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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/06/2015 TO 01/06/2015

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
2015/06/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	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
2015/06/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	2025	06/08/2015	120.99	Put	Bond Future	514.6200	0.5146	1,060.6700	1.0607	106.107	0	0	0
2015/06/01	2025	06/08/2015			Bond Future	120.4754	120.4754	119.9293	119.9293	(0.453)	0.0000	0.0000	16
2015/06/01	2025	06/08/2015	121.01	Put	Bond Future	534.6200	0.5346	1,080.6700	1.0807	102.138	0	0	0
2015/06/01	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2025	06/08/2015	121.00	Put	Bond Future	524.6200	0.5246	1,070.6700	1.0707	104.085	0	0	0
2015/06/01	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2025	05/11/2015	123.01	Put	Bond Future	579.4100	0.5794	1,136.1400	1.1361	96.086	0	0	0
2015/06/01	2025	05/11/2015			Bond Future	122.4306	122.4306	121.8739	121.8739	(0.455)	0.0000	0.0000	0
2015/06/01	2025	05/11/2015	123.00	Put	Bond Future	569.4100	0.5694	1,126.1400	1.1261	97.773	0	0	0
2015/06/01	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2025	05/11/2015	122.99	Put	Bond Future	559.4100	0.5594	1,116.1400	1.1161	99.521	0	0	0
2015/06/01	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2030	06/08/2015			Bond Future	8.6369	95.0513	8.7181	94.4153	0.940	0.0000	0.0000	9,690
2015/06/01	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2030	06/08/2015	7.74	Put	Bond Future	7,444.4500	7.4445	8,080.4000	8.0804	8.543	0	0	0
2015/06/01	2030	06/08/2015	7.76	Put	Bond Future	7,269.7100	7.2697	7,905.6600	7.9057	8.748	0	0	0
2015/06/01	2030	06/08/2015	7.75	Put	Bond Future	7,357.0300	7.3570	7,992.9800	7.9930	8.644	0	0	0
2015/06/01	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2030	05/11/2015			Bond Future	8.6938	96.5949	8.7777	95.9472	0.965	0.0000	0.0000	0
2015/06/01	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2030	05/11/2015	8.49	Put	Bond Future	1,599.2800	1.5993	2,247.0300	2.2470	40.503	0	0	0
2015/06/01	2030	05/11/2015	8.51	Put	Bond Future	1,440.6500	1.4406	2,088.4000	2.0884	44.962	0	0	0
2015/06/01	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2030	05/11/2015	8.50	Put	Bond Future	1,519.9200	1.5199	2,167.6700	2.1677	42.617	0	0	0
2015/06/01	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2032	06/08/2015			Bond Future	8.7340	98.7984	8.8100	98.1614	0.870	0.0000	0.0000	1,579
2015/06/01	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2032	06/08/2015	8.50	Put	Bond Future	2,000.5100	2.0005	2,637.5600	2.6376	31.844	0	0	0
2015/06/01	2032	06/08/2015	8.49	Put	Bond Future	2,087.3500	2.0874	2,724.4000	2.7244	30.520	0	0	0
2015/06/01	2032	06/08/2015	8.51	Put	Bond Future	1,913.7800	1.9138	2,550.8300	2.5508	33.288	0	0	0
2015/06/01	2032	05/11/2015			Bond Future	8.7923	96.2468	8.8708	95.5979	0.893	0.0000	0.0000	0
2015/06/01	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2032	05/11/2015	7.99	Put	Bond Future	7,016.2700	7.0163	7,665.1300	7.6651	9.248	0	0	0

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2015/06/01	2032	05/11/2015	8.01	Put	Bond Future	6,832.4300	6.8324	7,481.2900	7.4813	9.497	0	0	0
2015/06/01	2032	05/11/2015	8.00	Put	Bond Future	6,924.2900	6.9243	7,573.1500	7.5732	9.371	0	0	0
2015/06/01	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2032	04/02/2016			Bond Future	8.8457	97.8888	8.9268	97.2275	0.917	0.0000	0.0000	0
2015/06/01	2032	04/02/2016	8.69	Put	Bond Future	1,288.5600	1.2886	1,949.8100	1.9498	51.317	0	0	0
2015/06/01	2032	04/02/2016	8.71	Put	Bond Future	1,121.6200	1.1216	1,782.8700	1.7829	58.955	0	0	0
2015/06/01	2032	04/02/2016	8.70	Put	Bond Future	1,205.0400	1.2050	1,866.2900	1.8663	54.874	0	0	0
2015/06/01	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	06/08/2015			Bond Future	8.8383	97.0420	8.9194	96.2921	0.917	0.0000	0.0000	33,382
2015/06/01	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	06/08/2015	8.74	Put	Bond Future	921.3400	0.9213	1,671.2100	1.6712	81.389	0	0	0
2015/06/01	2037	06/08/2015	8.76	Put	Bond Future	732.7400	0.7327	1,482.6100	1.4826	102.338	0	0	0
2015/06/01	2037	06/08/2015	8.75	Put	Bond Future	826.9700	0.8270	1,576.8400	1.5768	90.677	0	0	0
2015/06/01	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	05/11/2015	7.99	Put	Bond Future	8,889.9600	8.8900	9,653.5300	9.6535	8.589	0	0	0
2015/06/01	2037	05/11/2015	8.01	Put	Bond Future	8,679.3700	8.6794	9,442.9400	9.4429	8.798	0	0	0
2015/06/01	2037	05/11/2015			Bond Future	8.8923	98.6181	8.9758	97.8545	0.939	0.0000	0.0000	0
2015/06/01	2037	05/11/2015	8.00	Put	Bond Future	8,784.5800	8.7846	9,548.1500	9.5482	8.692	0	0	0
2015/06/01	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	04/02/2016	8.75	Put	Bond Future	1,780.0700	1.7801	2,557.9200	2.5579	43.698	0	0	0
2015/06/01	2037	04/02/2016			Bond Future	8.9430	96.0427	9.0291	95.2649	0.963	0.0000	0.0000	0
2015/06/01	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2037	04/02/2016	8.74	Put	Bond Future	1,873.6900	1.8737	2,651.5400	2.6515	41.514	0	0	0
2015/06/01	2037	04/02/2016	8.76	Put	Bond Future	1,686.5800	1.6866	2,464.4300	2.4644	46.120	0	0	0
2015/06/01	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2038	06/08/2015			Bond Future	125.4931	125.4931	125.0803	125.0803	(0.329)	0.0000	0.0000	3,627
2015/06/01	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2038	06/08/2015	127.99	Put	Bond Future	2,496.8800	2.4969	2,909.7300	2.9097	16.535	0	0	0
2015/06/01	2038	06/08/2015	128.01	Put	Bond Future	2,516.8800	2.5169	2,929.7300	2.9297	16.403	0	0	0
2015/06/01	2038	06/08/2015	128.00	Put	Bond Future	2,506.8800	2.5069	2,919.7300	2.9197	16.469	0	0	0
2015/06/01	2038	05/11/2015			Bond Future	127.5297	127.5297	127.1083	127.1083	(0.330)	0.0000	0.0000	0
2015/06/01	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2038	05/11/2015	133.99	Put	Bond Future	6,460.2900	6.4603	6,881.7100	6.8817	6.523	0	0	0
2015/06/01	2038	05/11/2015	134.01	Put	Bond Future	6,480.2900	6.4803	6,901.7100	6.9017	6.503	0	0	0
2015/06/01	2038	05/11/2015	134.00	Put	Bond Future	6,470.2900	6.4703	6,891.7100	6.8917	6.513	0	0	0
2015/06/01	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	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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2015/06/01	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2044	06/08/2015			Bond Future	8.9162	98.5711	9.0075	97.6536	1.024	0.0000	0.0000	10,735
2015/06/01	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2044	06/08/2015	8.74	Put	Bond Future	1,812.9400	1.8129	2,730.4300	2.7304	50.608	0	0	0
2015/06/01	2044	06/08/2015	8.76	Put	Bond Future	1,604.3200	1.6043	2,521.8100	2.5218	57.189	0	0	0
2015/06/01	2044	06/08/2015	8.75	Put	Bond Future	1,708.5400	1.7085	2,626.0300	2.6260	53.700	0	0	0
2015/06/01	2044	05/11/2015			Bond Future	8.9683	100.1720	9.0623	99.2380	1.048	0.0000	0.0000	0
2015/06/01	2044	05/11/2015	8.24	Put	Bond Future	7,787.0400	7.7870	8,720.9800	8.7210	11.994	0	0	0
2015/06/01	2044	05/11/2015	8.26	Put	Bond Future	7,559.4800	7.5595	8,493.4200	8.4934	12.355	0	0	0
2015/06/01	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2044	05/11/2015	8.25	Put	Bond Future	7,673.1500	7.6732	8,607.0900	8.6071	12.172	0	0	0
2015/06/01	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2044	04/02/2016	8.99	Put	Bond Future	272.3500	0.2723	1,223.4700	1.2235	349.227	0	0	0
2015/06/01	2044	04/02/2016			Bond Future	9.0174	97.4979	9.1141	96.5468	1.073	0.0000	0.0000	0
2015/06/01	2044	04/02/2016	9.01	Put	Bond Future	73.4300	0.0734	1,024.5500	1.0245	1295.274	0	0	0
2015/06/01	2044	04/02/2016	9.00	Put	Bond Future	172.8000	0.1728	1,123.9200	1.1239	550.417	0	0	0
2015/06/01	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2046	06/08/2015	129.01	Put	Bond Future	2,422.0600	2.4221	3,211.4200	3.2114	32.590	0	0	0
2015/06/01	2046	06/08/2015			Bond Future	126.5879	126.5879	125.7986	125.7986	(0.624)	0.0000	0.0000	5,722
2015/06/01	2046	06/08/2015	129.00	Put	Bond Future	2,412.0600	2.4121	3,201.4200	3.2014	32.726	0	0	0
2015/06/01	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2046	06/08/2015	128.99	Put	Bond Future	2,402.0600	2.4021	3,191.4200	3.1914	32.862	0	0	0
2015/06/01	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2046	05/11/2015			Bond Future	127.2443	127.2443	126.4315	126.4315	(0.639)	0.0000	0.0000	0
2015/06/01	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2046	05/11/2015	132.99	Put	Bond Future	5,745.7100	5.7457	6,558.4600	6.5585	14.145	0	0	0
2015/06/01	2046	05/11/2015	133.01	Put	Bond Future	5,765.7100	5.7657	6,578.4600	6.5785	14.096	0	0	0
2015/06/01	2046	05/11/2015	133.00	Put	Bond Future	5,755.7100	5.7557	6,568.4600	6.5685	14.121	0	0	0
2015/06/01	2050	06/08/2015			Bond Future	134.8215	134.8215	133.0678	133.0678	(1.301)	0.0000	0.0000	3,821
2015/06/01	2050	06/08/2015	136.99	Put	Bond Future	2,168.4900	2.1685	3,922.1600	3.9222	80.871	0	0	0
2015/06/01	2050	06/08/2015	137.01	Put	Bond Future	2,188.4900	2.1885	3,942.1600	3.9422	80.132	0	0	0
2015/06/01	2050	06/08/2015	137.00	Put	Bond Future	2,178.4900	2.1785	3,932.1600	3.9322	80.499	0	0	0
2015/06/01	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2050	05/11/2015			Bond Future	137.0094	137.0094	135.2252	135.2252	(1.302)	0.0000	0.0000	0
2015/06/01	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2050	05/11/2015	144.99	Put	Bond Future	7,980.6200	7.9806	9,764.7600	9.7648	22.356	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
2015/06/01	2050	05/11/2015	145.01	Put	Bond Future	8,000.6200	8.0006	9,784.7600	9.7848	22.300	0	0	0
2015/06/01	2050	05/11/2015	145.00	Put	Bond Future	7,990.6200	7.9906	9,774.7600	9.7748	22.328	0	0	0
2015/06/01	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	AL37	06/08/2015			Index Future	458.2070	458.2070	457.1650	457.1650	(0.227)	0.0000	0.0000	124
2015/06/01	AL37	05/11/2015			Index Future	465.7190	465.7190	464.6470	464.6470	(0.230)	0.0000	0.0000	0
2015/06/01	AL7T	06/08/2015			Index Future	541.3270	541.3270	538.8210	538.8210	(0.463)	0.0000	0.0000	3
2015/06/01	AL7T	05/11/2015			Index Future	550.2010	550.2010	547.6400	547.6400	(0.465)	0.0000	0.0000	0
2015/06/01	ALBI	06/08/2015			Index Future	494.1470	494.1470	491.6270	491.6270	(0.510)	0.0000	0.0000	510
2015/06/01	ALBI	05/11/2015			Index Future	502.2480	502.2480	499.6730	499.6730	(0.513)	0.0000	0.0000	103
2015/06/01	ALBI	04/02/2016			Index Future	510.8090	510.8090	508.1800	508.1800	(0.515)	0.0000	0.0000	0
2015/06/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	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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2015/06/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/01	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/01	EL28	06/08/2015	125.00	Call	Bond Future	700.9200		0.7009	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	EL28	06/08/2015			Bond Future	125.7009		125.7009	124.7820	124.7820	(0.731)	0.0000	0.0000	0
2015/06/01	EL28	06/08/2015	125.01	Call	Bond Future	690.9200		0.6909	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	EL28	06/08/2015	124.99	Put	Bond Future	0.0000		0.0000	207.9900	0.2080	100.000	0	0	0
2015/06/01	EL28	06/08/2015	125.01	Put	Bond Future	0.0000		0.0000	227.9900	0.2280	100.000	0	0	0
2015/06/01	EL28	06/08/2015	124.99	Call	Bond Future	710.9200		0.7109	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	EL28	06/08/2015	125.00	Put	Bond Future	0.0000		0.0000	217.9900	0.2180	100.000	0	0	0
2015/06/01	EL28	05/11/2015	126.99	Put	Bond Future	788.1200		0.7881	1,733.1600	1.7332	119.911	0	0	0
2015/06/01	EL28	05/11/2015			Bond Future	126.2019		126.2019	125.2568	125.2568	(0.749)	0.0000	0.0000	0
2015/06/01	EL28	05/11/2015	127.01	Put	Bond Future	808.1200		0.8081	1,753.1600	1.7532	116.943	0	0	0
2015/06/01	EL28	05/11/2015	126.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	EL28	05/11/2015	127.00	Put	Bond Future	798.1200		0.7981	1,743.1600	1.7432	118.408	0	0	0
2015/06/01	EL28	05/11/2015	127.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	EL28	05/11/2015	127.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	ES33	06/08/2015			Bond Future	9.7745		83.9134	9.8605	83.3001	0.880	0.0000	0.0000	6,396
2015/06/01	ES33	06/08/2015	9.59	Put	Bond Future	1,339.1300		1.3391	1,952.4600	1.9525	45.801	0	0	0
2015/06/01	ES33	06/08/2015	9.61	Put	Bond Future	1,192.3300		1.1923	1,805.6600	1.8057	51.440	0	0	0
2015/06/01	ES33	06/08/2015	9.60	Put	Bond Future	1,265.6800		1.2657	1,879.0100	1.8790	48.459	0	0	0
2015/06/01	ES33	06/08/2015	9.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	ES33	06/08/2015	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	ES33	06/08/2015	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	ES33	05/11/2015	9.00	Put	Bond Future	6,445.2900		6.4453	7,069.9000	7.0699	9.691	0	0	0
2015/06/01	ES33	05/11/2015			Bond Future	9.8611		81.4881	9.9501	80.8635	0.902	0.0000	0.0000	0
2015/06/01	ES33	05/11/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	ES33	05/11/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	ES33	05/11/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	ES33	05/11/2015	8.99	Put	Bond Future	6,524.6200		6.5246	7,149.2300	7.1492	9.573	0	0	0
2015/06/01	ES33	05/11/2015	9.01	Put	Bond Future	6,366.0600		6.3661	6,990.6700	6.9907	9.812	0	0	0
2015/06/01	ES33	04/02/2016	10.01	Call	Bond Future	442.7600		0.4428	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	ES33	04/02/2016			Bond Future	9.9461		82.8782	10.0381	82.2419	0.925	0.0000	0.0000	0
2015/06/01	ES33	04/02/2016	9.99	Call	Bond Future	304.6300		0.3046	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	ES33	04/02/2016	10.00	Call	Bond Future	373.7400		0.3737	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	331.7400	0.3317	100.000	0	0	0
2015/06/01	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	193.6100	0.1936	100.000	0	0	0
2015/06/01	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	262.6300	0.2626	100.000	0	0	0
2015/06/01	GOVI	06/08/2015			GOVI	490.5600		490.5600	488.2520	488.2520	(0.470)	0.0000	0.0000	458
2015/06/01	GOVI	06/08/2015	499.99	Put	GOVI	94,300.0000		9.4300	117,380.0000	11.7380	24.475	0	0	0
2015/06/01	GOVI	06/08/2015	500.01	Put	GOVI	94,500.0000		9.4500	117,580.0000	11.7580	24.423	0	0	0
2015/06/01	GOVI	06/08/2015	499.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	GOVI	06/08/2015	500.00	Put	GOVI	94,400.0000		9.4400	117,480.0000	11.7480	24.449	0	0	0
2015/06/01	GOVI	06/08/2015	500.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	GOVI	06/08/2015	500.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	GOVI	05/11/2015			GOVI	498.6030		498.6030	496.2430	496.2430	(0.473)	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
2015/06/01	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	GOVI	05/11/2015	529.99	Put	GOVI	313,870.0000	31.3870	337,470.0000	33.7470	7.519	0	0	0
2015/06/01	GOVI	05/11/2015	530.01	Put	GOVI	314,070.0000	31.4070	337,670.0000	33.7670	7.514	0	0	0
2015/06/01	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	GOVI	05/11/2015	530.00	Put	GOVI	313,970.0000	31.3970	337,570.0000	33.7570	7.517	0	0	0
2015/06/01	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	GOVI	04/02/2016			GOVI	507.1010	507.1010	504.6920	504.6920	(0.475)	0.0000	0.0000	0
2015/06/01	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	GOVI	04/02/2016	511.99	Put	GOVI	48,890.0000	4.8890	72,980.0000	7.2980	49.274	0	0	0
2015/06/01	GOVI	04/02/2016	512.01	Put	GOVI	49,090.0000	4.9090	73,180.0000	7.3180	49.073	0	0	0
2015/06/01	GOVI	04/02/2016	512.00	Put	GOVI	48,990.0000	4.8990	73,080.0000	7.3080	49.173	0	0	0
2015/06/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/01	IGOV	06/08/2015			Index Future	228.9120	228.9120	227.6530	227.6530	(0.550)	0.0000	0.0000	1,080
2015/06/01	IGOV	05/11/2015			Index Future	232.6640	232.6640	231.3790	231.3790	(0.552)	0.0000	0.0000	17
2015/06/01	IGOV	04/02/2016			Index Future	236.6300	236.6300	235.3180	235.3180	(0.554)	0.0000	0.0000	0
2015/06/01	ILBI	06/08/2015			Index Future	620.9280	620.9280	617.7800	617.7800	(0.507)	0.0000	0.0000	159
2015/06/01	ILBI	05/11/2015			Index Future	631.1670	631.1670	627.9570	627.9570	(0.509)	0.0000	0.0000	0
2015/06/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/01	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/01	JBAF	15/07/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2015/06/01	JBAF	19/08/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/06/01	JBAF	16/09/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/06/01	JBAF	21/10/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/06/01	JBAF	15/12/2015			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/06/01	JBAF	17/02/2016			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,000
2015/06/01	JBAF	16/03/2016			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2015/06/01	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2015/06/01	JBAF	21/09/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2015/06/01	JBAF	21/12/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/06/01	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2015/06/01	R023	06/08/2015	8.24	Call	Bond Future	1,828.1400	1.8281	1,563.0800	1.5631	(14.499)	0	0	0
2015/06/01	R023	06/08/2015	9.07	Put	Bond Future	71.5800	0.0716	84.7800	0.0848	18.441	0	0	911

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
2015/06/01	R023	06/08/2015			Bond Future	8.0604	101.7370	8.1320	101.3432	0.888	0.0000	0.0000	18,677
2015/06/01	R023	06/08/2015	8.26	Put	Bond Future	804.0800	0.8041	927.8100	0.9278	15.388	0	0	0
2015/06/01	R023	06/08/2015	9.07	Call	Bond Future	5,446.9500	5.4470	5,066.4100	5.0664	(6.986)	0	0	0
2015/06/01	R023	06/08/2015	8.25	Put	Bond Future	823.6800	0.8237	949.8700	0.9499	15.320	0	0	0
2015/06/01	R023	06/08/2015	8.24	Put	Bond Future	843.9700	0.8440	972.6500	0.9727	15.247	0	0	0
2015/06/01	R023	06/08/2015	8.25	Call	Bond Future	1,862.3000	1.8623	1,594.7500	1.5947	(14.367)	0	0	0
2015/06/01	R023	06/08/2015	8.26	Call	Bond Future	1,897.1000	1.8971	1,627.0900	1.6271	(14.233)	0	0	0
2015/06/01	R023	05/11/2015			Bond Future	8.1253	99.4644	8.2004	99.0627	0.925	0.0000	0.0000	0
2015/06/01	R023	05/11/2015	7.99	Put	Bond Future	2,338.8700	2.3389	2,548.2500	2.5482	8.952	0	0	0
2015/06/01	R023	05/11/2015	8.01	Put	Bond Future	2,279.3800	2.2794	2,485.1600	2.4852	9.028	0	0	0
2015/06/01	R023	05/11/2015	7.99	Call	Bond Future	1,610.1000	1.6101	1,417.8000	1.4178	(11.943)	0	0	0
2015/06/01	R023	05/11/2015	8.00	Put	Bond Future	2,309.0000	2.3090	2,516.5800	2.5166	8.990	0	0	0
2015/06/01	R023	05/11/2015	8.00	Call	Bond Future	1,634.3200	1.6343	1,440.2200	1.4402	(11.876)	0	0	0
2015/06/01	R023	05/11/2015	8.01	Call	Bond Future	1,658.7600	1.6588	1,462.8600	1.4629	(11.810)	0	0	0
2015/06/01	R023	04/02/2016	8.01	Put	Bond Future	2,875.6400	2.8756	3,092.5000	3.0925	7.541	0	0	0
2015/06/01	R023	04/02/2016			Bond Future	8.1858	101.1608	8.2647	100.7509	0.965	0.0000	0.0000	0
2015/06/01	R023	04/02/2016	8.00	Put	Bond Future	2,904.8900	2.9049	3,123.2000	3.1232	7.515	0	0	0
2015/06/01	R023	04/02/2016	8.01	Call	Bond Future	1,955.8000	1.9558	1,762.7700	1.7628	(9.870)	0	0	0
2015/06/01	R023	04/02/2016	7.99	Call	Bond Future	1,909.1500	1.9091	1,719.0300	1.7190	(9.958)	0	0	0
2015/06/01	R023	04/02/2016	8.00	Call	Bond Future	1,932.3900	1.9324	1,740.8100	1.7408	(9.914)	0	0	0
2015/06/01	R023	04/02/2016	7.99	Put	Bond Future	2,934.3500	2.9344	3,154.1200	3.1541	7.490	0	0	0
2015/06/01	R186	06/08/2015	7.65	Call	Bond Future	418.7000	0.4187	296.8600	0.2969	(29.100)	0	0	75
2015/06/01	R186	06/08/2015	8.00	Put	Bond Future	2,997.6300	2.9976	3,397.4700	3.3975	13.339	0	0	0
2015/06/01	R186	06/08/2015	8.90	Put	Bond Future	363.8500	0.3638	436.8400	0.4368	20.060	0	0	5,350
2015/06/01	R186	06/08/2015			Bond Future	8.2244	118.0619	8.3059	117.4044	0.991	0.0000	0.0000	40,675
2015/06/01	R186	06/08/2015	8.50	Call	Bond Future	3,255.5600	3.2556	2,783.0400	2.7830	(14.514)	0	0	0
2015/06/01	R186	06/08/2015	8.55	Put	Bond Future	930.9200	0.9309	1,098.1600	1.0982	17.965	0	0	4,229
2015/06/01	R186	06/08/2015	8.01	Call	Bond Future	1,189.3000	1.1893	927.1100	0.9271	(22.046)	0	0	0
2015/06/01	R186	06/08/2015	8.00	Call	Bond Future	1,159.6900	1.1597	901.9500	0.9019	(22.225)	0	0	0
2015/06/01	R186	06/08/2015	7.75	Call	Bond Future	577.2800	0.5773	421.3400	0.4213	(27.013)	0	0	1,000
2015/06/01	R186	06/08/2015	7.99	Call	Bond Future	1,130.7800	1.1308	877.4300	0.8774	(22.405)	0	0	0
2015/06/01	R186	06/08/2015	8.46	Put	Bond Future	1,156.2600	1.1563	1,356.3000	1.3563	17.301	0	0	75
2015/06/01	R186	06/08/2015	8.05	Call	Bond Future	1,312.3000	1.3123	1,032.2700	1.0323	(21.339)	0	0	75
2015/06/01	R186	06/08/2015	8.45	Call	Bond Future	2,992.1000	2.9921	2,538.4000	2.5384	(15.163)	0	0	0
2015/06/01	R186	06/08/2015	7.65	Put	Bond Future	5,202.7300	5.2027	5,738.4700	5.7385	10.297	0	0	0
2015/06/01	R186	06/08/2015	8.50	Put	Bond Future	1,051.5900	1.0516	1,236.6500	1.2367	17.598	0	0	5,229
2015/06/01	R186	06/08/2015	8.55	Call	Bond Future	3,528.6400	3.5286	3,038.3000	3.0383	(13.896)	0	0	0
2015/06/01	R186	06/08/2015	7.75	Put	Bond Future	4,509.4900	4.5095	5,011.1300	5.0111	11.124	0	0	0
2015/06/01	R186	06/08/2015	7.99	Put	Bond Future	3,051.5300	3.0515	3,455.7600	3.4558	13.247	0	0	0
2015/06/01	R186	06/08/2015	8.05	Put	Bond Future	2,737.3500	2.7374	3,114.9000	3.1149	13.793	0	0	0
2015/06/01	R186	06/08/2015	8.46	Call	Bond Future	3,043.8900	3.0439	2,586.3500	2.5863	(15.031)	0	0	0
2015/06/01	R186	06/08/2015	8.90	Call	Bond Future	5,666.2800	5.6663	5,081.6900	5.0817	(10.317)	0	0	0
2015/06/01	R186	06/08/2015	8.45	Put	Bond Future	1,183.7400	1.1837	1,387.6200	1.3876	17.223	0	0	4,229
2015/06/01	R186	06/08/2015	8.01	Put	Bond Future	2,944.5000	2.9445	3,339.8900	3.3399	13.428	0	0	0
2015/06/01	R186	05/11/2015	8.45	Call	Bond Future	3,668.0300	3.6680	3,261.1400	3.2611	(11.093)	0	0	0
2015/06/01	R186	05/11/2015	8.24	Call	Bond Future	2,791.1700	2.7912	2,444.2200	2.4442	(12.430)	0	0	0
2015/06/01	R186	05/11/2015	8.25	Put	Bond Future	3,072.8700	3.0729	3,393.1500	3.3931	10.423	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
2015/06/01	R186	05/11/2015			Bond Future	8.2806	119.9782	8.3653	119.3080	1.023	0.0000	0.0000	500
2015/06/01	R186	05/11/2015	9.00	Put	Bond Future	993.2700	0.9933	1,127.0100	1.1270	13.465	0	0	2,600
2015/06/01	R186	05/11/2015	8.35	Put	Bond Future	2,684.8300	2.6848	2,976.2100	2.9762	10.853	0	0	9,370
2015/06/01	R186	05/11/2015	8.24	Put	Bond Future	3,113.9300	3.1139	3,437.1300	3.4371	10.379	0	0	0
2015/06/01	R186	05/11/2015	8.22	Call	Bond Future	2,714.6100	2.7146	2,373.5200	2.3735	(12.565)	0	0	0
2015/06/01	R186	05/11/2015	8.26	Put	Bond Future	3,032.5000	3.0325	3,349.8500	3.3499	10.465	0	0	0
2015/06/01	R186	05/11/2015	8.35	Call	Bond Future	3,234.1500	3.2342	2,855.3800	2.8554	(11.712)	0	0	0
2015/06/01	R186	05/11/2015	8.45	Put	Bond Future	2,333.6400	2.3336	2,596.9000	2.5969	11.281	0	0	6,248
2015/06/01	R186	05/11/2015	9.00	Call	Bond Future	6,517.4200	6.5174	5,981.0100	5.9810	(8.230)	0	0	0
2015/06/01	R186	05/11/2015	8.25	Call	Bond Future	2,829.7600	2.8298	2,479.8900	2.4799	(12.364)	0	0	0
2015/06/01	R186	05/11/2015	8.26	Call	Bond Future	2,868.9700	2.8690	2,516.1700	2.5162	(12.297)	0	0	0
2015/06/01	R186	05/11/2015	8.22	Put	Bond Future	3,196.8900	3.1969	3,525.9500	3.5260	10.293	0	0	1,090
2015/06/01	R186	04/02/2016	7.50	Call	Bond Future	1,134.2300	1.1342	967.5700	0.9676	(14.694)	0	0	0
2015/06/01	R186	04/02/2016			Bond Future	8.3305	116.7257	8.4186	116.0425	1.058	0.0000	0.0000	5,512
2015/06/01	R186	04/02/2016	7.51	Call	Bond Future	1,153.0700	1.1531	984.3500	0.9844	(14.632)	0	0	0
2015/06/01	R186	04/02/2016	7.49	Call	Bond Future	1,116.4900	1.1165	951.8200	0.9518	(14.749)	0	0	0
2015/06/01	R186	04/02/2016	7.50	Put	Bond Future	7,847.9600	7.8480	8,364.4400	8.3644	6.581	0	0	0
2015/06/01	R186	04/02/2016	7.49	Put	Bond Future	7,914.2400	7.9142	8,432.7100	8.4327	6.551	0	0	0
2015/06/01	R186	04/02/2016	7.51	Put	Bond Future	7,782.8600	7.7829	8,297.2800	8.2973	6.610	0	0	0
2015/06/01	R186	05/05/2016			Bond Future	8.3688	118.8260	8.4604	118.1298	1.095	0.0000	0.0000	0
2015/06/01	R186	05/05/2016	8.34	Call	Bond Future	4,087.2300	4.0872	3,723.5400	3.7235	(8.898)	0	0	0
2015/06/01	R186	05/05/2016	8.35	Call	Bond Future	4,124.9600	4.1250	3,759.2300	3.7592	(8.866)	0	0	0
2015/06/01	R186	05/05/2016	8.33	Call	Bond Future	4,049.6900	4.0497	3,688.0400	3.6880	(8.930)	0	0	0
2015/06/01	R186	05/05/2016	8.35	Put	Bond Future	4,268.1100	4.2681	4,598.5600	4.5986	7.742	0	0	0
2015/06/01	R186	05/05/2016	7.56	Put	Bond Future	8,138.0500	8.1380	8,629.1000	8.6291	6.034	0	0	0
2015/06/01	R186	05/05/2016	8.34	Put	Bond Future	4,306.8300	4.3068	4,639.3200	4.6393	7.720	0	0	0
2015/06/01	R186	05/05/2016	7.56	Call	Bond Future	1,737.8300	1.7378	1,532.7000	1.5327	(11.804)	0	0	0
2015/06/01	R186	05/05/2016	8.33	Put	Bond Future	4,345.8000	4.3458	4,680.3300	4.6803	7.698	0	0	0
2015/06/01	R197	06/08/2015	288.00	Call	Bond Future	1,834.7300	1.8347	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	R197	06/08/2015			Bond Future	289.8347	289.8347	287.0721	287.0721	(0.953)	0.0000	0.0000	978
2015/06/01	R197	06/08/2015	288.01	Call	Bond Future	1,824.7300	1.8247	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	917.8900	0.9179	100.000	0	0	0
2015/06/01	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	937.8900	0.9379	100.000	0	0	0
2015/06/01	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	927.8900	0.9279	100.000	0	0	0
2015/06/01	R197	06/08/2015	287.99	Call	Bond Future	1,844.7300	1.8447	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R197	05/11/2015			Bond Future	294.5377	294.5377	291.7256	291.7256	(0.955)	0.0000	0.0000	0
2015/06/01	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R197	05/11/2015	294.99	Put	Bond Future	452.3400	0.4523	3,264.4200	3.2644	621.674	0	0	0
2015/06/01	R197	05/11/2015	295.01	Put	Bond Future	472.3400	0.4723	3,284.4200	3.2844	595.351	0	0	0
2015/06/01	R197	05/11/2015	295.00	Put	Bond Future	462.3400	0.4623	3,274.4200	3.2744	608.228	0	0	0
2015/06/01	R202	06/08/2015			Bond Future	236.8727	236.8727	236.1102	236.1102	(0.322)	0.0000	0.0000	53,356
2015/06/01	R202	06/08/2015	239.99	Put	Bond Future	3,117.3300	3.1173	3,879.7700	3.8798	24.458	0	0	0
2015/06/01	R202	06/08/2015	240.00	Put	Bond Future	3,127.3300	3.1273	3,889.7700	3.8898	24.380	0	0	0
2015/06/01	R202	06/08/2015	240.01	Put	Bond Future	3,137.3300	3.1373	3,899.7700	3.8998	24.302	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	
2015/06/01	R202	06/08/2015	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/06/01	R202	06/08/2015	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/06/01	R202	06/08/2015	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/06/01	R202	05/11/2015			Bond Future	240.7160	240.7160	239.9377	239.9377	(0.323)	0.0000	0.0000	0	
2015/06/01	R202	05/11/2015	245.99	Put	Bond Future	5,274.0100	5.2740	6,052.3000	6.0523	14.757	0	0	0	
2015/06/01	R202	05/11/2015	246.01	Put	Bond Future	5,294.0100	5.2940	6,072.3000	6.0723	14.701	0	0	0	
2015/06/01	R202	05/11/2015	246.00	Put	Bond Future	5,284.0100	5.2840	6,062.3000	6.0623	14.729	0	0	0	
2015/06/01	R202	05/11/2015	245.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/06/01	R202	05/11/2015	246.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/06/01	R202	05/11/2015	246.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/06/01	R203	06/08/2015	6.74	Call	Bond Future		95.9100	0.0959	65.7000	0.0657	(31.498)	0	0	0
2015/06/01	R203	06/08/2015	6.75	Put	Bond Future		1,102.6600	1.1027	1,239.0200	1.2390	12.366	0	0	0
2015/06/01	R203	06/08/2015	7.84	Call	Bond Future		1,198.3100	1.1983	1,054.1000	1.0541	(12.034)	0	0	0
2015/06/01	R203	06/08/2015			Bond Future		7.2656	105.2311	7.3522	105.0637	1.193	0.0000	0.0000	17,787
2015/06/01	R203	06/08/2015	6.75	Call	Bond Future		99.3500	0.0994	68.2900	0.0683	(31.263)	0	0	0
2015/06/01	R203	06/08/2015	6.76	Call	Bond Future		102.8900	0.1029	70.9600	0.0710	(31.033)	0	0	0
2015/06/01	R203	06/08/2015	6.74	Put	Bond Future		1,118.8100	1.1188	1,256.0200	1.2560	12.264	0	0	0
2015/06/01	R203	06/08/2015	7.84	Put	Bond Future		95.2700	0.0953	118.4800	0.1185	24.362	0	0	5,000
2015/06/01	R203	06/08/2015	6.76	Put	Bond Future		1,086.6200	1.0866	1,222.1100	1.2221	12.469	0	0	0
2015/06/01	R203	05/11/2015	5.99	Call	Bond Future		22.9100	0.0229	15.7400	0.0157	(31.296)	0	0	0
2015/06/01	R203	05/11/2015	6.00	Put	Bond Future		2,384.2500	2.3843	2,548.6600	2.5487	6.896	0	0	0
2015/06/01	R203	05/11/2015			Bond Future		7.3547	102.7730	7.4549	102.6012	1.362	0.0000	0.0000	0
2015/06/01	R203	05/11/2015	6.00	Call	Bond Future		23.6400	0.0236	16.2700	0.0163	(31.176)	0	0	0
2015/06/01	R203	05/11/2015	6.01	Call	Bond Future		24.3900	0.0244	16.8200	0.0168	(31.037)	0	0	0
2015/06/01	R203	05/11/2015	5.99	Put	Bond Future		2,401.2100	2.4012	2,565.8200	2.5658	6.855	0	0	0
2015/06/01	R203	05/11/2015	6.01	Put	Bond Future		2,367.3100	2.3673	2,531.5200	2.5315	6.937	0	0	0
2015/06/01	R203	04/02/2016	7.26	Put	Bond Future		677.7700	0.6778	780.3600	0.7804	15.136	0	0	0
2015/06/01	R203	04/02/2016	7.25	Put	Bond Future		686.1500	0.6861	789.5100	0.7895	15.064	0	0	0
2015/06/01	R203	04/02/2016			Bond Future		7.4348	104.5260	7.5528	104.3499	1.588	0.0000	0.0000	0
2015/06/01	R203	04/02/2016	7.26	Call	Bond Future		416.4100	0.4164	342.9100	0.3429	(17.651)	0	0	0
2015/06/01	R203	04/02/2016	7.24	Call	Bond Future		403.2600	0.4033	331.3200	0.3313	(17.840)	0	0	0
2015/06/01	R203	04/02/2016	7.25	Call	Bond Future		409.8100	0.4098	337.0800	0.3371	(17.747)	0	0	0
2015/06/01	R203	04/02/2016	7.24	Put	Bond Future		694.5900	0.6946	798.7400	0.7987	14.994	0	0	0
2015/06/01	R204	06/08/2015	7.74	Call	Bond Future		984.6500	0.9847	818.5400	0.8185	(16.870)	0	0	0
2015/06/01	R204	06/08/2015	7.75	Put	Bond Future		383.3500	0.3834	462.5300	0.4625	20.655	0	0	0
2015/06/01	R204	06/08/2015			Bond Future		7.5385	102.4685	7.6225	102.2216	1.114	0.0000	0.0000	21,429
2015/06/01	R204	06/08/2015	8.41	Call	Bond Future		2,574.9400	2.5749	2,340.7600	2.3408	(9.095)	0	0	0
2015/06/01	R204	06/08/2015	7.74	Put	Bond Future		393.4600	0.3935	474.2800	0.4743	20.541	0	0	0
2015/06/01	R204	06/08/2015	7.76	Put	Bond Future		373.4300	0.3734	451.0000	0.4510	20.772	0	0	0
2015/06/01	R204	06/08/2015	8.41	Put	Bond Future		48.2100	0.0482	60.9600	0.0610	26.447	0	0	699
2015/06/01	R204	06/08/2015	7.75	Call	Bond Future		1,003.7700	1.0038	836.0200	0.8360	(16.712)	0	0	0
2015/06/01	R204	06/08/2015	7.76	Call	Bond Future		1,023.0700	1.0231	853.7100	0.8537	(16.554)	0	0	0
2015/06/01	R204	05/11/2015			Bond Future		7.6181	104.1315	7.7102	103.8790	1.210	0.0000	0.0000	0
2015/06/01	R204	05/11/2015	6.25	Call	Bond Future		47.5800	0.0476	34.4400	0.0344	(27.617)	0	0	0
2015/06/01	R204	05/11/2015	6.24	Put	Bond Future		3,916.9300	3.9169	4,156.6400	4.1566	6.120	0	0	0
2015/06/01	R204	05/11/2015	6.26	Put	Bond Future		3,862.2100	3.8622	4,101.2600	4.1013	6.189	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
2015/06/01	R204	05/11/2015	6.25	Put	Bond Future	3,889.5500	3.8895	4,128.9400	4.1289	6.155	0	0	0
2015/06/01	R204	05/11/2015	6.26	Call	Bond Future	48.9800	0.0490	35.5000	0.0355	(27.521)	0	0	0
2015/06/01	R204	05/11/2015	6.24	Call	Bond Future	46.2200	0.0462	33.4000	0.0334	(27.737)	0	0	0
2015/06/01	R204	04/02/2016	7.50	Call	Bond Future	780.1400	0.7801	668.6700	0.6687	(14.288)	0	0	0
2015/06/01	R204	04/02/2016			Bond Future	7.6865	101.8703	7.7883	101.6120	1.324	0.0000	0.0000	0
2015/06/01	R204	04/02/2016	7.51	Call	Bond Future	791.5900	0.7916	679.0600	0.6791	(14.216)	0	0	0
2015/06/01	R204	04/02/2016	7.49	Put	Bond Future	1,269.9700	1.2700	1,417.8000	1.4178	11.640	0	0	0
2015/06/01	R204	04/02/2016	7.51	Put	Bond Future	1,241.3200	1.2413	1,387.0400	1.3870	11.739	0	0	0
2015/06/01	R204	04/02/2016	7.49	Call	Bond Future	769.1200	0.7691	658.7000	0.6587	(14.357)	0	0	0
2015/06/01	R204	04/02/2016	7.50	Put	Bond Future	1,255.4300	1.2554	1,402.2100	1.4022	11.692	0	0	0
2015/06/01	R207	06/08/2015	7.76	Call	Bond Future	801.9100	0.8019	668.2700	0.6683	(16.665)	0	0	0
2015/06/01	R207	06/08/2015			Bond Future	7.7690	98.6306	7.8362	98.3862	0.865	0.0000	0.0000	38,359
2015/06/01	R207	06/08/2015	7.74	Call	Bond Future	766.0500	0.7661	635.9800	0.6360	(16.979)	0	0	0
2015/06/01	R207	06/08/2015	7.75	Call	Bond Future	783.8600	0.7839	652.0000	0.6520	(16.822)	0	0	0
2015/06/01	R207	06/08/2015	7.46	Call	Bond Future	368.4300	0.3684	287.8100	0.2878	(21.882)	0	0	70
2015/06/01	R207	06/08/2015	7.74	Put	Bond Future	871.8200	0.8718	986.1400	0.9861	13.113	0	0	0
2015/06/01	R207	06/08/2015	7.46	Put	Bond Future	1,501.8500	1.5019	1,665.6200	1.6656	10.905	0	0	0
2015/06/01	R207	06/08/2015	7.76	Put	Bond Future	834.7700	0.8348	945.5200	0.9455	13.267	0	0	0
2015/06/01	R207	06/08/2015	7.75	Put	Bond Future	853.1600	0.8532	965.6900	0.9657	13.190	0	0	0
2015/06/01	R207	05/11/2015	7.76	Call	Bond Future	1,077.1600	1.0772	952.8700	0.9529	(11.539)	0	0	0
2015/06/01	R207	05/11/2015			Bond Future	7.8424	100.2318	7.9147	99.9819	0.922	0.0000	0.0000	0
2015/06/01	R207	05/11/2015	7.74	Call	Bond Future	1,044.6700	1.0447	922.7000	0.9227	(11.675)	0	0	0
2015/06/01	R207	05/11/2015	7.50	Call	Bond Future	702.0200	0.7020	607.7700	0.6078	(13.426)	0	0	19
2015/06/01	R207	05/11/2015	7.75	Call	Bond Future	1,060.8400	1.0608	937.7100	0.9377	(11.607)	0	0	0
2015/06/01	R207	05/11/2015	7.43	Call	Bond Future	618.3000	0.6183	531.8900	0.5319	(13.975)	0	0	53
2015/06/01	R207	05/11/2015	7.74	Put	Bond Future	1,400.0900	1.4001	1,528.0200	1.5280	9.137	0	0	0
2015/06/01	R207	05/11/2015	7.76	Put	Bond Future	1,363.0400	1.3630	1,488.6500	1.4887	9.215	0	0	0
2015/06/01	R207	05/11/2015	7.43	Put	Bond Future	2,059.3000	2.0593	2,222.7900	2.2228	7.939	0	0	0
2015/06/01	R207	05/11/2015	7.75	Put	Bond Future	1,381.4800	1.3815	1,508.2500	1.5082	9.176	0	0	0
2015/06/01	R207	05/11/2015	7.50	Put	Bond Future	1,896.6200	1.8966	2,052.2700	2.0523	8.207	0	0	0
2015/06/01	R207	04/02/2016	7.49	Put	Bond Future	2,165.6600	2.1657	2,328.3700	2.3284	7.513	0	0	0
2015/06/01	R207	04/02/2016	7.27	Put	Bond Future	2,671.1400	2.6711	2,854.2600	2.8543	6.855	0	0	0
2015/06/01	R207	04/02/2016			Bond Future	7.9091	98.2992	7.9872	98.0437	0.987	0.0000	0.0000	0
2015/06/01	R207	04/02/2016	7.51	Put	Bond Future	2,122.8200	2.1228	2,283.6100	2.2836	7.574	0	0	0
2015/06/01	R207	04/02/2016	7.27	Call	Bond Future	547.4200	0.5474	475.0100	0.4750	(13.228)	0	0	43
2015/06/01	R207	04/02/2016	7.50	Call	Bond Future	791.1100	0.7911	697.3300	0.6973	(11.854)	0	0	19
2015/06/01	R207	04/02/2016	7.51	Call	Bond Future	803.1000	0.8031	708.3600	0.7084	(11.797)	0	0	0
2015/06/01	R207	04/02/2016	7.49	Call	Bond Future	779.2400	0.7792	686.4200	0.6864	(11.912)	0	0	0
2015/06/01	R207	04/02/2016	7.50	Put	Bond Future	2,144.1700	2.1442	2,305.9200	2.3059	7.544	0	0	0
2015/06/01	R207	05/05/2016	7.86	Put	Bond Future	1,796.7500	1.7968	1,929.0100	1.9290	7.361	0	0	0
2015/06/01	R207	05/05/2016			Bond Future	7.9595	100.0680	8.0438	99.8072	1.060	0.0000	0.0000	0
2015/06/01	R207	05/05/2016	7.85	Put	Bond Future	1,812.7600	1.8128	1,945.8200	1.9458	7.340	0	0	0
2015/06/01	R207	05/05/2016	7.56	Put	Bond Future	2,321.1200	2.3211	2,477.4700	2.4775	6.736	0	0	0
2015/06/01	R207	05/05/2016	7.84	Put	Bond Future	1,828.8700	1.8289	1,962.7300	1.9627	7.319	0	0	0
2015/06/01	R207	05/05/2016	7.56	Call	Bond Future	1,074.4000	1.0744	969.9700	0.9700	(9.720)	0	0	43
2015/06/01	R207	05/05/2016	7.85	Call	Bond Future	1,472.9800	1.4730	1,345.2600	1.3453	(8.671)	0	0	0
2015/06/01	R207	05/05/2016	7.86	Call	Bond Future	1,488.0600	1.4881	1,359.5400	1.3595	(8.637)	0	0	0

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2015/06/01	R207	05/05/2016	7.84	Call	Bond Future	1,457.9800	1.4580	1,331.0600	1.3311	(8.705)	0	0	0
2015/06/01	R208	06/08/2015			Bond Future	7.8723	97.4298	7.9390	97.1403	0.848	0.0000	0.0000	38,213
2015/06/01	R208	06/08/2015	8.00	Call	Bond Future	1,298.2900	1.2983	1,111.5400	1.1115	(14.384)	0	0	0
2015/06/01	R208	06/08/2015	8.01	Call	Bond Future	1,324.2000	1.3242	1,135.5300	1.1355	(14.248)	0	0	0
2015/06/01	R208	06/08/2015	8.85	Call	Bond Future	4,194.8000	4.1948	3,915.3800	3.9154	(6.661)	0	0	0
2015/06/01	R208	06/08/2015	7.99	Call	Bond Future	1,272.9700	1.2730	1,088.1500	1.0881	(14.519)	0	0	0
2015/06/01	R208	06/08/2015	8.01	Put	Bond Future	728.2600	0.7283	829.0900	0.8291	13.845	0	0	0
2015/06/01	R208	06/08/2015	8.00	Put	Bond Future	745.4600	0.7455	848.2100	0.8482	13.783	0	0	0
2015/06/01	R208	06/08/2015	7.99	Put	Bond Future	763.2900	0.7633	867.9700	0.8680	13.714	0	0	0
2015/06/01	R208	06/08/2015	8.85	Put	Bond Future	60.8500	0.0608	70.9300	0.0709	16.565	0	0	198
2015/06/01	R208	05/11/2015			Bond Future	7.9395	95.6114	8.0104	95.3156	0.893	0.0000	0.0000	0
2015/06/01	R208	05/11/2015	8.48	Call	Bond Future	2,882.7400	2.8827	2,658.8300	2.6588	(7.767)	0	0	0
2015/06/01	R208	05/11/2015	7.74	Put	Bond Future	1,942.3600	1.9424	2,105.5900	2.1056	8.404	0	0	0
2015/06/01	R208	05/11/2015	7.75	Call	Bond Future	1,121.5900	1.1216	987.7300	0.9877	(11.935)	0	0	0
2015/06/01	R208	05/11/2015	7.76	Call	Bond Future	1,139.4000	1.1394	1,004.1900	1.0042	(11.867)	0	0	0
2015/06/01	R208	05/11/2015	8.48	Put	Bond Future	655.4800	0.6555	727.3000	0.7273	10.957	0	0	2,200
2015/06/01	R208	05/11/2015	7.74	Call	Bond Future	1,103.7200	1.1037	971.2200	0.9712	(12.005)	0	0	0
2015/06/01	R208	05/11/2015	7.76	Put	Bond Future	1,893.5800	1.8936	2,054.1000	2.0541	8.477	0	0	0
2015/06/01	R208	05/11/2015	7.75	Put	Bond Future	1,917.9900	1.9180	2,079.8600	2.0799	8.440	0	0	0
2015/06/01	R208	04/02/2016			Bond Future	7.9987	97.2423	8.0740	96.9402	0.942	0.0000	0.0000	0
2015/06/01	R208	04/02/2016	7.74	Put	Bond Future	2,343.6100	2.3436	2,513.9900	2.5140	7.270	0	0	0
2015/06/01	R208	04/02/2016	7.76	Put	Bond Future	2,296.1900	2.2962	2,464.3500	2.4644	7.323	0	0	0
2015/06/01	R208	04/02/2016	7.75	Put	Bond Future	2,319.8200	2.3198	2,489.0900	2.4891	7.297	0	0	0
2015/06/01	R208	04/02/2016	7.76	Call	Bond Future	1,331.4000	1.3314	1,197.5000	1.1975	(10.057)	0	0	0
2015/06/01	R208	04/02/2016	7.74	Call	Bond Future	1,297.4500	1.2975	1,165.7700	1.1658	(10.149)	0	0	0
2015/06/01	R208	04/02/2016	7.75	Call	Bond Future	1,314.3600	1.3144	1,181.5700	1.1816	(10.103)	0	0	0
2015/06/01	R209	06/08/2015	8.99	Put	Bond Future	1,245.1700	1.2452	1,456.7100	1.4567	16.989	0	0	0
2015/06/01	R209	06/08/2015			Bond Future	8.7778	78.3702	8.8639	77.7113	0.981	0.0000	0.0000	25,578
2015/06/01	R209	06/08/2015	9.01	Put	Bond Future	1,190.8400	1.1908	1,394.9800	1.3950	17.143	0	0	0
2015/06/01	R209	06/08/2015	9.90	Call	Bond Future	8,056.1900	8.0562	7,420.8800	7.4209	(7.886)	0	0	0
2015/06/01	R209	06/08/2015	9.00	Call	Bond Future	2,900.3500	2.9004	2,449.2400	2.4492	(15.554)	0	0	0
2015/06/01	R209	06/08/2015	9.01	Call	Bond Future	2,948.0500	2.9481	2,493.2600	2.4933	(15.427)	0	0	0
2015/06/01	R209	06/08/2015	8.99	Call	Bond Future	2,853.5100	2.8535	2,406.1200	2.4061	(15.679)	0	0	0
2015/06/01	R209	06/08/2015	9.00	Put	Bond Future	1,217.5200	1.2175	1,425.3400	1.4253	17.069	0	0	0
2015/06/01	R209	06/08/2015	9.90	Put	Bond Future	111.2900	0.1113	134.9100	0.1349	21.224	0	0	2,914
2015/06/01	R209	05/11/2015	7.99	Put	Bond Future	7,616.3900	7.6164	8,143.3300	8.1433	6.919	0	0	0
2015/06/01	R209	05/11/2015			Bond Future	8.8292	76.4944	8.9178	75.8235	1.004	0.0000	0.0000	0
2015/06/01	R209	05/11/2015	8.01	Put	Bond Future	7,474.6700	7.4747	7,997.2300	7.9972	6.991	0	0	0
2015/06/01	R209	05/11/2015	7.99	Call	Bond Future	789.8900	0.7899	645.9000	0.6459	(18.229)	0	0	0
2015/06/01	R209	05/11/2015	8.00	Put	Bond Future	7,544.9900	7.5450	8,069.7800	8.0698	6.955	0	0	0
2015/06/01	R209	05/11/2015	8.00	Call	Bond Future	805.1600	0.8052	659.0200	0.6590	(18.150)	0	0	0
2015/06/01	R209	05/11/2015	8.01	Call	Bond Future	821.3700	0.8214	673.0000	0.6730	(18.064)	0	0	0
2015/06/01	R209	04/02/2016	8.74	Call	Bond Future	3,349.3100	3.3493	3,007.3600	3.0074	(10.210)	0	0	0
2015/06/01	R209	04/02/2016	8.75	Put	Bond Future	4,345.9000	4.3459	4,685.0800	4.6851	7.805	0	0	0
2015/06/01	R209	04/02/2016			Bond Future	8.8762	77.7993	8.9674	77.1160	1.027	0.0000	0.0000	0
2015/06/01	R209	04/02/2016	8.75	Call	Bond Future	3,384.0300	3.3840	3,039.8800	3.0399	(10.170)	0	0	0

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2015/06/01	R209	04/02/2016	8.76	Call	Bond Future	3,418.9500	3.4189	3,072.6000	3.0726	(10.130)	0	0	0
2015/06/01	R209	04/02/2016	8.74	Put	Bond Future	4,388.1600	4.3882	4,729.5400	4.7295	7.780	0	0	0
2015/06/01	R209	04/02/2016	8.76	Put	Bond Future	4,303.9500	4.3039	4,640.9300	4.6409	7.830	0	0	0
2015/06/01	R210	06/08/2015	179.01	Call	Bond Future	478.8000	0.4788	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	R210	06/08/2015			Bond Future	179.4888	179.4888	178.1793	178.1793	(0.730)	0.0000	0.0000	1,227
2015/06/01	R210	06/08/2015	178.99	Call	Bond Future	498.8000	0.4988	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	R210	06/08/2015	179.00	Call	Bond Future	488.8000	0.4888	0.0000	0.0000	(100.000)	0	0	0
2015/06/01	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	810.7100	0.8107	100.000	0	0	0
2015/06/01	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	830.7100	0.8307	100.000	0	0	0
2015/06/01	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	820.7100	0.8207	100.000	0	0	0
2015/06/01	R210	05/11/2015			Bond Future	180.2824	180.2824	178.9359	178.9359	(0.747)	0.0000	0.0000	0
2015/06/01	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R210	05/11/2015	181.99	Put	Bond Future	1,707.5900	1.7076	3,054.1200	3.0541	78.856	0	0	0
2015/06/01	R210	05/11/2015	182.01	Put	Bond Future	1,727.5900	1.7276	3,074.1200	3.0741	77.943	0	0	0
2015/06/01	R210	05/11/2015	182.00	Put	Bond Future	1,717.5900	1.7176	3,064.1200	3.0641	78.396	0	0	0
2015/06/01	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R211	06/08/2015			Bond Future	133.1991	133.1991	133.2114	133.2114	0.009	0.0000	0.0000	1,120
2015/06/01	R211	06/08/2015	134.99	Put	Bond Future	1,790.9400	1.7909	1,778.6000	1.7786	(0.689)	0	0	0
2015/06/01	R211	06/08/2015	135.01	Put	Bond Future	1,810.9400	1.8109	1,798.6000	1.7986	(0.681)	0	0	0
2015/06/01	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R211	06/08/2015	135.00	Put	Bond Future	1,800.9400	1.8009	1,788.6000	1.7886	(0.685)	0	0	0
2015/06/01	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R211	05/11/2015			Bond Future	135.3609	135.3609	135.3713	135.3713	0.008	0.0000	0.0000	0
2015/06/01	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R211	05/11/2015	134.99	Call	Bond Future	370.9000	0.3709	381.3400	0.3813	2.815	0	0	0
2015/06/01	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R211	05/11/2015	135.00	Call	Bond Future	360.9000	0.3609	371.3400	0.3713	2.893	0	0	0
2015/06/01	R211	05/11/2015	135.01	Call	Bond Future	350.9000	0.3509	361.3400	0.3613	2.975	0	0	0
2015/06/01	R212	06/08/2015	141.01	Put	Bond Future	2,215.7900	2.2158	2,347.0800	2.3471	5.925	0	0	0
2015/06/01	R212	06/08/2015			Bond Future	138.7942	138.7942	138.6629	138.6629	(0.095)	0.0000	0.0000	1,113
2015/06/01	R212	06/08/2015	141.00	Put	Bond Future	2,205.7900	2.2058	2,337.0800	2.3371	5.952	0	0	0
2015/06/01	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R212	06/08/2015	140.99	Put	Bond Future	2,195.7900	2.1958	2,327.0800	2.3271	5.979	0	0	0
2015/06/01	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R212	05/11/2015			Bond Future	141.0469	141.0469	140.9112	140.9112	(0.096)	0.0000	0.0000	0
2015/06/01	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R212	05/11/2015	145.99	Put	Bond Future	4,943.1400	4.9431	5,078.8100	5.0788	2.745	0	0	0
2015/06/01	R212	05/11/2015	146.01	Put	Bond Future	4,963.1400	4.9631	5,098.8100	5.0988	2.734	0	0	0
2015/06/01	R212	05/11/2015	146.00	Put	Bond Future	4,953.1400	4.9531	5,088.8100	5.0888	2.739	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
2015/06/01	R213	06/08/2015			Bond Future	8.6768	88.9644	8.7528	88.3905	0.876	0.0000	0.0000	17,327
2015/06/01	R213	06/08/2015	8.49	Put	Bond Future	2,711.1300	2.7111	3,034.7900	3.0348	11.938	0	0	0
2015/06/01	R213	06/08/2015	8.51	Put	Bond Future	2,616.0300	2.6160	2,932.1200	2.9321	12.083	0	0	0
2015/06/01	R213	06/08/2015	8.49	Call	Bond Future	1,277.6000	1.2776	1,027.3200	1.0273	(19.590)	0	0	0
2015/06/01	R213	06/08/2015	8.50	Put	Bond Future	2,663.2300	2.6632	2,983.1200	2.9831	12.011	0	0	0
2015/06/01	R213	06/08/2015	8.50	Call	Bond Future	1,307.3100	1.3073	1,053.2600	1.0533	(19.433)	0	0	0
2015/06/01	R213	06/08/2015	8.51	Call	Bond Future	1,337.6200	1.3376	1,079.7700	1.0798	(19.277)	0	0	0
2015/06/01	R213	05/11/2015	7.76	Call	Bond Future	577.1400	0.5771	474.8500	0.4748	(17.724)	0	0	0
2015/06/01	R213	05/11/2015			Bond Future	8.7345	86.8642	8.8130	86.2795	0.899	0.0000	0.0000	0
2015/06/01	R213	05/11/2015	7.74	Call	Bond Future	553.2900	0.5533	454.3300	0.4543	(17.886)	0	0	0
2015/06/01	R213	05/11/2015	7.75	Call	Bond Future	564.8400	0.5648	464.2500	0.4642	(17.809)	0	0	0
2015/06/01	R213	05/11/2015	7.74	Put	Bond Future	8,476.0700	8.4761	8,961.8100	8.9618	5.731	0	0	0
2015/06/01	R213	05/11/2015	7.76	Put	Bond Future	8,330.6900	8.3307	8,813.1000	8.8131	5.791	0	0	0
2015/06/01	R213	05/11/2015	7.75	Put	Bond Future	8,402.9500	8.4029	8,887.0600	8.8871	5.761	0	0	0
2015/06/01	R213	04/02/2016			Bond Future	8.7892	88.3458	8.8703	87.7500	0.923	0.0000	0.0000	0
2015/06/01	R213	04/02/2016	8.75	Call	Bond Future	3,584.6500	3.5846	3,267.0100	3.2670	(8.861)	0	0	0
2015/06/01	R213	04/02/2016	8.74	Put	Bond Future	3,913.3400	3.9133	4,193.4100	4.1934	7.157	0	0	0
2015/06/01	R213	04/02/2016	8.76	Put	Bond Future	3,837.1100	3.8371	4,113.3600	4.1134	7.199	0	0	0
2015/06/01	R213	04/02/2016	8.75	Put	Bond Future	3,874.7900	3.8748	4,152.9600	4.1530	7.179	0	0	0
2015/06/01	R213	04/02/2016	8.76	Call	Bond Future	3,621.1200	3.6211	3,301.5600	3.3016	(8.825)	0	0	0
2015/06/01	R213	04/02/2016	8.74	Call	Bond Future	3,548.9600	3.5490	3,233.2200	3.2332	(8.897)	0	0	0
2015/06/01	R214	06/08/2015	8.76	Put	Bond Future	2,367.5100	2.3675	2,732.7800	2.7328	15.428	0	0	0
2015/06/01	R214	06/08/2015			Bond Future	8.8258	79.4554	8.9171	78.7189	1.034	0.0000	0.0000	19,996
2015/06/01	R214	06/08/2015	8.75	Put	Bond Future	2,412.7200	2.4127	2,782.7300	2.7827	15.336	0	0	0
2015/06/01	R214	06/08/2015	8.74	Call	Bond Future	1,754.8300	1.7548	1,393.0500	1.3931	(20.616)	0	0	0
2015/06/01	R214	06/08/2015	8.75	Call	Bond Future	1,791.5500	1.7916	1,425.0100	1.4250	(20.459)	0	0	0
2015/06/01	R214	06/08/2015	8.76	Call	Bond Future	1,828.7200	1.8287	1,457.4400	1.4574	(20.303)	0	0	0
2015/06/01	R214	06/08/2015	8.74	Put	Bond Future	2,458.5100	2.4585	2,833.2800	2.8333	15.244	0	0	0
2015/06/01	R214	05/11/2015			Bond Future	8.8771	77.4541	8.9709	76.7044	1.057	0.0000	0.0000	0
2015/06/01	R214	05/11/2015	7.99	Put	Bond Future	8,494.6600	8.4947	9,095.4600	9.0955	7.073	0	0	0
2015/06/01	R214	05/11/2015	8.00	Put	Bond Future	8,415.9600	8.4160	9,014.4500	9.0145	7.111	0	0	0
2015/06/01	R214	05/11/2015	8.01	Put	Bond Future	8,338.3600	8.3384	8,934.4500	8.9345	7.149	0	0	0
2015/06/01	R214	05/11/2015	7.99	Call	Bond Future	768.8800	0.7689	619.9600	0.6200	(19.368)	0	0	0
2015/06/01	R214	05/11/2015	8.00	Call	Bond Future	784.1600	0.7842	632.9300	0.6329	(19.286)	0	0	0
2015/06/01	R214	05/11/2015	8.01	Call	Bond Future	800.3700	0.8004	646.7400	0.6467	(19.195)	0	0	0
2015/06/01	R214	04/02/2016			Bond Future	8.9256	78.7751	9.0221	78.0116	1.081	0.0000	0.0000	4,320
2015/06/01	R214	04/02/2016	7.99	Put	Bond Future	9,418.0700	9.4181	9,990.7100	9.9907	6.080	0	0	0
2015/06/01	R214	04/02/2016	8.00	Call	Bond Future	1,338.0800	1.3381	1,145.1400	1.1451	(14.419)	0	0	0
2015/06/01	R214	04/02/2016	8.01	Call	Bond Future	1,358.3100	1.3583	1,163.2000	1.1632	(14.364)	0	0	0
2015/06/01	R214	04/02/2016	7.99	Call	Bond Future	1,319.0800	1.3191	1,128.2200	1.1282	(14.469)	0	0	0
2015/06/01	R214	04/02/2016	8.01	Put	Bond Future	9,269.9700	9.2700	9,838.3600	9.8384	6.132	0	0	0
2015/06/01	R214	04/02/2016	8.00	Put	Bond Future	9,343.3200	9.3433	9,913.8800	9.9139	6.107	0	0	0
2015/06/01	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R248	06/08/2015			Bond Future	8.9024	102.3031	9.0039	101.2548	1.140	0.0000	0.0000	35,237
2015/06/01	R248	06/08/2015	8.74	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
2015/06/01	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R248	06/08/2015	8.74	Put	Bond Future	1,718.8000	1.7188	2,767.1100	2.7671	60.991	0	0	0
2015/06/01	R248	06/08/2015	8.76	Put	Bond Future	1,504.2800	1.5043	2,552.5900	2.5526	69.688	0	0	0
2015/06/01	R248	06/08/2015	8.75	Put	Bond Future	1,611.4400	1.6114	2,659.7500	2.6598	65.054	0	0	0
2015/06/01	R248	05/11/2015	8.01	Put	Bond Future	10,669.9600	10.6700	11,736.8800	11.7369	9.999	0	0	0
2015/06/01	R248	05/11/2015			Bond Future	8.9556	99.5335	9.0600	98.4665	1.167	0.0000	0.0000	0
2015/06/01	R248	05/11/2015	8.00	Put	Bond Future	10,793.4200	10.7934	11,860.3400	11.8603	9.885	0	0	0
2015/06/01	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R248	05/11/2015	7.99	Put	Bond Future	10,917.1300	10.9171	11,984.0500	11.9840	9.773	0	0	0
2015/06/01	R248	04/02/2016	8.99	Put	Bond Future	165.1800	0.1652	1,251.6000	1.2516	657.719	0	0	0
2015/06/01	R248	04/02/2016			Bond Future	9.0062	101.2312	9.1137	100.1448	1.194	0.0000	0.0000	0
2015/06/01	R248	04/02/2016	9.00	Put	Bond Future	62.9700	0.0630	1,149.3900	1.1494	1725.298	0	0	0
2015/06/01	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	1,047.3700	1.0474	100.000	0	0	0
2015/06/01	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/01	R248	04/02/2016	9.01	Call	Bond Future	39.0500	0.0390	0.0000	0.0000	(100.000)	0	0	0

Total

488782