	0.0000	0.0000	0
2015/05/25	JBAF	15/12/2015			Jibar Tradeable Future	6.7300	93.2700	6.7500	93.2500	0.297	0.0000	0.0000	0
2015/05/25	JBAF	16/03/2016			Jibar Tradeable Future	6.9500	93.0500	7.0000	93.0000	0.719	0.0000	0.0000	0
2015/05/25	JBAF	15/06/2016			Jibar Tradeable Future	7.1600	92.8400	7.2400	92.7600	1.117	0.0000	0.0000	0
2015/05/25	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.4300	92.5700	1.088	0.0000	0.0000	0
2015/05/25	JBAF	21/12/2016			Jibar Tradeable Future	7.4700	92.5300	7.5600	92.4400	1.205	0.0000	0.0000	0
2015/05/25	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.6700	92.3300	0.921	0.0000	0.0000	0
2015/05/25	R023	06/08/2015	8.24	Call	Bond Future	2,400.0300	2.4000	2,102.2200	2.1022	(12.409)	0	0	0
2015/05/25	R023	06/08/2015	9.07	Put	Bond Future	52.3800	0.0524	62.1400	0.0621	18.633	0	0	911
2015/05/25	R023	06/08/2015			Bond Future	7.9209	102.5103	7.9928	102.1110	0.907	0.0000	0.0000	12,342

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2015/05/25	R023	06/08/2015	8.26	Put	Bond Future	611.3300	0.6113	708.6400	0.7086	15.918	0	0	0
2015/05/25	R023	06/08/2015	9.07	Call	Bond Future	6,201.1200	6.2011	5,811.5800	5.8116	(6.282)	0	0	0
2015/05/25	R023	06/08/2015	8.25	Put	Bond Future	626.7500	0.6267	726.1400	0.7261	15.858	0	0	0
2015/05/25	R023	06/08/2015	8.24	Put	Bond Future	642.4900	0.6425	743.9800	0.7440	15.796	0	0	0
2015/05/25	R023	06/08/2015	8.25	Call	Bond Future	2,438.7400	2.4387	2,138.8300	2.1388	(12.298)	0	0	0
2015/05/25	R023	06/08/2015	8.26	Call	Bond Future	2,477.7200	2.4777	2,175.7300	2.1757	(12.188)	0	0	0
2015/05/25	R023	05/11/2015			Bond Future	7.9775	100.2607	8.0533	99.8516	0.949	0.0000	0.0000	0
2015/05/25	R023	05/11/2015	7.99	Put	Bond Future	1,950.5900	1.9506	2,137.7700	2.1378	9.596	0	0	0
2015/05/25	R023	05/11/2015	8.01	Put	Bond Future	1,898.3800	1.8984	2,081.9800	2.0820	9.671	0	0	0
2015/05/25	R023	05/11/2015	7.99	Call	Bond Future	2,018.1500	2.0181	1,796.2200	1.7962	(10.997)	0	0	0
2015/05/25	R023	05/11/2015	8.00	Put	Bond Future	1,924.2300	1.9242	2,109.6100	2.1096	9.634	0	0	0
2015/05/25	R023	05/11/2015	8.00	Call	Bond Future	2,045.8800	2.0459	1,822.1500	1.8222	(10.936)	0	0	0
2015/05/25	R023	05/11/2015	8.01	Call	Bond Future	2,074.0900	2.0741	1,848.5800	1.8486	(10.873)	0	0	0
2015/05/25	R023	04/02/2016	8.01	Put	Bond Future	2,461.8000	2.4618	2,660.0800	2.6601	8.054	0	0	0
2015/05/25	R023	04/02/2016			Bond Future	8.0308	101.9712	8.1103	101.5544	0.990	0.0000	0.0000	0
2015/05/25	R023	04/02/2016	8.00	Put	Bond Future	2,487.8500	2.4878	2,687.6100	2.6876	8.029	0	0	0
2015/05/25	R023	04/02/2016	8.01	Call	Bond Future	2,352.4300	2.3524	2,133.9200	2.1339	(9.289)	0	0	0
2015/05/25	R023	04/02/2016	7.99	Call	Bond Future	2,299.7200	2.2997	2,084.1600	2.0842	(9.373)	0	0	0
2015/05/25	R023	04/02/2016	8.00	Call	Bond Future	2,325.8200	2.3258	2,108.7900	2.1088	(9.331)	0	0	0
2015/05/25	R023	04/02/2016	7.99	Put	Bond Future	2,514.4500	2.5144	2,715.6800	2.7157	8.003	0	0	0
2015/05/25	R186	06/08/2015	7.65	Call	Bond Future	678.9700	0.6790	540.0100	0.5400	(20.466)	0	0	75
2015/05/25	R186	06/08/2015	8.00	Put	Bond Future	2,442.4200	2.4424	2,689.9600	2.6900	10.135	0	0	0
2015/05/25	R186	06/08/2015	8.90	Put	Bond Future	274.9700	0.2750	311.0100	0.3110	13.107	0	0	5,350
2015/05/25	R186	06/08/2015			Bond Future	8.0959	119.1101	8.1570	118.6101	0.755	8.1265	8.1265	40,529
2015/05/25	R186	06/08/2015	8.50	Call	Bond Future	4,065.2800	4.0653	3,665.9400	3.6659	(9.823)	0	0	0
2015/05/25	R186	06/08/2015	8.55	Put	Bond Future	717.3200	0.7173	807.1200	0.8071	12.519	0	0	4,229
2015/05/25	R186	06/08/2015	8.01	Call	Bond Future	1,689.3200	1.6893	1,433.5200	1.4335	(15.142)	0	0	0
2015/05/25	R186	06/08/2015	8.00	Call	Bond Future	1,652.6300	1.6526	1,400.2100	1.4002	(15.274)	0	0	0
2015/05/25	R186	06/08/2015	7.75	Call	Bond Future	897.8700	0.8979	728.4400	0.7284	(18.870)	0	0	1,000
2015/05/25	R186	06/08/2015	7.99	Call	Bond Future	1,616.4500	1.6165	1,367.4100	1.3674	(15.407)	0	0	0
2015/05/25	R186	06/08/2015	8.46	Put	Bond Future	897.3900	0.8974	1,007.2600	1.0073	12.243	0	0	75
2015/05/25	R186	06/08/2015	8.05	Call	Bond Future	1,840.6000	1.8406	1,571.3700	1.5714	(14.627)	0	0	75
2015/05/25	R186	06/08/2015	8.45	Call	Bond Future	3,776.0200	3.7760	3,388.3200	3.3883	(10.267)	0	0	0
2015/05/25	R186	06/08/2015	7.65	Put	Bond Future	4,414.8500	4.4149	4,775.8500	4.7758	8.177	0	0	0
2015/05/25	R186	06/08/2015	8.50	Put	Bond Future	813.1600	0.8132	913.7800	0.9138	12.374	0	0	5,229
2015/05/25	R186	06/08/2015	8.55	Call	Bond Future	4,363.1900	4.3632	3,953.0300	3.9530	(9.400)	0	0	0
2015/05/25	R186	06/08/2015	7.75	Put	Bond Future	3,781.9300	3.7819	4,112.4600	4.1125	8.740	0	0	0
2015/05/25	R186	06/08/2015	7.99	Put	Bond Future	2,489.0500	2.4891	2,739.9700	2.7400	10.081	0	0	0
2015/05/25	R186	06/08/2015	8.05	Put	Bond Future	2,217.5000	2.2175	2,448.2300	2.4482	10.405	0	0	0
2015/05/25	R186	06/08/2015	8.46	Call	Bond Future	3,833.1700	3.8332	3,443.0800	3.4431	(10.177)	0	0	0
2015/05/25	R186	06/08/2015	8.90	Call	Bond Future	6,625.5500	6.6255	6,161.6300	6.1616	(7.002)	0	0	0
2015/05/25	R186	06/08/2015	8.45	Put	Bond Future	919.5100	0.9195	1,031.7700	1.0318	12.209	0	0	4,229
2015/05/25	R186	06/08/2015	8.01	Put	Bond Future	2,396.3700	2.3964	2,640.5300	2.6405	10.189	0	0	0
2015/05/25	R186	05/11/2015	8.45	Call	Bond Future	4,383.5800	4.3836	4,037.7200	4.0377	(7.890)	0	0	0
2015/05/25	R186	05/11/2015	8.24	Call	Bond Future	3,409.3700	3.4094	3,106.4200	3.1064	(8.886)	0	0	0
2015/05/25	R186	05/11/2015	8.25	Put	Bond Future	2,618.4000	2.6184	2,825.2600	2.8253	7.900	0	0	8,690
2015/05/25	R186	05/11/2015			Bond Future	8.1457	121.0557	8.2096	120.5438	0.784	8.2000	8.2000	500

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
2015/05/25	R186	05/11/2015	9.00	Put	Bond Future	822.1600	0.8222	901.6600	0.9017	9.670	0	0	2,600
2015/05/25	R186	05/11/2015	8.35	Put	Bond Future	2,277.6000	2.2776	2,463.5800	2.4636	8.166	0	0	9,370
2015/05/25	R186	05/11/2015	8.24	Put	Bond Future	2,654.5900	2.6546	2,863.5900	2.8636	7.873	0	0	0
2015/05/25	R186	05/11/2015	8.22	Call	Bond Future	3,323.6600	3.3237	3,025.0000	3.0250	(8.986)	0	0	0
2015/05/25	R186	05/11/2015	8.26	Put	Bond Future	2,582.5700	2.5826	2,787.3100	2.7873	7.928	0	0	0
2015/05/25	R186	05/11/2015	8.35	Call	Bond Future	3,904.4600	3.9045	3,578.4900	3.5785	(8.349)	0	0	0
2015/05/25	R186	05/11/2015	8.45	Put	Bond Future	1,971.6500	1.9716	2,137.7400	2.1377	8.424	0	0	6,248
2015/05/25	R186	05/11/2015	9.00	Call	Bond Future	7,423.8500	7.4238	6,991.4000	6.9914	(5.825)	0	0	0
2015/05/25	R186	05/11/2015	8.25	Call	Bond Future	3,452.8300	3.4528	3,147.7400	3.1477	(8.836)	0	0	0
2015/05/25	R186	05/11/2015	8.26	Call	Bond Future	3,496.5800	3.4966	3,189.3700	3.1894	(8.786)	0	0	0
2015/05/25	R186	05/11/2015	8.22	Put	Bond Future	2,728.4000	2.7284	2,941.6900	2.9417	7.817	0	0	1,090
2015/05/25	R186	04/02/2016	7.50	Call	Bond Future	1,436.9200	1.4369	1,281.2700	1.2813	(10.832)	0	0	0
2015/05/25	R186	04/02/2016			Bond Future	8.1904	117.8224	8.2568	117.3008	0.811	0.0000	0.0000	5,512
2015/05/25	R186	04/02/2016	7.51	Call	Bond Future	1,459.2600	1.4593	1,301.8900	1.3019	(10.784)	0	0	0
2015/05/25	R186	04/02/2016	7.49	Call	Bond Future	1,414.8100	1.4148	1,260.8900	1.2609	(10.879)	0	0	0
2015/05/25	R186	04/02/2016	7.50	Put	Bond Future	7,053.9500	7.0539	7,419.8700	7.4199	5.187	0	0	0
2015/05/25	R186	04/02/2016	7.49	Put	Bond Future	7,115.8600	7.1159	7,483.5100	7.4835	5.167	0	0	0
2015/05/25	R186	04/02/2016	7.51	Put	Bond Future	6,992.3500	6.9924	7,356.5500	7.3565	5.209	0	0	0
2015/05/25	R186	05/05/2016			Bond Future	8.2219	119.9533	8.2911	119.4205	0.841	0.0000	0.0000	0
2015/05/25	R186	05/05/2016	8.34	Call	Bond Future	4,710.0300	4.7100	4,403.2000	4.4032	(6.514)	0	0	0
2015/05/25	R186	05/05/2016	8.35	Call	Bond Future	4,751.4600	4.7515	4,443.1200	4.4431	(6.489)	0	0	0
2015/05/25	R186	05/05/2016	8.33	Call	Bond Future	4,668.3100	4.6683	4,363.0200	4.3630	(6.540)	0	0	0
2015/05/25	R186	05/05/2016	8.35	Put	Bond Future	3,767.2700	3.7673	3,991.7100	3.9917	5.958	0	0	0
2015/05/25	R186	05/05/2016	7.56	Put	Bond Future	7,370.3800	7.3704	7,719.6000	7.7196	4.738	0	0	0
2015/05/25	R186	05/05/2016	8.34	Put	Bond Future	3,802.2900	3.8023	4,028.2400	4.0282	5.942	0	0	0
2015/05/25	R186	05/05/2016	7.56	Call	Bond Future	2,097.5000	2.0975	1,913.9400	1.9139	(8.751)	0	0	0
2015/05/25	R186	05/05/2016	8.33	Put	Bond Future	3,837.0800	3.8371	4,064.5700	4.0646	5.929	0	0	0
2015/05/25	R197	06/08/2015	288.00	Call	Bond Future	2,022.9900	2.0230	1,956.5600	1.9566	(3.284)	0	0	0
2015/05/25	R197	06/08/2015			Bond Future	290.0230	290.0230	289.9566	289.9566	(0.023)	0.0000	0.0000	1,046
2015/05/25	R197	06/08/2015	288.01	Call	Bond Future	2,012.9900	2.0130	1,946.5600	1.9466	(3.300)	0	0	0
2015/05/25	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R197	06/08/2015	287.99	Call	Bond Future	2,032.9900	2.0330	1,966.5600	1.9666	(3.268)	0	0	0
2015/05/25	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R197	05/11/2015			Bond Future	294.7589	294.7589	294.6818	294.6818	(0.026)	0.0000	0.0000	0
2015/05/25	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R197	05/11/2015	294.99	Put	Bond Future	231.1000	0.2311	308.2000	0.3082	33.362	0	0	0
2015/05/25	R197	05/11/2015	295.01	Put	Bond Future	251.1000	0.2511	328.2000	0.3282	30.705	0	0	0
2015/05/25	R197	05/11/2015	295.00	Put	Bond Future	241.1000	0.2411	318.2000	0.3182	31.978	0	0	0
2015/05/25	R202	06/08/2015			Bond Future	238.6460	238.6460	238.6729	238.6729	0.011	0.0000	0.0000	54,213
2015/05/25	R202	06/08/2015	239.99	Put	Bond Future	1,344.0500	1.3441	1,317.0600	1.3171	(2.008)	0	0	0
2015/05/25	R202	06/08/2015	240.00	Put	Bond Future	1,354.0500	1.3541	1,327.0600	1.3271	(1.993)	0	0	0
2015/05/25	R202	06/08/2015	240.01	Put	Bond Future	1,364.0500	1.3641	1,337.0600	1.3371	(1.979)	0	0	0
2015/05/25	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/25	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R202	05/11/2015			Bond Future	242.5426	242.5426	242.5625	242.5625	0.008	0.0000	0.0000	0
2015/05/25	R202	05/11/2015	245.99	Put	Bond Future	3,447.4100	3.4474	3,427.5300	3.4275	(0.577)	0	0	0
2015/05/25	R202	05/11/2015	246.01	Put	Bond Future	3,467.4100	3.4674	3,447.5300	3.4475	(0.573)	0	0	0
2015/05/25	R202	05/11/2015	246.00	Put	Bond Future	3,457.4100	3.4574	3,437.5300	3.4375	(0.575)	0	0	0
2015/05/25	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R203	06/08/2015	6.74	Call	Bond Future	164.0300	0.1640	123.6300	0.1236	(24.630)	0	0	0
2015/05/25	R203	06/08/2015	6.75	Put	Bond Future	899.1000	0.8991	1,006.2600	1.0063	11.919	0	0	0
2015/05/25	R203	06/08/2015	7.84	Call	Bond Future	1,444.0500	1.4441	1,309.7300	1.3097	(9.302)	0	0	0
2015/05/25	R203	06/08/2015			Bond Future	7.1245	105.5044	7.2011	105.3559	1.075	0.0000	0.0000	17,001
2015/05/25	R203	06/08/2015	6.75	Call	Bond Future	169.0800	0.1691	127.7800	0.1278	(24.426)	0	0	0
2015/05/25	R203	06/08/2015	6.76	Call	Bond Future	174.2500	0.1743	132.0200	0.1320	(24.235)	0	0	0
2015/05/25	R203	06/08/2015	6.74	Put	Bond Future	913.6400	0.9136	1,021.7000	1.0217	11.827	0	0	0
2015/05/25	R203	06/08/2015	7.84	Put	Bond Future	67.7200	0.0677	81.8600	0.0819	20.880	0	0	5,000
2015/05/25	R203	06/08/2015	6.76	Put	Bond Future	884.6900	0.8847	990.9200	0.9909	12.008	0	0	0
2015/05/25	R203	05/11/2015	5.99	Call	Bond Future	37.3900	0.0374	27.3200	0.0273	(26.932)	0	0	0
2015/05/25	R203	05/11/2015	6.00	Put	Bond Future	2,110.7100	2.1107	2,254.6000	2.2546	6.817	0	0	0
2015/05/25	R203	05/11/2015			Bond Future	7.1870	103.0614	7.2766	102.9072	1.247	0.0000	0.0000	0
2015/05/25	R203	05/11/2015	6.00	Call	Bond Future	38.5000	0.0385	28.1800	0.0282	(26.805)	0	0	0
2015/05/25	R203	05/11/2015	6.01	Call	Bond Future	39.6500	0.0396	29.0700	0.0291	(26.683)	0	0	0
2015/05/25	R203	05/11/2015	5.99	Put	Bond Future	2,127.2900	2.1273	2,271.4300	2.2714	6.776	0	0	0
2015/05/25	R203	05/11/2015	6.01	Put	Bond Future	2,094.1700	2.0942	2,237.8000	2.2378	6.859	0	0	0
2015/05/25	R203	04/02/2016	7.26	Put	Bond Future	515.0100	0.5150	592.5300	0.5925	15.052	0	0	0
2015/05/25	R203	04/02/2016	7.25	Put	Bond Future	522.0800	0.5221	600.3100	0.6003	14.984	0	0	0
2015/05/25	R203	04/02/2016			Bond Future	7.2383	104.8200	7.3435	104.6623	1.454	0.0000	0.0000	0
2015/05/25	R203	04/02/2016	7.26	Call	Bond Future	547.5900	0.5476	467.4800	0.4675	(14.630)	0	0	0
2015/05/25	R203	04/02/2016	7.24	Call	Bond Future	531.8300	0.5318	453.1400	0.4531	(14.796)	0	0	0
2015/05/25	R203	04/02/2016	7.25	Call	Bond Future	539.6800	0.5397	460.2800	0.4603	(14.712)	0	0	0
2015/05/25	R203	04/02/2016	7.24	Put	Bond Future	529.2200	0.5292	608.1600	0.6082	14.916	0	0	0
2015/05/25	R204	06/08/2015	7.74	Call	Bond Future	1,330.9100	1.3309	1,151.6100	1.1516	(13.472)	0	0	0
2015/05/25	R204	06/08/2015	7.75	Put	Bond Future	266.0900	0.2661	320.1000	0.3201	20.298	0	0	0
2015/05/25	R204	06/08/2015			Bond Future	7.3807	102.9347	7.4600	102.7001	1.075	0.0000	0.0000	19,744
2015/05/25	R204	06/08/2015	8.41	Call	Bond Future	3,023.9700	3.0240	2,797.0600	2.7971	(7.504)	0	0	0
2015/05/25	R204	06/08/2015	7.74	Put	Bond Future	273.5600	0.2736	328.8200	0.3288	20.200	0	0	0
2015/05/25	R204	06/08/2015	7.76	Put	Bond Future	258.7900	0.2588	311.5600	0.3116	20.391	0	0	0
2015/05/25	R204	06/08/2015	8.41	Put	Bond Future	31.0800	0.0311	38.7300	0.0387	24.614	0	0	699
2015/05/25	R204	06/08/2015	7.75	Call	Bond Future	1,352.6700	1.3527	1,172.1200	1.1721	(13.348)	0	0	0
2015/05/25	R204	06/08/2015	7.76	Call	Bond Future	1,374.5900	1.3746	1,192.8000	1.1928	(13.225)	0	0	0
2015/05/25	R204	05/11/2015			Bond Future	7.4420	104.6160	7.5297	104.3743	1.178	0.0000	0.0000	0
2015/05/25	R204	05/11/2015	6.25	Call	Bond Future	74.9000	0.0749	56.2200	0.0562	(24.940)	0	0	0
2015/05/25	R204	05/11/2015	6.24	Put	Bond Future	3,459.1200	3.4591	3,682.5500	3.6825	6.459	0	0	0
2015/05/25	R204	05/11/2015	6.26	Put	Bond Future	3,405.7400	3.4057	3,628.3100	3.6283	6.535	0	0	0
2015/05/25	R204	05/11/2015	6.25	Put	Bond Future	3,432.4100	3.4324	3,655.4100	3.6554	6.497	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
2015/05/25	R204	05/11/2015	6.26	Call	Bond Future	76.9700	0.0770	57.8600	0.0579	(24.828)	0	0	0
2015/05/25	R204	05/11/2015	6.24	Call	Bond Future	72.8700	0.0729	54.6200	0.0546	(25.045)	0	0	0
2015/05/25	R204	04/02/2016	7.50	Call	Bond Future	1,004.6300	1.0046	878.4900	0.8785	(12.556)	0	0	0
2015/05/25	R204	04/02/2016			Bond Future	7.4929	102.3636	7.5895	102.1170	1.289	0.0000	0.0000	0
2015/05/25	R204	04/02/2016	7.51	Call	Bond Future	1,018.0900	1.0181	890.9400	0.8909	(12.489)	0	0	0
2015/05/25	R204	04/02/2016	7.49	Put	Bond Future	998.7500	0.9988	1,120.2600	1.1203	12.166	0	0	0
2015/05/25	R204	04/02/2016	7.51	Put	Bond Future	974.4600	0.9745	1,093.9300	1.0939	12.260	0	0	0
2015/05/25	R204	04/02/2016	7.49	Call	Bond Future	991.2600	0.9913	866.1500	0.8661	(12.621)	0	0	0
2015/05/25	R204	04/02/2016	7.50	Put	Bond Future	986.5600	0.9866	1,107.0400	1.1070	12.212	0	0	0
2015/05/25	R207	06/08/2015	7.76	Call	Bond Future	1,134.3600	1.1344	953.1800	0.9532	(15.972)	0	0	0
2015/05/25	R207	06/08/2015			Bond Future	7.6184	99.1812	7.6966	98.8949	1.027	0.0000	0.0000	38,359
2015/05/25	R207	06/08/2015	7.74	Call	Bond Future	1,090.8100	1.0908	913.4400	0.9134	(16.260)	0	0	0
2015/05/25	R207	06/08/2015	7.75	Call	Bond Future	1,112.3900	1.1124	933.1000	0.9331	(16.118)	0	0	0
2015/05/25	R207	06/08/2015	7.46	Call	Bond Future	584.6100	0.5846	463.3100	0.4633	(20.749)	0	0	70
2015/05/25	R207	06/08/2015	7.74	Put	Bond Future	645.9300	0.6459	754.9000	0.7549	16.870	0	0	0
2015/05/25	R207	06/08/2015	7.46	Put	Bond Future	1,167.3800	1.1674	1,332.4200	1.3324	14.138	0	0	0
2015/05/25	R207	06/08/2015	7.76	Put	Bond Future	616.5700	0.6166	721.7300	0.7217	17.056	0	0	0
2015/05/25	R207	06/08/2015	7.75	Put	Bond Future	631.0400	0.6310	738.0900	0.7381	16.964	0	0	0
2015/05/25	R207	05/11/2015	7.76	Call	Bond Future	1,375.5000	1.3755	1,210.3200	1.2103	(12.009)	0	0	0
2015/05/25	R207	05/11/2015			Bond Future	7.6784	100.8017	7.7629	100.5075	1.101	0.0000	0.0000	0
2015/05/25	R207	05/11/2015	7.74	Call	Bond Future	1,337.8300	1.3378	1,175.3000	1.1753	(12.149)	0	0	0
2015/05/25	R207	05/11/2015	7.50	Call	Bond Future	932.6400	0.9326	802.6500	0.8027	(13.938)	0	0	19
2015/05/25	R207	05/11/2015	7.75	Call	Bond Future	1,356.5900	1.3566	1,192.7400	1.1927	(12.078)	0	0	0
2015/05/25	R207	05/11/2015	7.43	Call	Bond Future	831.0000	0.8310	710.4900	0.7105	(14.502)	0	0	53
2015/05/25	R207	05/11/2015	7.74	Put	Bond Future	1,123.3400	1.1233	1,255.0300	1.2550	11.723	0	0	0
2015/05/25	R207	05/11/2015	7.76	Put	Bond Future	1,091.4700	1.0915	1,220.5100	1.2205	11.823	0	0	0
2015/05/25	R207	05/11/2015	7.43	Put	Bond Future	1,702.0900	1.7021	1,875.8000	1.8758	10.206	0	0	0
2015/05/25	R207	05/11/2015	7.75	Put	Bond Future	1,107.3200	1.1073	1,237.6900	1.2377	11.773	0	0	0
2015/05/25	R207	05/11/2015	7.50	Put	Bond Future	1,557.3300	1.5573	1,721.5600	1.7216	10.546	0	0	0
2015/05/25	R207	04/02/2016	7.49	Put	Bond Future	1,798.9100	1.7989	1,972.6600	1.9727	9.659	0	0	0
2015/05/25	R207	04/02/2016	7.27	Put	Bond Future	2,260.9000	2.2609	2,459.8100	2.4598	8.798	0	0	0
2015/05/25	R207	04/02/2016			Bond Future	7.7328	98.8795	7.8238	98.5794	1.177	0.0000	0.0000	0
2015/05/25	R207	04/02/2016	7.51	Put	Bond Future	1,760.4200	1.7604	1,931.8300	1.9318	9.737	0	0	0
2015/05/25	R207	04/02/2016	7.27	Call	Bond Future	717.4200	0.7174	616.2900	0.6163	(14.096)	0	0	43
2015/05/25	R207	04/02/2016	7.50	Call	Bond Future	1,006.7700	1.0068	879.3100	0.8793	(12.660)	0	0	19
2015/05/25	R207	04/02/2016	7.51	Call	Bond Future	1,020.9400	1.0209	892.3100	0.8923	(12.599)	0	0	0
2015/05/25	R207	04/02/2016	7.49	Call	Bond Future	992.7300	0.9927	866.4400	0.8664	(12.721)	0	0	0
2015/05/25	R207	04/02/2016	7.50	Put	Bond Future	1,779.5900	1.7796	1,952.1700	1.9522	9.698	0	0	0
2015/05/25	R207	05/05/2016	7.86	Put	Bond Future	1,488.1700	1.4882	1,628.0000	1.6280	9.396	0	0	0
2015/05/25	R207	05/05/2016			Bond Future	7.7665	100.6678	7.8651	100.3609	1.269	0.0000	0.0000	0
2015/05/25	R207	05/05/2016	7.85	Put	Bond Future	1,502.3500	1.5024	1,643.1100	1.6431	9.369	0	0	0
2015/05/25	R207	05/05/2016	7.56	Put	Bond Future	1,956.0500	1.9560	2,124.4500	2.1244	8.609	0	0	0
2015/05/25	R207	05/05/2016	7.84	Put	Bond Future	1,516.6300	1.5166	1,658.3300	1.6583	9.343	0	0	0
2015/05/25	R207	05/05/2016	7.56	Call	Bond Future	1,309.1700	1.3092	1,170.6900	1.1707	(10.578)	0	0	43
2015/05/25	R207	05/05/2016	7.85	Call	Bond Future	1,762.4100	1.7624	1,596.2900	1.5963	(9.426)	0	0	0
2015/05/25	R207	05/05/2016	7.86	Call	Bond Future	1,779.3200	1.7793	1,612.2700	1.6123	(9.388)	0	0	0
2015/05/25	R207	05/05/2016	7.84	Call	Bond Future	1,745.5800	1.7456	1,580.4000	1.5804	(9.463)	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
2015/05/25	R208	06/08/2015			Bond Future	7.7270	98.0634	7.7994	97.7471	0.937	0.0000	0.0000	38,758
2015/05/25	R208	06/08/2015	8.00	Call	Bond Future	1,745.2400	1.7452	1,517.6300	1.5176	(13.042)	0	0	0
2015/05/25	R208	06/08/2015	8.01	Call	Bond Future	1,774.8700	1.7749	1,545.4800	1.5455	(12.924)	0	0	0
2015/05/25	R208	06/08/2015	8.85	Call	Bond Future	4,810.0400	4.8100	4,501.9600	4.5020	(6.405)	0	0	0
2015/05/25	R208	06/08/2015	7.99	Call	Bond Future	1,715.8400	1.7158	1,490.0300	1.4900	(13.160)	0	0	0
2015/05/25	R208	06/08/2015	8.01	Put	Bond Future	545.3600	0.5454	632.2400	0.6322	15.931	0	0	0
2015/05/25	R208	06/08/2015	8.00	Put	Bond Future	558.8400	0.5588	647.5000	0.6475	15.865	0	0	0
2015/05/25	R208	06/08/2015	7.99	Put	Bond Future	572.5900	0.5726	663.0500	0.6631	15.798	0	0	0
2015/05/25	R208	06/08/2015	8.85	Put	Bond Future	42.5200	0.0425	50.7100	0.0507	19.262	0	0	198
2015/05/25	R208	05/11/2015			Bond Future	7.7838	96.2651	7.8609	95.9407	0.991	0.0000	0.0000	0
2015/05/25	R208	05/11/2015	8.48	Call	Bond Future	3,393.4400	3.3934	3,133.9700	3.1340	(7.646)	0	0	0
2015/05/25	R208	05/11/2015	7.74	Put	Bond Future	1,601.7400	1.6017	1,759.8800	1.7599	9.873	0	0	0
2015/05/25	R208	05/11/2015	7.75	Call	Bond Future	1,437.4600	1.4375	1,269.6400	1.2696	(11.675)	0	0	0
2015/05/25	R208	05/11/2015	7.76	Call	Bond Future	1,458.4800	1.4585	1,289.1900	1.2892	(11.607)	0	0	0
2015/05/25	R208	05/11/2015	8.48	Put	Bond Future	512.4000	0.5124	577.4200	0.5774	12.689	0	0	2,200
2015/05/25	R208	05/11/2015	7.74	Call	Bond Future	1,416.8800	1.4169	1,250.5300	1.2505	(11.741)	0	0	0
2015/05/25	R208	05/11/2015	7.76	Put	Bond Future	1,558.8800	1.5589	1,714.0800	1.7141	9.956	0	0	0
2015/05/25	R208	05/11/2015	7.75	Put	Bond Future	1,580.0800	1.5801	1,736.7500	1.7368	9.915	0	0	0
2015/05/25	R208	04/02/2016			Bond Future	7.8337	97.9078	7.9155	97.5770	1.044	0.0000	0.0000	0
2015/05/25	R208	04/02/2016	7.74	Put	Bond Future	1,976.0300	1.9760	2,144.3400	2.1443	8.518	0	0	0
2015/05/25	R208	04/02/2016	7.76	Put	Bond Future	1,933.7800	1.9338	2,099.6400	2.0996	8.577	0	0	0
2015/05/25	R208	04/02/2016	7.75	Put	Bond Future	1,954.6600	1.9547	2,121.7500	2.1218	8.548	0	0	0
2015/05/25	R208	04/02/2016	7.76	Call	Bond Future	1,634.5100	1.6345	1,469.5900	1.4696	(10.090)	0	0	0
2015/05/25	R208	04/02/2016	7.74	Call	Bond Future	1,595.3900	1.5954	1,432.9200	1.4329	(10.184)	0	0	0
2015/05/25	R208	04/02/2016	7.75	Call	Bond Future	1,614.7200	1.6147	1,451.0300	1.4510	(10.137)	0	0	0
2015/05/25	R209	06/08/2015	8.99	Put	Bond Future	998.9100	0.9989	1,133.0100	1.1330	13.425	0	0	0
2015/05/25	R209	06/08/2015			Bond Future	8.6391	79.4494	8.7101	78.8939	0.822	0.0000	0.0000	25,841
2015/05/25	R209	06/08/2015	9.01	Put	Bond Future	955.1200	0.9551	1,084.1200	1.0841	13.506	0	0	0
2015/05/25	R209	06/08/2015	9.90	Call	Bond Future	9,111.9100	9.1119	8,569.6800	8.5697	(5.951)	0	0	0
2015/05/25	R209	06/08/2015	9.00	Call	Bond Future	3,738.8000	3.7388	3,314.8000	3.3148	(11.341)	0	0	0
2015/05/25	R209	06/08/2015	9.01	Call	Bond Future	3,791.4900	3.7915	3,364.9500	3.3650	(11.250)	0	0	0
2015/05/25	R209	06/08/2015	8.99	Call	Bond Future	3,686.4100	3.6864	3,264.9700	3.2650	(11.432)	0	0	0
2015/05/25	R209	06/08/2015	9.00	Put	Bond Future	976.8100	0.9768	1,108.3500	1.1083	13.466	0	0	0
2015/05/25	R209	06/08/2015	9.90	Put	Bond Future	87.8500	0.0879	101.1600	0.1012	15.151	0	0	2,914
2015/05/25	R209	05/11/2015	7.99	Put	Bond Future	6,806.1500	6.8062	7,217.4900	7.2175	6.044	0	0	0
2015/05/25	R209	05/11/2015			Bond Future	8.6859	77.5991	8.7591	77.0320	0.843	0.0000	0.0000	0
2015/05/25	R209	05/11/2015	8.01	Put	Bond Future	6,673.2600	6.6733	7,080.4100	7.0804	6.101	0	0	0
2015/05/25	R209	05/11/2015	7.99	Call	Bond Future	1,084.2900	1.0843	928.5800	0.9286	(14.361)	0	0	0
2015/05/25	R209	05/11/2015	8.00	Put	Bond Future	6,739.5000	6.7395	7,148.7600	7.1488	6.073	0	0	0
2015/05/25	R209	05/11/2015	8.00	Call	Bond Future	1,104.3100	1.1043	946.5200	0.9465	(14.289)	0	0	0
2015/05/25	R209	05/11/2015	8.01	Call	Bond Future	1,124.6000	1.1246	964.7000	0.9647	(14.218)	0	0	0
2015/05/25	R209	04/02/2016	8.74	Call	Bond Future	3,967.7500	3.9677	3,646.7400	3.6467	(8.090)	0	0	0
2015/05/25	R209	04/02/2016	8.75	Put	Bond Future	3,843.9200	3.8439	4,098.4300	4.0984	6.621	0	0	0
2015/05/25	R209	04/02/2016			Bond Future	8.7290	78.9233	8.8042	78.3460	0.862	0.0000	0.0000	0
2015/05/25	R209	04/02/2016	8.75	Call	Bond Future	4,006.0300	4.0060	3,683.2100	3.6832	(8.058)	0	0	0
2015/05/25	R209	04/02/2016	8.76	Call	Bond Future	4,045.0200	4.0450	3,720.3900	3.7204	(8.025)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/25	R209	04/02/2016	8.74	Put	Bond Future	3,882.6200		3.8826	4,138.9400		4.1389	6.602	0	0	0
2015/05/25	R209	04/02/2016	8.76	Put	Bond Future	3,806.0400		3.8060	4,058.7400		4.0587	6.639	0	0	0
2015/05/25	R210	06/08/2015	179.01	Call	Bond Future	282.1100		0.2821	394.7200		0.3947	39.917	0	0	0
2015/05/25	R210	06/08/2015			Bond Future	179.2921		179.2921	179.4047		179.4047	0.063	0.0000	0.0000	1,184
2015/05/25	R210	06/08/2015	178.99	Call	Bond Future	302.1100		0.3021	414.7200		0.4147	37.275	0	0	0
2015/05/25	R210	06/08/2015	179.00	Call	Bond Future	292.1100		0.2921	404.7200		0.4047	38.551	0	0	0
2015/05/25	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R210	05/11/2015			Bond Future	180.1008		180.1008	180.2094		180.2094	0.060	0.0000	0.0000	0
2015/05/25	R210	05/11/2015	182.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R210	05/11/2015	181.99	Put	Bond Future	1,889.1700		1.8892	1,780.5600		1.7806	(5.749)	0	0	0
2015/05/25	R210	05/11/2015	182.01	Put	Bond Future	1,909.1700		1.9092	1,800.5600		1.8006	(5.689)	0	0	0
2015/05/25	R210	05/11/2015	182.00	Put	Bond Future	1,899.1700		1.8992	1,790.5600		1.7906	(5.719)	0	0	0
2015/05/25	R210	05/11/2015	182.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R210	05/11/2015	181.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R211	06/08/2015			Bond Future	133.0783		133.0783	133.0849		133.0849	0.005	0.0000	0.0000	1,120
2015/05/25	R211	06/08/2015	134.99	Put	Bond Future	1,911.6700		1.9117	1,905.0700		1.9051	(0.345)	0	0	0
2015/05/25	R211	06/08/2015	135.01	Put	Bond Future	1,931.6700		1.9317	1,925.0700		1.9251	(0.342)	0	0	0
2015/05/25	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R211	06/08/2015	135.00	Put	Bond Future	1,921.6700		1.9217	1,915.0700		1.9151	(0.343)	0	0	0
2015/05/25	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R211	05/11/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R211	05/11/2015			Bond Future	135.2519		135.2519	135.2543		135.2543	0.002	0.0000	0.0000	0
2015/05/25	R211	05/11/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R211	05/11/2015	134.99	Call	Bond Future	261.9200		0.2619	264.3300		0.2643	0.920	0	0	0
2015/05/25	R211	05/11/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R211	05/11/2015	135.00	Call	Bond Future	251.9200		0.2519	254.3300		0.2543	0.957	0	0	0
2015/05/25	R211	05/11/2015	135.01	Call	Bond Future	241.9200		0.2419	244.3300		0.2443	0.996	0	0	0
2015/05/25	R212	06/08/2015	141.01	Put	Bond Future	2,111.6300		2.1116	2,101.0800		2.1011	(0.500)	0	0	0
2015/05/25	R212	06/08/2015			Bond Future	138.8984		138.8984	138.9089		138.9089	0.008	0.0000	0.0000	1,113
2015/05/25	R212	06/08/2015	141.00	Put	Bond Future	2,101.6300		2.1016	2,091.0800		2.0911	(0.502)	0	0	0
2015/05/25	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R212	06/08/2015	140.99	Put	Bond Future	2,091.6300		2.0916	2,081.0800		2.0811	(0.504)	0	0	0
2015/05/25	R212	05/11/2015	145.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R212	05/11/2015			Bond Future	141.1671		141.1671	141.1733		141.1733	0.004	0.0000	0.0000	0
2015/05/25	R212	05/11/2015	146.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R212	05/11/2015	146.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/05/25	R212	05/11/2015	145.99	Put	Bond Future	4,822.8900		4.8229	4,816.7000		4.8167	(0.128)	0	0	0
2015/05/25	R212	05/11/2015	146.01	Put	Bond Future	4,842.8900		4.8429	4,836.7000		4.8367	(0.128)	0	0	0
2015/05/25	R212	05/11/2015	146.00	Put	Bond Future	4,832.8900		4.8329	4,826.7000		4.8267	(0.128)	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
2015/05/25	R213	06/08/2015			Bond Future	8.5433	89.9851	8.6093	89.4783	0.772	0.0000	0.0000	18,397
2015/05/25	R213	06/08/2015	8.49	Put	Bond Future	2,210.4300	2.2104	2,446.0900	2.4461	10.661	0	0	0
2015/05/25	R213	06/08/2015	8.51	Put	Bond Future	2,128.4900	2.1285	2,357.6900	2.3577	10.768	0	0	0
2015/05/25	R213	06/08/2015	8.49	Call	Bond Future	1,797.6000	1.7976	1,526.4800	1.5265	(15.082)	0	0	0
2015/05/25	R213	06/08/2015	8.50	Put	Bond Future	2,169.1100	2.1691	2,401.5400	2.4015	10.715	0	0	0
2015/05/25	R213	06/08/2015	8.50	Call	Bond Future	1,833.8900	1.8339	1,559.5400	1.5595	(14.960)	0	0	0
2015/05/25	R213	06/08/2015	8.51	Call	Bond Future	1,870.7800	1.8708	1,593.2000	1.5932	(14.838)	0	0	0
2015/05/25	R213	05/11/2015	7.76	Call	Bond Future	785.3100	0.7853	669.6100	0.6696	(14.733)	0	0	0
2015/05/25	R213	05/11/2015			Bond Future	8.5959	87.9106	8.6642	87.3927	0.795	0.0000	0.0000	0
2015/05/25	R213	05/11/2015	7.74	Call	Bond Future	755.1000	0.7551	642.7800	0.6428	(14.875)	0	0	0
2015/05/25	R213	05/11/2015	7.75	Call	Bond Future	769.7600	0.7698	655.7900	0.6558	(14.806)	0	0	0
2015/05/25	R213	05/11/2015	7.74	Put	Bond Future	7,631.5000	7.6315	8,037.1000	8.0371	5.315	0	0	0
2015/05/25	R213	05/11/2015	7.76	Put	Bond Future	7,492.4800	7.4925	7,894.7000	7.8947	5.368	0	0	0
2015/05/25	R213	05/11/2015	7.75	Put	Bond Future	7,561.4900	7.5615	7,965.4400	7.9654	5.342	0	0	0
2015/05/25	R213	04/02/2016			Bond Future	8.6463	89.4105	8.7167	88.8831	0.815	0.0000	0.0000	0
2015/05/25	R213	04/02/2016	8.75	Call	Bond Future	4,160.4400	4.1604	3,852.4100	3.8524	(7.404)	0	0	0
2015/05/25	R213	04/02/2016	8.74	Put	Bond Future	3,421.0500	3.4211	3,642.0600	3.6421	6.460	0	0	0
2015/05/25	R213	04/02/2016	8.76	Put	Bond Future	3,351.5500	3.3515	3,569.2600	3.5693	6.496	0	0	0
2015/05/25	R213	04/02/2016	8.75	Put	Bond Future	3,385.8700	3.3859	3,605.2200	3.6052	6.478	0	0	0
2015/05/25	R213	04/02/2016	8.76	Call	Bond Future	4,200.2700	4.2003	3,890.6000	3.8906	(7.373)	0	0	0
2015/05/25	R213	04/02/2016	8.74	Call	Bond Future	4,121.3800	4.1214	3,815.0100	3.8150	(7.434)	0	0	0
2015/05/25	R214	06/08/2015	8.76	Put	Bond Future	1,869.0700	1.8691	2,093.2900	2.0933	11.996	0	0	0
2015/05/25	R214	06/08/2015			Bond Future	8.6717	80.7261	8.7427	80.1365	0.819	0.0000	0.0000	20,996
2015/05/25	R214	06/08/2015	8.75	Put	Bond Future	1,905.8600	1.9059	2,133.5500	2.1335	11.947	0	0	0
2015/05/25	R214	06/08/2015	8.74	Call	Bond Future	2,510.9500	2.5109	2,152.5500	2.1525	(14.273)	0	0	0
2015/05/25	R214	06/08/2015	8.75	Call	Bond Future	2,555.4000	2.5554	2,193.5200	2.1935	(14.161)	0	0	0
2015/05/25	R214	06/08/2015	8.76	Call	Bond Future	2,600.9900	2.6010	2,235.6400	2.2356	(14.047)	0	0	0
2015/05/25	R214	06/08/2015	8.74	Put	Bond Future	1,943.9200	1.9439	2,175.0900	2.1751	11.892	0	0	0
2015/05/25	R214	05/11/2015			Bond Future	8.7179	78.7535	8.7911	78.1518	0.839	0.0000	0.0000	0
2015/05/25	R214	05/11/2015	7.99	Put	Bond Future	7,522.9200	7.5229	7,965.5500	7.9655	5.884	0	0	0
2015/05/25	R214	05/11/2015	8.00	Put	Bond Future	7,449.5700	7.4496	7,890.0100	7.8900	5.912	0	0	0
2015/05/25	R214	05/11/2015	8.01	Put	Bond Future	7,376.8300	7.3768	7,815.0500	7.8150	5.940	0	0	0
2015/05/25	R214	05/11/2015	7.99	Call	Bond Future	1,096.5800	1.0966	937.4800	0.9375	(14.509)	0	0	0
2015/05/25	R214	05/11/2015	8.00	Call	Bond Future	1,117.2100	1.1172	955.9200	0.9559	(14.437)	0	0	0
2015/05/25	R214	05/11/2015	8.01	Call	Bond Future	1,138.2800	1.1383	974.7700	0.9748	(14.365)	0	0	0
2015/05/25	R214	04/02/2016			Bond Future	8.7621	80.0972	8.8373	79.4846	0.858	0.0000	0.0000	4,320
2015/05/25	R214	04/02/2016	7.99	Put	Bond Future	8,488.2500	8.4883	8,912.9600	8.9130	5.004	0	0	0
2015/05/25	R214	04/02/2016	8.00	Call	Bond Future	1,735.6500	1.7356	1,545.8800	1.5459	(10.934)	0	0	0
2015/05/25	R214	04/02/2016	8.01	Call	Bond Future	1,759.9200	1.7599	1,568.2600	1.5683	(10.890)	0	0	0
2015/05/25	R214	04/02/2016	7.99	Call	Bond Future	1,711.3700	1.7114	1,523.4900	1.5235	(10.978)	0	0	0
2015/05/25	R214	04/02/2016	8.01	Put	Bond Future	8,349.4700	8.3495	8,770.4000	8.7704	5.041	0	0	0
2015/05/25	R214	04/02/2016	8.00	Put	Bond Future	8,418.7800	8.4188	8,841.6000	8.8416	5.022	0	0	0
2015/05/25	R248	06/08/2015	8.76	Call	Bond Future	235.1600	0.2352	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	R248	06/08/2015			Bond Future	8.7381	104.0425	8.8142	103.2298	0.871	0.0000	0.0000	35,237
2015/05/25	R248	06/08/2015	8.74	Call	Bond Future	20.6400	0.0206	0.0000	0.0000	(100.000)	0	0	0
2015/05/25	R248	06/08/2015	8.75	Call	Bond Future	128.0000	0.1280	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/25	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	792.0500	0.7920	100.000	0	0	0
2015/05/25	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	577.5300	0.5775	100.000	0	0	0
2015/05/25	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	684.6900	0.6847	100.000	0	0	0
2015/05/25	R248	05/11/2015	8.01	Put	Bond Future	8,891.8900	8.8919	9,721.1300	9.7211	9.326	0	0	0
2015/05/25	R248	05/11/2015			Bond Future	8.7858	101.3115	8.8643	100.4823	0.893	0.0000	0.0000	0
2015/05/25	R248	05/11/2015	8.00	Put	Bond Future	9,015.3500	9.0153	9,844.5900	9.8446	9.198	0	0	0
2015/05/25	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R248	05/11/2015	7.99	Put	Bond Future	9,139.0600	9.1391	9,968.3000	9.9683	9.074	0	0	0
2015/05/25	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R248	04/02/2016			Bond Future	8.8317	103.0401	8.9124	102.1960	0.914	0.0000	0.0000	0
2015/05/25	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/25	R248	04/02/2016	8.99	Call	Bond Future	1,643.7500	1.6438	799.6700	0.7997	(51.351)	0	0	0
2015/05/25	R248	04/02/2016	9.00	Call	Bond Future	1,745.9600	1.7460	901.8800	0.9019	(48.345)	0	0	0
2015/05/25	R248	04/02/2016	9.01	Call	Bond Future	1,847.9800	1.8480	1,003.9000	1.0039	(45.676)	0	0	0

Total

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