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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/05/2015 TO 28/05/2015

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
2015/05/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	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
2015/05/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	2025	06/08/2015	120.99	Put	Bond Future	228.4700	0.2285	557.1200	0.5571	143.848	0	0	0
2015/05/28	2025	06/08/2015			Bond Future	120.7615	120.7615	120.4329	120.4329	(0.272)	0.0000	0.0000	16
2015/05/28	2025	06/08/2015	121.01	Put	Bond Future	248.4700	0.2485	577.1200	0.5771	132.269	0	0	0
2015/05/28	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2025	06/08/2015	121.00	Put	Bond Future	238.4700	0.2385	567.1200	0.5671	137.816	0	0	0
2015/05/28	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2025	05/11/2015	123.01	Put	Bond Future	284.2900	0.2843	621.6900	0.6217	118.682	0	0	0
2015/05/28	2025	05/11/2015			Bond Future	122.7257	122.7257	122.3883	122.3883	(0.275)	0.0000	0.0000	0
2015/05/28	2025	05/11/2015	123.00	Put	Bond Future	274.2900	0.2743	611.6900	0.6117	123.008	0	0	0
2015/05/28	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2025	05/11/2015	122.99	Put	Bond Future	264.2900	0.2643	601.6900	0.6017	127.663	0	0	0
2015/05/28	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2030	06/08/2015			Bond Future	8.6129	95.2408	8.6377	95.0453	0.288	0.0000	0.0000	9,690
2015/05/28	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2030	06/08/2015	7.74	Put	Bond Future	7,254.9000	7.2549	7,450.4300	7.4504	2.695	0	0	0
2015/05/28	2030	06/08/2015	7.76	Put	Bond Future	7,080.1600	7.0802	7,275.6900	7.2757	2.762	0	0	0
2015/05/28	2030	06/08/2015	7.75	Put	Bond Future	7,167.4800	7.1675	7,363.0100	7.3630	2.728	0	0	0
2015/05/28	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2030	05/11/2015			Bond Future	8.6685	96.7910	8.6945	96.5897	0.299	0.0000	0.0000	0
2015/05/28	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2030	05/11/2015	8.49	Put	Bond Future	1,403.2300	1.4032	1,604.5500	1.6046	14.347	0	0	0
2015/05/28	2030	05/11/2015	8.51	Put	Bond Future	1,244.6000	1.2446	1,445.9200	1.4459	16.175	0	0	0
2015/05/28	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2030	05/11/2015	8.50	Put	Bond Future	1,323.8700	1.3239	1,525.1900	1.5252	15.207	0	0	0
2015/05/28	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2032	06/08/2015			Bond Future	8.7048	99.0452	8.7347	98.7925	0.344	0.0000	0.0000	1,579
2015/05/28	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2032	06/08/2015	8.50	Put	Bond Future	1,753.7300	1.7537	2,006.4000	2.0064	14.408	0	0	0
2015/05/28	2032	06/08/2015	8.49	Put	Bond Future	1,840.5700	1.8406	2,093.2400	2.0932	13.728	0	0	0
2015/05/28	2032	06/08/2015	8.51	Put	Bond Future	1,667.0000	1.6670	1,919.6700	1.9197	15.157	0	0	0
2015/05/28	2032	05/11/2015			Bond Future	8.7617	96.5010	8.7929	96.2415	0.356	0.0000	0.0000	0
2015/05/28	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2032	05/11/2015	7.99	Put	Bond Future	6,762.0600	6.7621	7,021.5000	7.0215	3.837	0	0	0

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2015/05/28	2032	05/11/2015	8.01	Put	Bond Future	6,578.2200	6.5782	6,837.6600	6.8377	3.944	0	0	0
2015/05/28	2032	05/11/2015	8.00	Put	Bond Future	6,670.0800	6.6701	6,929.5200	6.9295	3.890	0	0	0
2015/05/28	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2032	04/02/2016			Bond Future	8.8145	98.1449	8.8464	97.8829	0.362	0.0000	0.0000	0
2015/05/28	2032	04/02/2016	8.69	Put	Bond Future	1,032.4500	1.0325	1,294.4600	1.2945	25.378	0	0	0
2015/05/28	2032	04/02/2016	8.71	Put	Bond Future	865.5100	0.8655	1,127.5200	1.1275	30.272	0	0	0
2015/05/28	2032	04/02/2016	8.70	Put	Bond Future	948.9300	0.9489	1,210.9400	1.2109	27.611	0	0	0
2015/05/28	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	06/08/2015			Bond Future	8.8142	97.2666	8.8390	97.0354	0.281	0.0000	0.0000	33,382
2015/05/28	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	06/08/2015	8.74	Put	Bond Future	696.7700	0.6968	927.9500	0.9280	33.179	0	0	0
2015/05/28	2037	06/08/2015	8.76	Put	Bond Future	508.1700	0.5082	739.3500	0.7394	45.493	0	0	0
2015/05/28	2037	06/08/2015	8.75	Put	Bond Future	602.4000	0.6024	833.5800	0.8336	38.376	0	0	0
2015/05/28	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	05/11/2015	7.99	Put	Bond Future	8,658.2100	8.6582	8,895.9400	8.8959	2.746	0	0	0
2015/05/28	2037	05/11/2015	8.01	Put	Bond Future	8,447.6200	8.4476	8,685.3500	8.6853	2.814	0	0	0
2015/05/28	2037	05/11/2015			Bond Future	8.8671	98.8498	8.8929	98.6121	0.291	0.0000	0.0000	0
2015/05/28	2037	05/11/2015	8.00	Put	Bond Future	8,552.8300	8.5528	8,790.5600	8.7906	2.780	0	0	0
2015/05/28	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	04/02/2016	8.75	Put	Bond Future	1,546.8100	1.5468	1,786.7100	1.7867	15.509	0	0	0
2015/05/28	2037	04/02/2016			Bond Future	8.9174	96.2760	8.9437	96.0361	0.295	0.0000	0.0000	0
2015/05/28	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2037	04/02/2016	8.74	Put	Bond Future	1,640.4300	1.6404	1,880.3300	1.8803	14.624	0	0	0
2015/05/28	2037	04/02/2016	8.76	Put	Bond Future	1,453.3200	1.4533	1,693.2200	1.6932	16.507	0	0	0
2015/05/28	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2038	06/08/2015			Bond Future	125.4020	125.4020	125.4479	125.4479	0.037	0.0000	0.0000	3,627
2015/05/28	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2038	06/08/2015	127.99	Put	Bond Future	2,588.0300	2.5880	2,542.1300	2.5421	(1.774)	0	0	0
2015/05/28	2038	06/08/2015	128.01	Put	Bond Future	2,608.0300	2.6080	2,562.1300	2.5621	(1.760)	0	0	0
2015/05/28	2038	06/08/2015	128.00	Put	Bond Future	2,598.0300	2.5980	2,552.1300	2.5521	(1.767)	0	0	0
2015/05/28	2038	05/11/2015			Bond Future	127.4417	127.4417	127.4848	127.4848	0.034	0.0000	0.0000	0
2015/05/28	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2038	05/11/2015	133.99	Put	Bond Future	6,548.3000	6.5483	6,505.2000	6.5052	(0.658)	0	0	0
2015/05/28	2038	05/11/2015	134.01	Put	Bond Future	6,568.3000	6.5683	6,525.2000	6.5252	(0.656)	0	0	0
2015/05/28	2038	05/11/2015	134.00	Put	Bond Future	6,558.3000	6.5583	6,515.2000	6.5152	(0.657)	0	0	0
2015/05/28	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	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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2015/05/28	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2044	06/08/2015			Bond Future	8.8818	98.9203	8.9169	98.5641	0.395	0.0000	0.0000	10,735
2015/05/28	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2044	06/08/2015	8.74	Put	Bond Future	1,463.7900	1.4638	1,819.9300	1.8199	24.330	0	0	0
2015/05/28	2044	06/08/2015	8.76	Put	Bond Future	1,255.1700	1.2552	1,611.3100	1.6113	28.374	0	0	0
2015/05/28	2044	06/08/2015	8.75	Put	Bond Future	1,359.3900	1.3594	1,715.5300	1.7155	26.199	0	0	0
2015/05/28	2044	05/11/2015			Bond Future	8.9327	100.5304	8.9689	100.1657	0.406	0.0000	0.0000	0
2015/05/28	2044	05/11/2015	8.24	Put	Bond Future	7,428.6400	7.4286	7,793.3500	7.7934	4.910	0	0	0
2015/05/28	2044	05/11/2015	8.26	Put	Bond Future	7,201.0800	7.2011	7,565.7900	7.5658	5.065	0	0	0
2015/05/28	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2044	05/11/2015	8.25	Put	Bond Future	7,314.7500	7.3148	7,679.4600	7.6795	4.986	0	0	0
2015/05/28	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	279.2900	0.2793	100.000	0	0	0
2015/05/28	2044	04/02/2016			Bond Future	8.9810	97.8600	9.0181	97.4910	0.413	0.0000	0.0000	0
2015/05/28	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	80.3700	0.0804	100.000	0	0	0
2015/05/28	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	179.7400	0.1797	100.000	0	0	0
2015/05/28	2044	04/02/2016	9.01	Call	Bond Future	288.6600	0.2887	0.0000	0.0000	(100.000)	0	0	0
2015/05/28	2044	04/02/2016	8.99	Call	Bond Future	89.7400	0.0897	0.0000	0.0000	(100.000)	0	0	0
2015/05/28	2044	04/02/2016	9.00	Call	Bond Future	189.2900	0.1893	0.0000	0.0000	(100.000)	0	0	0
2015/05/28	2046	06/08/2015	129.01	Put	Bond Future	1,812.6800	1.8127	2,467.1100	2.4671	36.103	0	0	0
2015/05/28	2046	06/08/2015			Bond Future	127.1973	127.1973	126.5429	126.5429	(0.514)	0.0000	0.0000	5,722
2015/05/28	2046	06/08/2015	129.00	Put	Bond Future	1,802.6800	1.8027	2,457.1100	2.4571	36.303	0	0	0
2015/05/28	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2046	06/08/2015	128.99	Put	Bond Future	1,792.6800	1.7927	2,447.1100	2.4471	36.506	0	0	0
2015/05/28	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2046	05/11/2015			Bond Future	127.8680	127.8680	127.1993	127.1993	(0.523)	0.0000	0.0000	0
2015/05/28	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2046	05/11/2015	132.99	Put	Bond Future	5,121.9600	5.1220	5,790.7000	5.7907	13.056	0	0	0
2015/05/28	2046	05/11/2015	133.01	Put	Bond Future	5,141.9600	5.1420	5,810.7000	5.8107	13.006	0	0	0
2015/05/28	2046	05/11/2015	133.00	Put	Bond Future	5,131.9600	5.1320	5,800.7000	5.8007	13.031	0	0	0
2015/05/28	2050	06/08/2015			Bond Future	134.7231	134.7231	134.7728	134.7728	0.037	0.0000	0.0000	3,821
2015/05/28	2050	06/08/2015	136.99	Put	Bond Future	2,266.9100	2.2669	2,217.2200	2.2172	(2.192)	0	0	0
2015/05/28	2050	06/08/2015	137.01	Put	Bond Future	2,286.9100	2.2869	2,237.2200	2.2372	(2.173)	0	0	0
2015/05/28	2050	06/08/2015	137.00	Put	Bond Future	2,276.9100	2.2769	2,227.2200	2.2272	(2.182)	0	0	0
2015/05/28	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2050	05/11/2015			Bond Future	136.9143	136.9143	136.9610	136.9610	0.034	0.0000	0.0000	0
2015/05/28	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2050	05/11/2015	144.99	Put	Bond Future	8,075.6800	8.0757	8,028.9800	8.0290	(0.578)	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
2015/05/28	2050	05/11/2015	145.01	Put	Bond Future	8,095.6800	8.0957	8,048.9800	8.0490	(0.577)	0	0	0
2015/05/28	2050	05/11/2015	145.00	Put	Bond Future	8,085.6800	8.0857	8,038.9800	8.0390	(0.578)	0	0	0
2015/05/28	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	AL37	06/08/2015			Index Future	458.7910	458.7910	458.2860	458.2860	(0.110)	0.0000	0.0000	124
2015/05/28	AL37	05/11/2015			Index Future	466.3280	466.3280	465.8030	465.8030	(0.113)	0.0000	0.0000	0
2015/05/28	AL7T	06/08/2015			Index Future	542.4420	542.4420	541.4200	541.4200	(0.188)	0.0000	0.0000	3
2015/05/28	AL7T	05/11/2015			Index Future	551.3540	551.3540	550.3000	550.3000	(0.191)	0.0000	0.0000	0
2015/05/28	ALBI	06/08/2015			Index Future	495.1830	495.1830	494.2320	494.2320	(0.192)	0.0000	0.0000	510
2015/05/28	ALBI	05/11/2015			Index Future	503.3190	503.3190	502.3390	502.3390	(0.195)	0.0000	0.0000	103
2015/05/28	ALBI	04/02/2016			Index Future	511.8850	511.8850	510.8980	510.8980	(0.193)	0.0000	0.0000	0
2015/05/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	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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2015/05/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	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
2015/05/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/28	EL28	06/08/2015	125.00	Call	Bond Future	609.2600	0.6093	655.4200	0.6554	7.576	0	0	0
2015/05/28	EL28	06/08/2015			Bond Future	125.6093	125.6093	125.6554	125.6554	0.037	0.0000	0.0000	0
2015/05/28	EL28	06/08/2015	125.01	Call	Bond Future	599.2600	0.5993	645.4200	0.6454	7.703	0	0	0
2015/05/28	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	EL28	06/08/2015	124.99	Call	Bond Future	619.2600	0.6193	665.4200	0.6654	7.454	0	0	0
2015/05/28	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	EL28	05/11/2015	126.99	Put	Bond Future	876.7300	0.8767	833.3100	0.8333	(4.952)	0	0	0
2015/05/28	EL28	05/11/2015			Bond Future	126.1133	126.1133	126.1567	126.1567	0.034	0.0000	0.0000	0
2015/05/28	EL28	05/11/2015	127.01	Put	Bond Future	896.7300	0.8967	853.3100	0.8533	(4.842)	0	0	0
2015/05/28	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	EL28	05/11/2015	127.00	Put	Bond Future	886.7300	0.8867	843.3100	0.8433	(4.897)	0	0	0
2015/05/28	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	ES33	06/08/2015			Bond Future	9.7509	84.0826	9.7755	83.9062	0.252	0.0000	0.0000	6,396
2015/05/28	ES33	06/08/2015	9.59	Put	Bond Future	1,169.8900	1.1699	1,346.3000	1.3463	15.079	0	0	0
2015/05/28	ES33	06/08/2015	9.61	Put	Bond Future	1,023.0900	1.0231	1,199.5000	1.1995	17.243	0	0	0
2015/05/28	ES33	06/08/2015	9.60	Put	Bond Future	1,096.4400	1.0964	1,272.8500	1.2728	16.089	0	0	0
2015/05/28	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	ES33	05/11/2015	9.00	Put	Bond Future	6,270.4400	6.2704	6,451.9200	6.4519	2.894	0	0	0
2015/05/28	ES33	05/11/2015			Bond Future	9.8364	81.6629	9.8620	81.4815	0.261	0.0000	0.0000	0
2015/05/28	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	ES33	05/11/2015	8.99	Put	Bond Future	6,349.7700	6.3498	6,531.2500	6.5313	2.858	0	0	0
2015/05/28	ES33	05/11/2015	9.01	Put	Bond Future	6,191.2100	6.1912	6,372.6900	6.3727	2.931	0	0	0
2015/05/28	ES33	04/02/2016	10.01	Call	Bond Future	618.4900	0.6185	435.5300	0.4355	(29.582)	0	0	0
2015/05/28	ES33	04/02/2016			Bond Future	9.9209	83.0540	9.9471	82.8710	0.265	0.0000	0.0000	0
2015/05/28	ES33	04/02/2016	9.99	Call	Bond Future	480.3600	0.4804	297.4000	0.2974	(38.088)	0	0	0
2015/05/28	ES33	04/02/2016	10.00	Call	Bond Future	549.4700	0.5495	366.5100	0.3665	(33.298)	0	0	0
2015/05/28	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	06/08/2015			GOVI	491.5270	491.5270	490.6450	490.6450	(0.179)	0.0000	0.0000	455
2015/05/28	GOVI	06/08/2015	499.99	Put	GOVI	84,630.0000	8.4630	93,450.0000	9.3450	10.422	0	0	0
2015/05/28	GOVI	06/08/2015	500.01	Put	GOVI	84,830.0000	8.4830	93,650.0000	9.3650	10.397	0	0	0
2015/05/28	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	06/08/2015	500.00	Put	GOVI	84,730.0000	8.4730	93,550.0000	9.3550	10.410	0	0	0
2015/05/28	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	05/11/2015			GOVI	499.6030	499.6030	498.6920	498.6920	(0.182)	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
2015/05/28	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	05/11/2015	529.99	Put	GOVI	303,870.0000	30.3870	312,980.0000	31.2980	2.998	0	0	0
2015/05/28	GOVI	05/11/2015	530.01	Put	GOVI	304,070.0000	30.4070	313,180.0000	31.3180	2.996	0	0	0
2015/05/28	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	05/11/2015	530.00	Put	GOVI	303,970.0000	30.3970	313,080.0000	31.3080	2.997	0	0	0
2015/05/28	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	04/02/2016			GOVI	508.1060	508.1060	507.1890	507.1890	(0.180)	0.0000	0.0000	0
2015/05/28	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	GOVI	04/02/2016	511.99	Put	GOVI	38,840.0000	3.8840	48,010.0000	4.8010	23.610	0	0	0
2015/05/28	GOVI	04/02/2016	512.01	Put	GOVI	39,040.0000	3.9040	48,210.0000	4.8210	23.489	0	0	0
2015/05/28	GOVI	04/02/2016	512.00	Put	GOVI	38,940.0000	3.8940	48,110.0000	4.8110	23.549	0	0	0
2015/05/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/28	IGOV	06/08/2015			Index Future	229.2640	229.2640	228.9510	228.9510	(0.137)	0.0000	0.0000	1,080
2015/05/28	IGOV	05/11/2015			Index Future	233.0310	233.0310	232.7060	232.7060	(0.139)	0.0000	0.0000	17
2015/05/28	IGOV	04/02/2016			Index Future	236.9970	236.9970	236.6710	236.6710	(0.138)	0.0000	0.0000	0
2015/05/28	ILBI	06/08/2015			Index Future	621.6970	621.6970	621.0310	621.0310	(0.107)	0.0000	0.0000	159
2015/05/28	ILBI	05/11/2015			Index Future	631.9560	631.9560	631.2760	631.2760	(0.108)	0.0000	0.0000	0
2015/05/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/28	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/05/28	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2400	93.7600	(0.160)	0.0000	0.0000	0
2015/05/28	JBAF	19/08/2015			Jibar Tradeable Future	6.3400	93.6600	6.3300	93.6700	(0.158)	0.0000	0.0000	0
2015/05/28	JBAF	16/09/2015			Jibar Tradeable Future	6.4700	93.5300	6.4400	93.5600	(0.464)	0.0000	0.0000	0
2015/05/28	JBAF	21/10/2015			Jibar Tradeable Future	6.5700	93.4300	6.5600	93.4400	(0.152)	0.0000	0.0000	0
2015/05/28	JBAF	15/12/2015			Jibar Tradeable Future	6.7800	93.2200	6.7700	93.2300	(0.147)	0.0000	0.0000	0
2015/05/28	JBAF	17/02/2016			Jibar Tradeable Future	6.9400	93.0600	6.9500	93.0500	0.144	0.0000	0.0000	2,000
2015/05/28	JBAF	16/03/2016			Jibar Tradeable Future	7.0500	92.9500	7.0400	92.9600	(0.142)	0.0000	0.0000	0
2015/05/28	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2015/05/28	JBAF	21/09/2016			Jibar Tradeable Future	7.4900	92.5100	7.5100	92.4900	0.267	0.0000	0.0000	0
2015/05/28	JBAF	21/12/2016			Jibar Tradeable Future	7.6300	92.3700	7.6600	92.3400	0.393	0.0000	0.0000	0
2015/05/28	JBAF	15/03/2017			Jibar Tradeable Future	7.7500	92.2500	7.7700	92.2300	0.258	0.0000	0.0000	0
2015/05/28	R023	06/08/2015	8.24	Call	Bond Future	1,946.7800	1.9468	1,832.2800	1.8323	(5.882)	0	0	0
2015/05/28	R023	06/08/2015	9.07	Put	Bond Future	67.1000	0.0671	72.7500	0.0728	8.420	0	0	911

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2015/05/28	R023	06/08/2015			Bond Future	8.0310		101.8994	8.0612	101.7328	0.376	0.0000	0.0000	19,027
2015/05/28	R023	06/08/2015	8.26	Put	Bond Future	762.4300		0.7624	812.6200	0.8126	6.583	0	0	0
2015/05/28	R023	06/08/2015	9.07	Call	Bond Future	5,604.9600		5.6050	5,443.9300	5.4439	(2.873)	0	0	0
2015/05/28	R023	06/08/2015	8.25	Put	Bond Future	781.1000		0.7811	832.2800	0.8323	6.552	0	0	0
2015/05/28	R023	06/08/2015	8.24	Put	Bond Future	800.1200		0.8001	852.3000	0.8523	6.522	0	0	0
2015/05/28	R023	06/08/2015	8.25	Call	Bond Future	1,982.2100		1.9822	1,866.7100	1.8667	(5.827)	0	0	0
2015/05/28	R023	06/08/2015	8.26	Call	Bond Future	2,017.9400		2.0179	1,901.4500	1.9015	(5.773)	0	0	0
2015/05/28	R023	05/11/2015			Bond Future	8.0939		99.6330	8.1260	99.4609	0.396	0.0000	0.0000	0
2015/05/28	R023	05/11/2015	7.99	Put	Bond Future	2,240.9700		2.2410	2,328.5000	2.3285	3.906	0	0	0
2015/05/28	R023	05/11/2015	8.01	Put	Bond Future	2,183.2300		2.1832	2,269.2200	2.2692	3.939	0	0	0
2015/05/28	R023	05/11/2015	7.99	Call	Bond Future	1,680.8800		1.6809	1,596.2500	1.5963	(5.035)	0	0	0
2015/05/28	R023	05/11/2015	8.00	Put	Bond Future	2,211.8400		2.2118	2,298.6000	2.2986	3.923	0	0	0
2015/05/28	R023	05/11/2015	8.00	Call	Bond Future	1,705.8400		1.7058	1,620.4400	1.6204	(5.006)	0	0	0
2015/05/28	R023	05/11/2015	8.01	Call	Bond Future	1,731.2900		1.7313	1,645.1200	1.6451	(4.977)	0	0	0
2015/05/28	R023	04/02/2016	8.01	Put	Bond Future	2,770.0100		2.7700	2,859.6400	2.8596	3.236	0	0	0
2015/05/28	R023	04/02/2016			Bond Future	8.1533		101.3298	8.1865	101.1566	0.408	0.0000	0.0000	0
2015/05/28	R023	04/02/2016	8.00	Put	Bond Future	2,798.3400		2.7983	2,888.5900	2.8886	3.225	0	0	0
2015/05/28	R023	04/02/2016	8.01	Call	Bond Future	2,019.2500		2.0193	1,935.6900	1.9357	(4.138)	0	0	0
2015/05/28	R023	04/02/2016	7.99	Call	Bond Future	1,971.0900		1.9711	1,888.7800	1.8888	(4.176)	0	0	0
2015/05/28	R023	04/02/2016	8.00	Call	Bond Future	1,994.9200		1.9949	1,911.9800	1.9120	(4.158)	0	0	0
2015/05/28	R023	04/02/2016	7.99	Put	Bond Future	2,827.2100		2.8272	2,918.0900	2.9181	3.214	0	0	0
2015/05/28	R186	06/08/2015	7.65	Call	Bond Future	462.3200		0.4623	411.3300	0.4113	(11.029)	0	0	75
2015/05/28	R186	06/08/2015	8.00	Put	Bond Future	2,852.3600		2.8524	2,993.1900	2.9932	4.937	0	0	0
2015/05/28	R186	06/08/2015	8.90	Put	Bond Future	334.8600		0.3349	359.5500	0.3595	7.373	0	0	5,350
2015/05/28	R186	06/08/2015			Bond Future	8.1951		118.2998	8.2251	118.0560	0.367	0.0000	0.0000	40,747
2015/05/28	R186	06/08/2015	8.50	Call	Bond Future	3,422.6200		3.4226	3,242.1600	3.2422	(5.273)	0	0	0
2015/05/28	R186	06/08/2015	8.55	Put	Bond Future	866.9100		0.8669	924.0400	0.9240	6.590	0	0	4,229
2015/05/28	R186	06/08/2015	8.01	Call	Bond Future	1,283.4900		1.2835	1,178.8500	1.1789	(8.153)	0	0	0
2015/05/28	R186	06/08/2015	8.00	Call	Bond Future	1,252.3200		1.2523	1,149.3300	1.1493	(8.224)	0	0	0
2015/05/28	R186	06/08/2015	7.75	Call	Bond Future	632.2600		0.6323	567.9900	0.5680	(10.165)	0	0	1,000
2015/05/28	R186	06/08/2015	7.99	Call	Bond Future	1,221.6600		1.2217	1,120.3200	1.1203	(8.295)	0	0	0
2015/05/28	R186	06/08/2015	8.46	Put	Bond Future	1,080.3800		1.0804	1,148.9900	1.1490	6.351	0	0	75
2015/05/28	R186	06/08/2015	8.05	Call	Bond Future	1,412.8000		1.4128	1,301.5500	1.3016	(7.874)	0	0	75
2015/05/28	R186	06/08/2015	8.45	Call	Bond Future	3,152.7300		3.1527	2,978.8800	2.9789	(5.514)	0	0	0
2015/05/28	R186	06/08/2015	7.65	Put	Bond Future	5,008.4500		5.0085	5,201.2800	5.2013	3.850	0	0	0
2015/05/28	R186	06/08/2015	8.50	Put	Bond Future	980.7500		0.9808	1,044.1100	1.0441	6.460	0	0	5,229
2015/05/28	R186	06/08/2015	8.55	Call	Bond Future	3,702.5300		3.7025	3,515.8400	3.5158	(5.042)	0	0	0
2015/05/28	R186	06/08/2015	7.75	Put	Bond Future	4,326.5700		4.3266	4,506.1200	4.5061	4.150	0	0	0
2015/05/28	R186	06/08/2015	7.99	Put	Bond Future	2,904.5100		2.9045	3,046.9900	3.0470	4.905	0	0	0
2015/05/28	R186	06/08/2015	8.05	Put	Bond Future	2,599.9500		2.6000	2,732.5200	2.7325	5.099	0	0	0
2015/05/28	R186	06/08/2015	8.46	Call	Bond Future	3,205.9100		3.2059	3,030.7000	3.0307	(5.465)	0	0	0
2015/05/28	R186	06/08/2015	8.90	Call	Bond Future	5,875.1900		5.8752	5,656.0600	5.6561	(3.730)	0	0	0
2015/05/28	R186	06/08/2015	8.45	Put	Bond Future	1,106.4700		1.1065	1,176.4400	1.1764	6.324	0	0	4,229
2015/05/28	R186	06/08/2015	8.01	Put	Bond Future	2,800.7900		2.8008	2,939.9700	2.9400	4.969	0	0	0
2015/05/28	R186	05/11/2015	8.45	Call	Bond Future	3,826.8400		3.8268	3,669.7300	3.6697	(4.105)	0	0	0
2015/05/28	R186	05/11/2015	8.24	Call	Bond Future	2,923.0200		2.9230	2,787.9600	2.7880	(4.621)	0	0	0
2015/05/28	R186	05/11/2015	8.25	Put	Bond Future	2,960.1300		2.9601	3,075.1100	3.0751	3.884	0	0	8,690

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/28	R186	05/11/2015			Bond Future	8.2496	120.2241	8.2812	119.9730	0.383	0.0000	0.0000	500
2015/05/28	R186	05/11/2015	9.00	Put	Bond Future	954.1300	0.9541	1,001.4600	1.0015	4.961	0	0	2,600
2015/05/28	R186	05/11/2015	8.35	Put	Bond Future	2,585.0900	2.5851	2,689.4200	2.6894	4.036	0	0	9,370
2015/05/28	R186	05/11/2015	8.24	Put	Bond Future	2,999.8100	2.9998	3,115.8800	3.1159	3.869	0	0	0
2015/05/28	R186	05/11/2015	8.22	Call	Bond Future	2,844.3300	2.8443	2,711.4300	2.7114	(4.672)	0	0	0
2015/05/28	R186	05/11/2015	8.26	Put	Bond Future	2,920.8200	2.9208	3,034.7300	3.0347	3.900	0	0	0
2015/05/28	R186	05/11/2015	8.35	Call	Bond Future	3,380.3800	3.3804	3,233.5800	3.2336	(4.343)	0	0	0
2015/05/28	R186	05/11/2015	8.45	Put	Bond Future	2,246.4800	2.2465	2,340.5000	2.3405	4.185	0	0	6,248
2015/05/28	R186	05/11/2015	9.00	Call	Bond Future	6,724.2500	6.7242	6,520.4500	6.5204	(3.031)	0	0	0
2015/05/28	R186	05/11/2015	8.25	Call	Bond Future	2,962.9900	2.9630	2,826.8400	2.8268	(4.595)	0	0	0
2015/05/28	R186	05/11/2015	8.26	Call	Bond Future	3,003.2600	3.0033	2,866.0400	2.8660	(4.569)	0	0	0
2015/05/28	R186	05/11/2015	8.22	Put	Bond Future	3,080.6400	3.0806	3,198.8700	3.1989	3.838	0	0	1,090
2015/05/28	R186	04/02/2016	7.50	Call	Bond Future	1,188.7300	1.1887	1,123.2300	1.1232	(5.510)	0	0	0
2015/05/28	R186	04/02/2016			Bond Future	8.2987	116.9729	8.3312	116.7199	0.391	0.0000	0.0000	5,512
2015/05/28	R186	04/02/2016	7.51	Call	Bond Future	1,208.2800	1.2083	1,141.9900	1.1420	(5.486)	0	0	0
2015/05/28	R186	04/02/2016	7.49	Call	Bond Future	1,169.4000	1.1694	1,104.6900	1.1047	(5.534)	0	0	0
2015/05/28	R186	04/02/2016	7.50	Put	Bond Future	7,655.2600	7.6553	7,842.7900	7.8428	2.450	0	0	0
2015/05/28	R186	04/02/2016	7.49	Put	Bond Future	7,719.9500	7.7200	7,908.2700	7.9083	2.439	0	0	0
2015/05/28	R186	04/02/2016	7.51	Put	Bond Future	7,590.8700	7.5909	7,777.6100	7.7776	2.460	0	0	0
2015/05/28	R186	05/05/2016			Bond Future	8.3350	119.0838	8.3695	118.8203	0.414	0.0000	0.0000	0
2015/05/28	R186	05/05/2016	8.34	Call	Bond Future	4,214.1100	4.2141	4,072.5700	4.0726	(3.359)	0	0	0
2015/05/28	R186	05/05/2016	8.35	Call	Bond Future	4,253.0500	4.2531	4,110.7400	4.1107	(3.346)	0	0	0
2015/05/28	R186	05/05/2016	8.33	Call	Bond Future	4,174.8900	4.1749	4,034.1200	4.0341	(3.372)	0	0	0
2015/05/28	R186	05/05/2016	8.35	Put	Bond Future	4,138.3600	4.1384	4,259.5300	4.2595	2.928	0	0	0
2015/05/28	R186	05/05/2016	7.56	Put	Bond Future	7,945.2400	7.9452	8,127.6000	8.1276	2.295	0	0	0
2015/05/28	R186	05/05/2016	8.34	Put	Bond Future	4,175.8700	4.1759	4,297.8100	4.2978	2.920	0	0	0
2015/05/28	R186	05/05/2016	7.56	Call	Bond Future	1,802.8600	1.8029	1,721.7400	1.7217	(4.500)	0	0	0
2015/05/28	R186	05/05/2016	8.33	Put	Bond Future	4,213.1600	4.2132	4,335.8700	4.3359	2.913	0	0	0
2015/05/28	R197	06/08/2015	288.00	Call	Bond Future	2,043.6100	2.0436	1,734.1600	1.7342	(15.142)	0	0	0
2015/05/28	R197	06/08/2015			Bond Future	290.0436	290.0436	289.7342	289.7342	(0.107)	0.0000	0.0000	978
2015/05/28	R197	06/08/2015	288.01	Call	Bond Future	2,033.6100	2.0336	1,724.1600	1.7242	(15.217)	0	0	0
2015/05/28	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R197	06/08/2015	287.99	Call	Bond Future	2,053.6100	2.0536	1,744.1600	1.7442	(15.069)	0	0	0
2015/05/28	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R197	05/11/2015			Bond Future	294.7601	294.7601	294.4377	294.4377	(0.109)	0.0000	0.0000	0
2015/05/28	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R197	05/11/2015	294.99	Put	Bond Future	229.9200	0.2299	552.3000	0.5523	140.214	0	0	0
2015/05/28	R197	05/11/2015	295.01	Put	Bond Future	249.9200	0.2499	572.3000	0.5723	128.993	0	0	0
2015/05/28	R197	05/11/2015	295.00	Put	Bond Future	239.9200	0.2399	562.3000	0.5623	134.370	0	0	0
2015/05/28	R202	06/08/2015			Bond Future	237.3835	237.3835	236.7888	236.7888	(0.251)	0.0000	0.0000	54,173
2015/05/28	R202	06/08/2015	239.99	Put	Bond Future	2,606.5500	2.6065	3,201.2100	3.2012	22.814	0	0	0
2015/05/28	R202	06/08/2015	240.00	Put	Bond Future	2,616.5500	2.6165	3,211.2100	3.2112	22.727	0	0	0
2015/05/28	R202	06/08/2015	240.01	Put	Bond Future	2,626.5500	2.6265	3,221.2100	3.2212	22.640	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
2015/05/28	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R202	05/11/2015			Bond Future	241.2434	241.2434	240.6329	240.6329	(0.253)	0.0000	0.0000	0
2015/05/28	R202	05/11/2015	245.99	Put	Bond Future	4,746.5600	4.7466	5,357.1100	5.3571	12.863	0	0	0
2015/05/28	R202	05/11/2015	246.01	Put	Bond Future	4,766.5600	4.7666	5,377.1100	5.3771	12.809	0	0	0
2015/05/28	R202	05/11/2015	246.00	Put	Bond Future	4,756.5600	4.7566	5,367.1100	5.3671	12.836	0	0	0
2015/05/28	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R203	06/08/2015	6.74	Call	Bond Future	106.7600	0.1068	94.0100	0.0940	(11.943)	0	0	0
2015/05/28	R203	06/08/2015	6.75	Put	Bond Future	1,054.5500	1.0545	1,102.7700	1.1028	4.573	0	0	0
2015/05/28	R203	06/08/2015	7.84	Call	Bond Future	1,250.0400	1.2500	1,196.3200	1.1963	(4.297)	0	0	0
2015/05/28	R203	06/08/2015			Bond Future	7.2349	105.2904	7.2666	105.2291	0.438	0.0000	0.0000	17,001
2015/05/28	R203	06/08/2015	6.75	Call	Bond Future	110.5000	0.1105	97.4100	0.0974	(11.846)	0	0	0
2015/05/28	R203	06/08/2015	6.76	Call	Bond Future	114.3400	0.1143	100.9100	0.1009	(11.746)	0	0	0
2015/05/28	R203	06/08/2015	6.74	Put	Bond Future	1,070.4000	1.0704	1,118.9600	1.1190	4.537	0	0	0
2015/05/28	R203	06/08/2015	7.84	Put	Bond Future	87.7400	0.0877	95.3300	0.0953	8.651	0	0	5,000
2015/05/28	R203	06/08/2015	6.76	Put	Bond Future	1,038.8100	1.0388	1,086.6900	1.0867	4.609	0	0	0
2015/05/28	R203	05/11/2015	5.99	Call	Bond Future	23.2900	0.0233	20.2800	0.0203	(12.924)	0	0	0
2015/05/28	R203	05/11/2015	6.00	Put	Bond Future	2,320.7800	2.3208	2,382.8500	2.3828	2.675	0	0	0
2015/05/28	R203	05/11/2015			Bond Future	7.3175	102.8368	7.3555	102.7717	0.519	0.0000	0.0000	0
2015/05/28	R203	05/11/2015	6.00	Call	Bond Future	24.0400	0.0240	20.9500	0.0210	(12.854)	0	0	0
2015/05/28	R203	05/11/2015	6.01	Call	Bond Future	24.8200	0.0248	21.6400	0.0216	(12.812)	0	0	0
2015/05/28	R203	05/11/2015	5.99	Put	Bond Future	2,337.7200	2.3377	2,399.8700	2.3999	2.659	0	0	0
2015/05/28	R203	05/11/2015	6.01	Put	Bond Future	2,303.8700	2.3039	2,365.8500	2.3659	2.690	0	0	0
2015/05/28	R203	04/02/2016	7.26	Put	Bond Future	630.8700	0.6309	666.3000	0.6663	5.616	0	0	0
2015/05/28	R203	04/02/2016	7.25	Put	Bond Future	638.9900	0.6390	674.7100	0.6747	5.590	0	0	0
2015/05/28	R203	04/02/2016			Bond Future	7.3930	104.5884	7.4360	104.5241	0.582	0.0000	0.0000	0
2015/05/28	R203	04/02/2016	7.26	Call	Bond Future	431.8800	0.4319	403.0500	0.4030	(6.675)	0	0	0
2015/05/28	R203	04/02/2016	7.24	Call	Bond Future	418.2200	0.4182	389.9700	0.3900	(6.755)	0	0	0
2015/05/28	R203	04/02/2016	7.25	Call	Bond Future	425.0200	0.4250	396.4800	0.3965	(6.715)	0	0	0
2015/05/28	R203	04/02/2016	7.24	Put	Bond Future	647.1800	0.6472	683.1900	0.6832	5.564	0	0	0
2015/05/28	R204	06/08/2015	7.74	Call	Bond Future	1,045.5100	1.0455	982.0000	0.9820	(6.075)	0	0	0
2015/05/28	R204	06/08/2015	7.75	Put	Bond Future	357.3500	0.3573	383.8000	0.3838	7.402	0	0	0
2015/05/28	R204	06/08/2015			Bond Future	7.5088	102.5559	7.5396	102.4654	0.409	0.0000	0.0000	21,244
2015/05/28	R204	06/08/2015	8.41	Call	Bond Future	2,658.2500	2.6582	2,571.8700	2.5719	(3.250)	0	0	0
2015/05/28	R204	06/08/2015	7.74	Put	Bond Future	366.9100	0.3669	393.9300	0.3939	7.364	0	0	0
2015/05/28	R204	06/08/2015	7.76	Put	Bond Future	347.9800	0.3480	373.8700	0.3739	7.440	0	0	0
2015/05/28	R204	06/08/2015	8.41	Put	Bond Future	44.1100	0.0441	48.2600	0.0483	9.408	0	0	699
2015/05/28	R204	06/08/2015	7.75	Call	Bond Future	1,065.1800	1.0652	1,001.1000	1.0011	(6.016)	0	0	0
2015/05/28	R204	06/08/2015	7.76	Call	Bond Future	1,085.0300	1.0850	1,020.3900	1.0204	(5.957)	0	0	0
2015/05/28	R204	05/11/2015			Bond Future	7.5844	104.2241	7.6189	104.1292	0.456	0.0000	0.0000	0
2015/05/28	R204	05/11/2015	6.25	Call	Bond Future	46.5200	0.0465	41.2900	0.0413	(11.242)	0	0	0
2015/05/28	R204	05/11/2015	6.24	Put	Bond Future	3,823.3300	3.8233	3,913.1200	3.9131	2.348	0	0	0
2015/05/28	R204	05/11/2015	6.26	Put	Bond Future	3,768.6200	3.7686	3,858.1500	3.8581	2.376	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
2015/05/28	R204	05/11/2015	6.25	Put	Bond Future	3,795.9600	3.7960	3,885.6200	3.8856	2.362	0	0	0
2015/05/28	R204	05/11/2015	6.26	Call	Bond Future	47.9200	0.0479	42.5600	0.0426	(11.185)	0	0	0
2015/05/28	R204	05/11/2015	6.24	Call	Bond Future	45.1500	0.0451	40.0500	0.0400	(11.296)	0	0	0
2015/05/28	R204	04/02/2016	7.50	Call	Bond Future	803.9300	0.8039	760.8800	0.7609	(5.355)	0	0	0
2015/05/28	R204	04/02/2016			Bond Future	7.6505	101.9618	7.6876	101.8673	0.486	0.0000	0.0000	0
2015/05/28	R204	04/02/2016	7.51	Call	Bond Future	815.7300	0.8157	772.2800	0.7723	(5.327)	0	0	0
2015/05/28	R204	04/02/2016	7.49	Put	Bond Future	1,201.5700	1.2016	1,253.4200	1.2534	4.315	0	0	0
2015/05/28	R204	04/02/2016	7.51	Put	Bond Future	1,173.9400	1.1739	1,225.0000	1.2250	4.349	0	0	0
2015/05/28	R204	04/02/2016	7.49	Call	Bond Future	792.2400	0.7922	749.5800	0.7496	(5.385)	0	0	0
2015/05/28	R204	04/02/2016	7.50	Put	Bond Future	1,187.7000	1.1877	1,239.1600	1.2392	4.333	0	0	0
2015/05/28	R207	06/08/2015	7.76	Call	Bond Future	857.8300	0.8578	795.7800	0.7958	(7.233)	0	0	0
2015/05/28	R207	06/08/2015			Bond Future	7.7397	98.7376	7.7700	98.6268	0.393	0.0000	0.0000	38,359
2015/05/28	R207	06/08/2015	7.74	Call	Bond Future	820.2800	0.8203	759.8000	0.7598	(7.373)	0	0	0
2015/05/28	R207	06/08/2015	7.75	Call	Bond Future	838.8500	0.8389	777.5800	0.7776	(7.304)	0	0	0
2015/05/28	R207	06/08/2015	7.46	Call	Bond Future	401.7800	0.4018	363.4600	0.3635	(9.538)	0	0	70
2015/05/28	R207	06/08/2015	7.74	Put	Bond Future	819.0100	0.8190	869.3200	0.8693	6.143	0	0	0
2015/05/28	R207	06/08/2015	7.46	Put	Bond Future	1,428.1600	1.4282	1,500.6300	1.5006	5.074	0	0	0
2015/05/28	R207	06/08/2015	7.76	Put	Bond Future	783.6500	0.7836	832.3900	0.8324	6.220	0	0	0
2015/05/28	R207	06/08/2015	7.75	Put	Bond Future	801.1100	0.8011	850.6300	0.8506	6.181	0	0	0
2015/05/28	R207	05/11/2015	7.76	Call	Bond Future	1,122.1900	1.1222	1,063.6300	1.0636	(5.218)	0	0	0
2015/05/28	R207	05/11/2015			Bond Future	7.8100	100.3442	7.8433	100.2288	0.426	0.0000	0.0000	0
2015/05/28	R207	05/11/2015	7.74	Call	Bond Future	1,088.6800	1.0887	1,031.1900	1.0312	(5.281)	0	0	0
2015/05/28	R207	05/11/2015	7.50	Call	Bond Future	734.3000	0.7343	689.6300	0.6896	(6.083)	0	0	19
2015/05/28	R207	05/11/2015	7.75	Call	Bond Future	1,105.3600	1.1054	1,047.3400	1.0473	(5.249)	0	0	0
2015/05/28	R207	05/11/2015	7.43	Call	Bond Future	647.4200	0.6474	606.3900	0.6064	(6.337)	0	0	53
2015/05/28	R207	05/11/2015	7.74	Put	Bond Future	1,331.7800	1.3318	1,389.6300	1.3896	4.344	0	0	0
2015/05/28	R207	05/11/2015	7.76	Put	Bond Future	1,295.7500	1.2957	1,352.5300	1.3525	4.382	0	0	0
2015/05/28	R207	05/11/2015	7.43	Put	Bond Future	1,976.1000	1.9761	2,050.4100	2.0504	3.760	0	0	0
2015/05/28	R207	05/11/2015	7.75	Put	Bond Future	1,313.6800	1.3137	1,371.0000	1.3710	4.363	0	0	0
2015/05/28	R207	05/11/2015	7.50	Put	Bond Future	1,816.5800	1.8166	1,887.2500	1.8872	3.890	0	0	0
2015/05/28	R207	04/02/2016	7.49	Put	Bond Future	2,074.1100	2.0741	2,146.4200	2.1464	3.486	0	0	0
2015/05/28	R207	04/02/2016	7.27	Put	Bond Future	2,575.2200	2.5752	2,656.8800	2.6569	3.171	0	0	0
2015/05/28	R207	04/02/2016			Bond Future	7.8751	98.4110	7.9102	98.2956	0.446	0.0000	0.0000	0
2015/05/28	R207	04/02/2016	7.51	Put	Bond Future	2,031.9600	2.0320	2,103.3900	2.1034	3.515	0	0	0
2015/05/28	R207	04/02/2016	7.27	Call	Bond Future	563.2100	0.5632	529.4900	0.5295	(5.987)	0	0	43
2015/05/28	R207	04/02/2016	7.50	Call	Bond Future	811.6200	0.8116	768.1000	0.7681	(5.362)	0	0	19
2015/05/28	R207	04/02/2016	7.51	Call	Bond Future	823.9500	0.8239	780.0000	0.7800	(5.334)	0	0	0
2015/05/28	R207	04/02/2016	7.49	Call	Bond Future	799.4000	0.7994	756.3300	0.7563	(5.388)	0	0	0
2015/05/28	R207	04/02/2016	7.50	Put	Bond Future	2,052.9700	2.0530	2,124.8300	2.1248	3.500	0	0	0
2015/05/28	R207	05/05/2016	7.86	Put	Bond Future	1,710.6600	1.7107	1,771.5300	1.7715	3.558	0	0	0
2015/05/28	R207	05/05/2016			Bond Future	7.9211	100.1869	7.9606	100.0646	0.498	0.0000	0.0000	0
2015/05/28	R207	05/05/2016	7.85	Put	Bond Future	1,726.3100	1.7263	1,787.5600	1.7876	3.548	0	0	0
2015/05/28	R207	05/05/2016	7.56	Put	Bond Future	2,223.4400	2.2234	2,295.7600	2.2958	3.253	0	0	0
2015/05/28	R207	05/05/2016	7.84	Put	Bond Future	1,742.0600	1.7421	1,803.6900	1.8037	3.538	0	0	0
2015/05/28	R207	05/05/2016	7.56	Call	Bond Future	1,095.6900	1.0957	1,045.6700	1.0457	(4.565)	0	0	43
2015/05/28	R207	05/05/2016	7.85	Call	Bond Future	1,505.5000	1.5055	1,444.4100	1.4444	(4.058)	0	0	0
2015/05/28	R207	05/05/2016	7.86	Call	Bond Future	1,520.9400	1.5209	1,459.4700	1.4595	(4.042)	0	0	0

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2015/05/28	R207	05/05/2016	7.84	Call	Bond Future	1,490.1400	1.4901	1,429.4300	1.4294	(4.074)	0	0	0
2015/05/28	R208	06/08/2015			Bond Future	7.8428	97.5580	7.8731	97.4262	0.387	0.0000	0.0000	38,213
2015/05/28	R208	06/08/2015	8.00	Call	Bond Future	1,386.0600	1.3861	1,299.8700	1.2999	(6.218)	0	0	0
2015/05/28	R208	06/08/2015	8.01	Call	Bond Future	1,412.7700	1.4128	1,325.7500	1.3257	(6.160)	0	0	0
2015/05/28	R208	06/08/2015	8.85	Call	Bond Future	4,318.1300	4.3181	4,191.1500	4.1912	(2.941)	0	0	0
2015/05/28	R208	06/08/2015	7.99	Call	Bond Future	1,359.6000	1.3596	1,274.2500	1.2742	(6.278)	0	0	0
2015/05/28	R208	06/08/2015	8.01	Put	Bond Future	688.6300	0.6886	733.4200	0.7334	6.504	0	0	0
2015/05/28	R208	06/08/2015	8.00	Put	Bond Future	705.0300	0.7050	750.6500	0.7506	6.471	0	0	0
2015/05/28	R208	06/08/2015	7.99	Put	Bond Future	721.7200	0.7217	768.1800	0.7682	6.437	0	0	0
2015/05/28	R208	06/08/2015	8.85	Put	Bond Future	55.9800	0.0560	60.8100	0.0608	8.628	0	0	198
2015/05/28	R208	05/11/2015			Bond Future	7.9076	95.7450	7.9402	95.6084	0.413	0.0000	0.0000	0
2015/05/28	R208	05/11/2015	8.48	Call	Bond Future	2,980.2700	2.9803	2,876.1600	2.8762	(3.493)	0	0	0
2015/05/28	R208	05/11/2015	7.74	Put	Bond Future	1,859.8800	1.8599	1,933.9500	1.9340	3.983	0	0	0
2015/05/28	R208	05/11/2015	7.75	Call	Bond Future	1,173.1000	1.1731	1,109.9700	1.1100	(5.381)	0	0	0
2015/05/28	R208	05/11/2015	7.76	Call	Bond Future	1,191.7400	1.1917	1,127.9900	1.1280	(5.349)	0	0	0
2015/05/28	R208	05/11/2015	8.48	Put	Bond Future	619.3700	0.6194	651.8300	0.6518	5.241	0	0	2,200
2015/05/28	R208	05/11/2015	7.74	Call	Bond Future	1,154.8800	1.1549	1,092.3800	1.0924	(5.412)	0	0	0
2015/05/28	R208	05/11/2015	7.76	Put	Bond Future	1,812.2800	1.8123	1,885.1000	1.8851	4.018	0	0	0
2015/05/28	R208	05/11/2015	7.75	Put	Bond Future	1,835.8600	1.8359	1,909.3000	1.9093	4.000	0	0	0
2015/05/28	R208	04/02/2016			Bond Future	7.9655	97.3758	7.9996	97.2387	0.428	0.0000	0.0000	0
2015/05/28	R208	04/02/2016	7.74	Put	Bond Future	2,251.0300	2.2510	2,327.0600	2.3271	3.378	0	0	0
2015/05/28	R208	04/02/2016	7.76	Put	Bond Future	2,204.8400	2.2048	2,279.8500	2.2799	3.402	0	0	0
2015/05/28	R208	04/02/2016	7.75	Put	Bond Future	2,227.6900	2.2277	2,303.2100	2.3032	3.390	0	0	0
2015/05/28	R208	04/02/2016	7.76	Call	Bond Future	1,373.5700	1.3736	1,311.5300	1.3115	(4.517)	0	0	0
2015/05/28	R208	04/02/2016	7.74	Call	Bond Future	1,338.3900	1.3384	1,277.3700	1.2774	(4.559)	0	0	0
2015/05/28	R208	04/02/2016	7.75	Call	Bond Future	1,355.7500	1.3557	1,294.2200	1.2942	(4.538)	0	0	0
2015/05/28	R209	06/08/2015	8.99	Put	Bond Future	1,220.4200	1.2204	1,275.0800	1.2751	4.479	0	0	0
2015/05/28	R209	06/08/2015			Bond Future	8.7535	78.5572	8.7784	78.3655	0.284	0.0000	0.0000	25,844
2015/05/28	R209	06/08/2015	9.01	Put	Bond Future	1,168.2200	1.1682	1,220.9000	1.2209	4.509	0	0	0
2015/05/28	R209	06/08/2015	9.90	Call	Bond Future	8,241.5100	8.2415	8,055.4900	8.0555	(2.257)	0	0	0
2015/05/28	R209	06/08/2015	9.00	Call	Bond Future	3,063.9000	3.0639	2,925.8200	2.9258	(4.507)	0	0	0
2015/05/28	R209	06/08/2015	9.01	Call	Bond Future	3,112.4100	3.1124	2,973.3400	2.9733	(4.468)	0	0	0
2015/05/28	R209	06/08/2015	8.99	Call	Bond Future	3,015.7400	3.0157	2,878.6500	2.8787	(4.546)	0	0	0
2015/05/28	R209	06/08/2015	9.00	Put	Bond Future	1,194.0900	1.1941	1,247.7600	1.2478	4.495	0	0	0
2015/05/28	R209	06/08/2015	9.90	Put	Bond Future	109.6300	0.1096	115.3600	0.1154	5.227	0	0	2,914
2015/05/28	R209	05/11/2015	7.99	Put	Bond Future	7,474.0700	7.4741	7,624.1800	7.6242	2.008	0	0	0
2015/05/28	R209	05/11/2015			Bond Future	8.8040	76.6872	8.8298	76.4901	0.293	0.0000	0.0000	0
2015/05/28	R209	05/11/2015	8.01	Put	Bond Future	7,334.5000	7.3345	7,483.2300	7.4832	2.028	0	0	0
2015/05/28	R209	05/11/2015	7.99	Call	Bond Future	840.3000	0.8403	793.3400	0.7933	(5.588)	0	0	0
2015/05/28	R209	05/11/2015	8.00	Put	Bond Future	7,404.1000	7.4041	7,553.5200	7.5535	2.018	0	0	0
2015/05/28	R209	05/11/2015	8.00	Call	Bond Future	857.0000	0.8570	809.3500	0.8094	(5.560)	0	0	0
2015/05/28	R209	05/11/2015	8.01	Call	Bond Future	873.9300	0.8739	825.5900	0.8256	(5.531)	0	0	0
2015/05/28	R209	04/02/2016	8.74	Call	Bond Future	3,456.2300	3.4562	3,352.0400	3.3520	(3.015)	0	0	0
2015/05/28	R209	04/02/2016	8.75	Put	Bond Future	4,259.3300	4.2593	4,353.3800	4.3534	2.208	0	0	0
2015/05/28	R209	04/02/2016			Bond Future	8.8506	77.9934	8.8769	77.7946	0.297	0.0000	0.0000	0
2015/05/28	R209	04/02/2016	8.75	Call	Bond Future	3,491.5700	3.4916	3,386.7600	3.3868	(3.002)	0	0	0

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2015/05/28	R209	04/02/2016	8.76	Call	Bond Future	3,527.6300	3.5276	3,422.1800	3.4222	(2.989)	0	0	0
2015/05/28	R209	04/02/2016	8.74	Put	Bond Future	4,300.9700	4.3010	4,395.6400	4.3956	2.201	0	0	0
2015/05/28	R209	04/02/2016	8.76	Put	Bond Future	4,218.5200	4.2185	4,311.9300	4.3119	2.214	0	0	0
2015/05/28	R210	06/08/2015	179.01	Call	Bond Future	352.2200	0.3522	416.1700	0.4162	18.156	0	0	0
2015/05/28	R210	06/08/2015			Bond Future	179.3622	179.3622	179.4262	179.4262	0.036	0.0000	0.0000	1,184
2015/05/28	R210	06/08/2015	178.99	Call	Bond Future	372.2200	0.3722	436.1700	0.4362	17.181	0	0	0
2015/05/28	R210	06/08/2015	179.00	Call	Bond Future	362.2200	0.3622	426.1700	0.4262	17.655	0	0	0
2015/05/28	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R210	05/11/2015			Bond Future	180.1601	180.1601	180.2200	180.2200	0.033	0.0000	0.0000	0
2015/05/28	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R210	05/11/2015	181.99	Put	Bond Future	1,829.8800	1.8299	1,770.0000	1.7700	(3.272)	0	0	0
2015/05/28	R210	05/11/2015	182.01	Put	Bond Future	1,849.8800	1.8499	1,790.0000	1.7900	(3.237)	0	0	0
2015/05/28	R210	05/11/2015	182.00	Put	Bond Future	1,839.8800	1.8399	1,780.0000	1.7800	(3.255)	0	0	0
2015/05/28	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R211	06/08/2015			Bond Future	133.1117	133.1117	133.1558	133.1558	0.033	0.0000	0.0000	1,120
2015/05/28	R211	06/08/2015	134.99	Put	Bond Future	1,878.3400	1.8783	1,834.1900	1.8342	(2.350)	0	0	0
2015/05/28	R211	06/08/2015	135.01	Put	Bond Future	1,898.3400	1.8983	1,854.1900	1.8542	(2.326)	0	0	0
2015/05/28	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R211	06/08/2015	135.00	Put	Bond Future	1,888.3400	1.8883	1,844.1900	1.8442	(2.338)	0	0	0
2015/05/28	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R211	05/11/2015			Bond Future	135.2768	135.2768	135.3180	135.3180	0.030	0.0000	0.0000	0
2015/05/28	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R211	05/11/2015	134.99	Call	Bond Future	286.7800	0.2868	327.9600	0.3280	14.359	0	0	0
2015/05/28	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R211	05/11/2015	135.00	Call	Bond Future	276.7800	0.2768	317.9600	0.3180	14.878	0	0	0
2015/05/28	R211	05/11/2015	135.01	Call	Bond Future	266.7800	0.2668	307.9600	0.3080	15.436	0	0	0
2015/05/28	R212	06/08/2015	141.01	Put	Bond Future	2,229.2200	2.2292	2,264.6300	2.2646	1.588	0	0	0
2015/05/28	R212	06/08/2015			Bond Future	138.7808	138.7808	138.7454	138.7454	(0.026)	0.0000	0.0000	1,113
2015/05/28	R212	06/08/2015	141.00	Put	Bond Future	2,219.2200	2.2192	2,254.6300	2.2546	1.596	0	0	0
2015/05/28	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R212	06/08/2015	140.99	Put	Bond Future	2,209.2200	2.2092	2,244.6300	2.2446	1.603	0	0	0
2015/05/28	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R212	05/11/2015			Bond Future	141.0382	141.0382	140.9983	140.9983	(0.028)	0.0000	0.0000	0
2015/05/28	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R212	05/11/2015	145.99	Put	Bond Future	4,951.8100	4.9518	4,991.7000	4.9917	0.806	0	0	0
2015/05/28	R212	05/11/2015	146.01	Put	Bond Future	4,971.8100	4.9718	5,011.7000	5.0117	0.802	0	0	0
2015/05/28	R212	05/11/2015	146.00	Put	Bond Future	4,961.8100	4.9618	5,001.7000	5.0017	0.804	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
2015/05/28	R213	06/08/2015			Bond Future	8.6526	89.1481	8.6775	88.9592	0.287	0.0000	0.0000	17,327
2015/05/28	R213	06/08/2015	8.49	Put	Bond Future	2,610.6800	2.6107	2,710.9600	2.7110	3.841	0	0	0
2015/05/28	R213	06/08/2015	8.51	Put	Bond Future	2,517.9800	2.5180	2,615.7800	2.6158	3.884	0	0	0
2015/05/28	R213	06/08/2015	8.49	Call	Bond Future	1,360.8600	1.3609	1,272.2800	1.2723	(6.509)	0	0	0
2015/05/28	R213	06/08/2015	8.50	Put	Bond Future	2,563.9800	2.5640	2,663.0300	2.6630	3.863	0	0	0
2015/05/28	R213	06/08/2015	8.50	Call	Bond Future	1,391.7700	1.3918	1,301.9600	1.3020	(6.453)	0	0	0
2015/05/28	R213	06/08/2015	8.51	Call	Bond Future	1,423.2800	1.4233	1,332.2200	1.3322	(6.398)	0	0	0
2015/05/28	R213	05/11/2015	7.76	Call	Bond Future	600.3400	0.6003	563.7000	0.5637	(6.103)	0	0	0
2015/05/28	R213	05/11/2015			Bond Future	8.7092	87.0540	8.7351	86.8597	0.298	0.0000	0.0000	0
2015/05/28	R213	05/11/2015	7.74	Call	Bond Future	575.6300	0.5756	540.1500	0.5402	(6.164)	0	0	0
2015/05/28	R213	05/11/2015	7.75	Call	Bond Future	587.6000	0.5876	551.5500	0.5516	(6.135)	0	0	0
2015/05/28	R213	05/11/2015	7.74	Put	Bond Future	8,308.6800	8.3087	8,467.4900	8.4675	1.911	0	0	0
2015/05/28	R213	05/11/2015	7.76	Put	Bond Future	8,164.1600	8.1642	8,321.8100	8.3218	1.931	0	0	0
2015/05/28	R213	05/11/2015	7.75	Put	Bond Future	8,235.9800	8.2360	8,394.2200	8.3942	1.921	0	0	0
2015/05/28	R213	04/02/2016			Bond Future	8.7634	88.5366	8.7899	88.3406	0.302	0.0000	0.0000	0
2015/05/28	R213	04/02/2016	8.75	Call	Bond Future	3,656.1800	3.6562	3,548.4400	3.5484	(2.947)	0	0	0
2015/05/28	R213	04/02/2016	8.74	Put	Bond Future	3,793.4500	3.7935	3,882.3100	3.8823	2.342	0	0	0
2015/05/28	R213	04/02/2016	8.76	Put	Bond Future	3,718.4600	3.7185	3,806.0600	3.8061	2.356	0	0	0
2015/05/28	R213	04/02/2016	8.75	Put	Bond Future	3,755.5200	3.7555	3,843.7500	3.8438	2.349	0	0	0
2015/05/28	R213	04/02/2016	8.76	Call	Bond Future	3,693.2700	3.6933	3,584.9000	3.5849	(2.934)	0	0	0
2015/05/28	R213	04/02/2016	8.74	Call	Bond Future	3,619.8700	3.6199	3,512.7600	3.5128	(2.959)	0	0	0
2015/05/28	R214	06/08/2015	8.76	Put	Bond Future	2,280.9000	2.2809	2,392.6900	2.3927	4.901	0	0	0
2015/05/28	R214	06/08/2015			Bond Future	8.7965	79.6951	8.8264	79.4505	0.341	0.0000	0.0000	19,996
2015/05/28	R214	06/08/2015	8.75	Put	Bond Future	2,323.8700	2.3239	2,437.2000	2.4372	4.877	0	0	0
2015/05/28	R214	06/08/2015	8.74	Call	Bond Future	1,904.1200	1.9041	1,774.4300	1.7744	(6.811)	0	0	0
2015/05/28	R214	06/08/2015	8.75	Call	Bond Future	1,942.3700	1.9424	1,811.1500	1.8112	(6.756)	0	0	0
2015/05/28	R214	06/08/2015	8.76	Call	Bond Future	1,981.7800	1.9818	1,849.0200	1.8490	(6.699)	0	0	0
2015/05/28	R214	06/08/2015	8.74	Put	Bond Future	2,368.1300	2.3681	2,482.9900	2.4830	4.850	0	0	0
2015/05/28	R214	05/11/2015			Bond Future	8.8465	77.7004	8.8776	77.4497	0.351	0.0000	0.0000	0
2015/05/28	R214	05/11/2015	7.99	Put	Bond Future	8,309.8300	8.3098	8,505.5400	8.5055	2.355	0	0	0
2015/05/28	R214	05/11/2015	8.00	Put	Bond Future	8,232.7300	8.2327	8,427.6000	8.4276	2.367	0	0	0
2015/05/28	R214	05/11/2015	8.01	Put	Bond Future	8,156.1800	8.1562	8,350.2100	8.3502	2.379	0	0	0
2015/05/28	R214	05/11/2015	7.99	Call	Bond Future	830.3700	0.8304	775.3300	0.7753	(6.628)	0	0	0
2015/05/28	R214	05/11/2015	8.00	Call	Bond Future	847.2500	0.8472	791.3700	0.7914	(6.595)	0	0	0
2015/05/28	R214	05/11/2015	8.01	Call	Bond Future	864.5100	0.8645	807.7900	0.8078	(6.561)	0	0	0
2015/05/28	R214	04/02/2016			Bond Future	8.8945	79.0237	8.9262	78.7702	0.356	0.0000	0.0000	4,320
2015/05/28	R214	04/02/2016	7.99	Put	Bond Future	9,243.2300	9.2432	9,428.7400	9.4287	2.007	0	0	0
2015/05/28	R214	04/02/2016	8.00	Call	Bond Future	1,413.8700	1.4139	1,345.1500	1.3451	(4.860)	0	0	0
2015/05/28	R214	04/02/2016	8.01	Call	Bond Future	1,434.8800	1.4349	1,365.4100	1.3654	(4.842)	0	0	0
2015/05/28	R214	04/02/2016	7.99	Call	Bond Future	1,392.8700	1.3929	1,324.8900	1.3249	(4.881)	0	0	0
2015/05/28	R214	04/02/2016	8.01	Put	Bond Future	9,097.9100	9.0979	9,281.9300	9.2819	2.023	0	0	0
2015/05/28	R214	04/02/2016	8.00	Put	Bond Future	9,170.4800	9.1705	9,355.2500	9.3552	2.015	0	0	0
2015/05/28	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R248	06/08/2015			Bond Future	8.8679	102.6637	8.9030	102.2966	0.396	0.0000	0.0000	35,237
2015/05/28	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/28	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R248	06/08/2015	8.74	Put	Bond Future	1,358.2000	1.3582	1,725.2700	1.7253	27.026	0	0	0
2015/05/28	R248	06/08/2015	8.76	Put	Bond Future	1,143.6800	1.1437	1,510.7500	1.5107	32.096	0	0	0
2015/05/28	R248	06/08/2015	8.75	Put	Bond Future	1,250.8400	1.2508	1,617.9100	1.6179	29.346	0	0	0
2015/05/28	R248	05/11/2015	8.01	Put	Bond Future	10,300.0300	10.3000	10,675.8400	10.6758	3.649	0	0	0
2015/05/28	R248	05/11/2015			Bond Future	8.9198	99.9034	8.9561	99.5276	0.407	0.0000	0.0000	0
2015/05/28	R248	05/11/2015	8.00	Put	Bond Future	10,423.4900	10.4235	10,799.3000	10.7993	3.605	0	0	0
2015/05/28	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R248	05/11/2015	7.99	Put	Bond Future	10,547.2000	10.5472	10,923.0100	10.9230	3.563	0	0	0
2015/05/28	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	171.7100	0.1717	100.000	0	0	0
2015/05/28	R248	04/02/2016			Bond Future	8.9697	101.6049	9.0068	101.2247	0.414	0.0000	0.0000	0
2015/05/28	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	69.5000	0.0695	100.000	0	0	0
2015/05/28	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/28	R248	04/02/2016	8.99	Call	Bond Future	208.5700	0.2086	0.0000	0.0000	(100.000)	0	0	0
2015/05/28	R248	04/02/2016	9.00	Call	Bond Future	310.7800	0.3108	0.0000	0.0000	(100.000)	0	0	0
2015/05/28	R248	04/02/2016	9.01	Call	Bond Future	412.8000	0.4128	32.5200	0.0325	(92.122)	0	0	0

Total

489270