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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/05/2015 TO 12/05/2015

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
2015/05/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	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
2015/05/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	2025	07/05/2015			Bond Future	121.8055	121.8055	121.8055	121.8055	0.000	0.0000	0.0000	0
2015/05/12	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2025	06/08/2015			Bond Future	122.7523	122.7523	122.7607	122.7607	0.007	0.0000	0.0000	16
2015/05/12	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2025	06/08/2015	120.99	Call	Bond Future	1,762.3400	1.7623	1,770.7100	1.7707	0.475	0	0	0
2015/05/12	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2025	06/08/2015	121.00	Call	Bond Future	1,752.3400	1.7523	1,760.7100	1.7607	0.478	0	0	0
2015/05/12	2025	06/08/2015	121.01	Call	Bond Future	1,742.3400	1.7423	1,750.7100	1.7507	0.480	0	0	0
2015/05/12	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2025	05/11/2015			Bond Future	124.7775	124.7775	124.7850	124.7850	0.006	0.0000	0.0000	0
2015/05/12	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2025	05/11/2015	123.01	Call	Bond Future	1,767.5200	1.7675	1,775.0500	1.7750	0.426	0	0	0
2015/05/12	2025	05/11/2015	122.99	Call	Bond Future	1,787.5200	1.7875	1,795.0500	1.7950	0.421	0	0	0
2015/05/12	2025	05/11/2015	123.00	Call	Bond Future	1,777.5200	1.7775	1,785.0500	1.7850	0.424	0	0	0
2015/05/12	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2030	07/05/2015			Bond Future	8.6100	97.1747	8.6100	97.1747	0.000	0.0000	0.0000	0
2015/05/12	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2030	06/08/2015			Bond Future	8.5600	95.6597	8.6728	94.7698	1.318	0.0000	0.0000	8,573
2015/05/12	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2030	06/08/2015	7.74	Put	Bond Future	6,836.0200	6.8360	7,726.0000	7.7260	13.019	0	0	0
2015/05/12	2030	06/08/2015	7.76	Put	Bond Future	6,661.2800	6.6613	7,551.2600	7.5513	13.360	0	0	0
2015/05/12	2030	06/08/2015	7.75	Put	Bond Future	6,748.6000	6.7486	7,638.5800	7.6386	13.188	0	0	0
2015/05/12	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2030	05/11/2015			Bond Future	8.6111	97.2395	8.7275	96.3340	1.352	0.0000	0.0000	0
2015/05/12	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2030	05/11/2015	8.49	Put	Bond Future	954.7000	0.9547	1,860.2300	1.8602	94.850	0	0	0
2015/05/12	2030	05/11/2015	8.51	Put	Bond Future	796.0700	0.7961	1,701.6000	1.7016	113.750	0	0	0
2015/05/12	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2030	05/11/2015	8.50	Put	Bond Future	875.3400	0.8753	1,780.8700	1.7809	103.449	0	0	0
2015/05/12	2032	07/05/2015			Bond Future	8.7100	96.9018	8.7100	96.9018	0.000	0.0000	0.0000	0
2015/05/12	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2032	06/08/2015			Bond Future	8.6561	99.4574	8.7636	98.5493	1.242	0.0000	0.0000	1,585
2015/05/12	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2032	06/08/2015	8.50	Put	Bond Future	1,341.5500	1.3416	2,249.6300	2.2496	67.689	0	0	0
2015/05/12	2032	06/08/2015	8.49	Put	Bond Future	1,428.3900	1.4284	2,336.4700	2.3365	63.574	0	0	0
2015/05/12	2032	06/08/2015	8.51	Put	Bond Future	1,254.8200	1.2548	2,162.9000	2.1629	72.367	0	0	0

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2015/05/12	2032	05/11/2015			Bond Future	8.7089		96.9429	8.8198	96.0190	1.273	0.0000	0.0000	0
2015/05/12	2032	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2032	05/11/2015	7.99	Put	Bond Future	6,320.1200		6.3201	7,244.0900	7.2441	14.620	0	0	0
2015/05/12	2032	05/11/2015	8.01	Put	Bond Future	6,136.2800		6.1363	7,060.2500	7.0602	15.057	0	0	0
2015/05/12	2032	05/11/2015	8.00	Put	Bond Future	6,228.1400		6.2281	7,152.1100	7.1521	14.835	0	0	0
2015/05/12	2032	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2032	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2032	04/02/2016			Bond Future	8.7597		98.5978	8.8740	97.6574	1.305	0.0000	0.0000	0
2015/05/12	2032	04/02/2016	8.69	Put	Bond Future	579.5400		0.5795	1,519.9800	1.5200	162.274	0	0	0
2015/05/12	2032	04/02/2016	8.71	Put	Bond Future	412.6000		0.4126	1,353.0400	1.3530	227.930	0	0	0
2015/05/12	2032	04/02/2016	8.70	Put	Bond Future	496.0200		0.4960	1,436.4600	1.4365	189.597	0	0	0
2015/05/12	2032	04/02/2016	8.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2032	04/02/2016	8.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2032	04/02/2016	8.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	07/05/2015			Bond Future	8.8050		99.4180	8.8050	99.4180	0.000	0.0000	0.0000	0
2015/05/12	2037	06/08/2015			Bond Future	8.7606		97.7691	8.8783	96.6707	1.344	0.0000	0.0000	33,089
2015/05/12	2037	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	06/08/2015	8.74	Put	Bond Future	194.2500		0.1943	1,292.6100	1.2926	565.436	0	0	0
2015/05/12	2037	06/08/2015	8.76	Put	Bond Future	5.6500		0.0056	1,104.0100	1.1040	19440.000	0	0	0
2015/05/12	2037	06/08/2015	8.75	Put	Bond Future	99.8800		0.0999	1,198.2400	1.1982	1099.680	0	0	0
2015/05/12	2037	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	05/11/2015	7.99	Put	Bond Future	8,124.2400		8.1242	9,241.4900	9.2415	13.752	0	0	0
2015/05/12	2037	05/11/2015	8.01	Put	Bond Future	7,913.6500		7.9137	9,030.9000	9.0309	14.118	0	0	0
2015/05/12	2037	05/11/2015			Bond Future	8.8095		99.3838	8.9306	98.2665	1.374	0.0000	0.0000	0
2015/05/12	2037	05/11/2015	8.00	Put	Bond Future	8,018.8600		8.0189	9,136.1100	9.1361	13.933	0	0	0
2015/05/12	2037	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	04/02/2016	8.75	Put	Bond Future	1,000.1400		1.0001	2,137.2100	2.1372	113.691	0	0	0
2015/05/12	2037	04/02/2016			Bond Future	8.8578		96.8227	8.9824	95.6856	1.407	0.0000	0.0000	0
2015/05/12	2037	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2037	04/02/2016	8.74	Put	Bond Future	1,093.7600		1.0938	2,230.8300	2.2308	103.960	0	0	0
2015/05/12	2037	04/02/2016	8.76	Put	Bond Future	906.6500		0.9067	2,043.7200	2.0437	125.414	0	0	0
2015/05/12	2038	07/05/2015			Bond Future	131.2373		131.2373	131.2373	131.2373	0.000	0.0000	0.0000	0
2015/05/12	2038	06/08/2015	128.01	Call	Bond Future	3,000.9100		3.0009	3,010.5300	3.0105	0.321	0	0	0
2015/05/12	2038	06/08/2015			Bond Future	131.0109		131.0109	131.0205	131.0205	0.007	0.0000	0.0000	3,345
2015/05/12	2038	06/08/2015	127.99	Call	Bond Future	3,020.9100		3.0209	3,030.5300	3.0305	0.318	0	0	0
2015/05/12	2038	06/08/2015	128.00	Call	Bond Future	3,010.9100		3.0109	3,020.5300	3.0205	0.320	0	0	0
2015/05/12	2038	06/08/2015	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2038	06/08/2015	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2038	06/08/2015	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2038	05/11/2015			Bond Future	133.1724		133.1724	133.1811	133.1811	0.007	0.0000	0.0000	0
2015/05/12	2038	05/11/2015	134.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/12	2038	05/11/2015	133.99	Put	Bond Future	817.6300	0.8176	808.9300	0.8089	(1.064)	0	0	0
2015/05/12	2038	05/11/2015	134.01	Put	Bond Future	837.6300	0.8376	828.9300	0.8289	(1.039)	0	0	0
2015/05/12	2038	05/11/2015	134.00	Put	Bond Future	827.6300	0.8276	818.9300	0.8189	(1.051)	0	0	0
2015/05/12	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2044	07/05/2015			Bond Future	8.8600	101.2793	8.8600	101.2793	0.000	0.0000	0.0000	0
2015/05/12	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2044	06/08/2015			Bond Future	8.8175	99.5802	8.9402	98.3282	1.392	0.0000	0.0000	10,733
2015/05/12	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2044	06/08/2015	8.74	Put	Bond Future	803.8100	0.8038	2,055.8700	2.0559	155.766	0	0	0
2015/05/12	2044	06/08/2015	8.76	Put	Bond Future	595.1900	0.5952	1,847.2500	1.8472	210.363	0	0	0
2015/05/12	2044	06/08/2015	8.75	Put	Bond Future	699.4100	0.6994	1,951.4700	1.9515	179.017	0	0	0
2015/05/12	2044	05/11/2015			Bond Future	8.8642	101.2248	8.9904	99.9513	1.423	0.0000	0.0000	0
2015/05/12	2044	05/11/2015	8.24	Put	Bond Future	6,734.2200	6.7342	8,007.7000	8.0077	18.911	0	0	0
2015/05/12	2044	05/11/2015	8.26	Put	Bond Future	6,506.6600	6.5067	7,780.1400	7.7801	19.572	0	0	0
2015/05/12	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2044	05/11/2015	8.25	Put	Bond Future	6,620.3300	6.6203	7,893.8100	7.8938	19.236	0	0	0
2015/05/12	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	496.3100	0.4963	100.000	0	0	0
2015/05/12	2044	04/02/2016			Bond Future	8.9103	98.5700	9.0400	97.2740	1.456	0.0000	0.0000	0
2015/05/12	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	297.3900	0.2974	100.000	0	0	0
2015/05/12	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	396.7600	0.3968	100.000	0	0	0
2015/05/12	2044	04/02/2016	9.01	Call	Bond Future	998.5900	0.9986	0.0000	0.0000	(100.000)	0	0	0
2015/05/12	2044	04/02/2016	8.99	Call	Bond Future	799.6700	0.7997	0.0000	0.0000	(100.000)	0	0	0
2015/05/12	2044	04/02/2016	9.00	Call	Bond Future	899.2200	0.8992	0.0000	0.0000	(100.000)	0	0	0
2015/05/12	2046	07/05/2015			Bond Future	132.3696	132.3696	132.3696	132.3696	0.000	0.0000	0.0000	0
2015/05/12	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2046	06/08/2015			Bond Future	132.6421	132.6421	132.6521	132.6521	0.008	0.0000	0.0000	6,022
2015/05/12	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2046	06/08/2015	129.01	Call	Bond Future	3,632.1400	3.6321	3,642.1000	3.6421	0.274	0	0	0
2015/05/12	2046	06/08/2015	128.99	Call	Bond Future	3,652.1400	3.6521	3,662.1000	3.6621	0.273	0	0	0
2015/05/12	2046	06/08/2015	129.00	Call	Bond Future	3,642.1400	3.6421	3,652.1000	3.6521	0.273	0	0	0
2015/05/12	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2046	05/11/2015	132.99	Call	Bond Future	442.3100	0.4423	451.1500	0.4512	1.999	0	0	0
2015/05/12	2046	05/11/2015			Bond Future	133.4323	133.4323	133.4411	133.4411	0.007	0.0000	0.0000	0
2015/05/12	2046	05/11/2015	133.00	Call	Bond Future	432.3100	0.4323	441.1500	0.4412	2.045	0	0	0
2015/05/12	2046	05/11/2015	133.01	Call	Bond Future	422.3100	0.4223	431.1500	0.4312	2.093	0	0	0
2015/05/12	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2050	07/05/2015			Bond Future	143.9447	143.9447	143.9447	143.9447	0.000	0.0000	0.0000	0
2015/05/12	2050	06/08/2015			Bond Future	141.8627	141.8627	141.8735	141.8735	0.008	0.0000	0.0000	3,768
2015/05/12	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/12	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2050	06/08/2015	137.01	Call	Bond Future	4,852.6700	4.8527	4,863.4900	4.8635	0.223	0	0	0
2015/05/12	2050	06/08/2015	136.99	Call	Bond Future	4,872.6700	4.8727	4,883.4900	4.8835	0.222	0	0	0
2015/05/12	2050	06/08/2015	137.00	Call	Bond Future	4,862.6700	4.8627	4,873.4900	4.8735	0.223	0	0	0
2015/05/12	2050	05/11/2015			Bond Future	144.2030	144.2030	144.2128	144.2128	0.007	0.0000	0.0000	0
2015/05/12	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2050	05/11/2015	144.99	Put	Bond Future	787.0500	0.7870	777.2200	0.7772	(1.249)	0	0	0
2015/05/12	2050	05/11/2015	145.01	Put	Bond Future	807.0500	0.8070	797.2200	0.7972	(1.218)	0	0	0
2015/05/12	2050	05/11/2015	145.00	Put	Bond Future	797.0500	0.7970	787.2200	0.7872	(1.233)	0	0	0
2015/05/12	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	AL37	06/08/2015			Index Future	461.1800	461.1800	459.6920	459.6920	(0.323)	0.0000	0.0000	124
2015/05/12	AL37	05/11/2015			Index Future	468.8590	468.8590	467.3420	467.3420	(0.324)	0.0000	0.0000	0
2015/05/12	AL7T	06/08/2015			Index Future	545.2490	545.2490	541.6670	541.6670	(0.657)	0.0000	0.0000	3
2015/05/12	AL7T	05/11/2015			Index Future	554.3280	554.3280	550.6820	550.6820	(0.658)	0.0000	0.0000	0
2015/05/12	ALBI	06/08/2015			Index Future	497.6730	497.6730	494.0890	494.0890	(0.720)	0.0000	0.0000	510
2015/05/12	ALBI	05/11/2015			Index Future	505.9600	505.9600	502.3110	502.3110	(0.721)	0.0000	0.0000	103
2015/05/12	ALBI	04/02/2016			Index Future	514.5870	514.5870	510.8730	510.8730	(0.722)	0.0000	0.0000	0
2015/05/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/05/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	C442	25/04/2042			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
2015/05/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/12	EL28	07/05/2015			Bond Future	125.9628	125.9628	125.9628	125.9628	0.000	0.0000	0.0000	0
2015/05/12	EL28	06/08/2015	125.00	Call	Bond Future	2,226.1200	2.2261	2,236.5900	2.2366	0.470	0	0	0
2015/05/12	EL28	06/08/2015			Bond Future	127.2261	127.2261	127.2366	127.2366	0.008	0.0000	0.0000	0
2015/05/12	EL28	06/08/2015	125.01	Call	Bond Future	2,216.1200	2.2161	2,226.5900	2.2266	0.472	0	0	0
2015/05/12	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	EL28	06/08/2015	124.99	Call	Bond Future	2,236.1200	2.2361	2,246.5900	2.2466	0.468	0	0	0
2015/05/12	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	EL28	05/11/2015			Bond Future	127.7860	127.7860	127.7955	127.7955	0.007	0.0000	0.0000	0
2015/05/12	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	EL28	05/11/2015	126.99	Call	Bond Future	796.0400	0.7960	805.4800	0.8055	1.186	0	0	0
2015/05/12	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	EL28	05/11/2015	127.00	Call	Bond Future	786.0400	0.7860	795.4800	0.7955	1.201	0	0	0
2015/05/12	EL28	05/11/2015	127.01	Call	Bond Future	776.0400	0.7760	785.4800	0.7855	1.216	0	0	0
2015/05/12	ES33	07/05/2015			Bond Future	9.7300	82.2561	9.7300	82.2561	0.000	0.0000	0.0000	0
2015/05/12	ES33	06/08/2015			Bond Future	9.7127	84.3582	9.8304	83.5143	1.212	0.0000	0.0000	6,396
2015/05/12	ES33	06/08/2015	9.59	Put	Bond Future	894.3100	0.8943	1,738.2300	1.7382	94.365	0	0	0
2015/05/12	ES33	06/08/2015	9.61	Put	Bond Future	747.5100	0.7475	1,591.4300	1.5914	112.897	0	0	0
2015/05/12	ES33	06/08/2015	9.60	Put	Bond Future	820.8600	0.8209	1,664.7800	1.6648	102.809	0	0	0
2015/05/12	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	ES33	05/11/2015	9.00	Put	Bond Future	5,970.9100	5.9709	6,829.5100	6.8295	14.380	0	0	0
2015/05/12	ES33	05/11/2015			Bond Future	9.7942	81.9625	9.9157	81.1039	1.240	0.0000	0.0000	0
2015/05/12	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	ES33	05/11/2015	8.99	Put	Bond Future	6,050.2400	6.0502	6,908.8400	6.9088	14.191	0	0	0
2015/05/12	ES33	05/11/2015	9.01	Put	Bond Future	5,891.6800	5.8917	6,750.2800	6.7503	14.573	0	0	0
2015/05/12	ES33	04/02/2016	10.01	Call	Bond Future	926.0400	0.9260	52.3100	0.0523	(94.351)	0	0	0
2015/05/12	ES33	04/02/2016			Bond Future	9.8769	83.3615	10.0024	82.4878	1.271	0.0000	0.0000	0
2015/05/12	ES33	04/02/2016	9.99	Call	Bond Future	787.9100	0.7879	0.0000	0.0000	(100.000)	0	0	0
2015/05/12	ES33	04/02/2016	10.00	Call	Bond Future	857.0200	0.8570	0.0000	0.0000	(100.000)	0	0	0
2015/05/12	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	85.8200	0.0858	100.000	0	0	0
2015/05/12	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	16.7100	0.0167	100.000	0	0	0

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2015/05/12	GOVI	06/08/2015			GOVI	494.0440	494.0440	490.7890	490.7890	(0.659)	0.0000	0.0000	461
2015/05/12	GOVI	06/08/2015	499.99	Put	GOVI	59,460.0000	5.9460	92,010.0000	9.2010	54.743	0	0	0
2015/05/12	GOVI	06/08/2015	500.01	Put	GOVI	59,660.0000	5.9660	92,210.0000	9.2210	54.559	0	0	0
2015/05/12	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	GOVI	06/08/2015	500.00	Put	GOVI	59,560.0000	5.9560	92,110.0000	9.2110	54.651	0	0	0
2015/05/12	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	GOVI	05/11/2015			GOVI	502.2700	502.2700	498.9560	498.9560	(0.660)	0.0000	0.0000	27
2015/05/12	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	GOVI	05/11/2015	529.99	Put	GOVI	277,200.0000	27.7200	310,340.0000	31.0340	11.955	0	0	0
2015/05/12	GOVI	05/11/2015	530.01	Put	GOVI	277,400.0000	27.7400	310,540.0000	31.0540	11.947	0	0	0
2015/05/12	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	GOVI	05/11/2015	530.00	Put	GOVI	277,300.0000	27.7300	310,440.0000	31.0440	11.951	0	0	0
2015/05/12	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	GOVI	04/02/2016			GOVI	510.8340	510.8340	507.4600	507.4600	(0.660)	0.0000	0.0000	0
2015/05/12	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	GOVI	04/02/2016	511.99	Put	GOVI	11,560.0000	1.1560	45,300.0000	4.5300	291.869	0	0	0
2015/05/12	GOVI	04/02/2016	512.01	Put	GOVI	11,760.0000	1.1760	45,500.0000	4.5500	286.905	0	0	0
2015/05/12	GOVI	04/02/2016	512.00	Put	GOVI	11,660.0000	1.1660	45,400.0000	4.5400	289.365	0	0	0
2015/05/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/12	IGOV	06/08/2015			Index Future	233.9930	233.9930	233.9360	233.9360	(0.024)	0.0000	0.0000	1,080
2015/05/12	IGOV	05/11/2015			Index Future	237.8890	237.8890	237.8290	237.8290	(0.025)	0.0000	0.0000	17
2015/05/12	IGOV	04/02/2016			Index Future	241.9460	241.9460	241.8820	241.8820	(0.026)	0.0000	0.0000	0
2015/05/12	ILBI	06/08/2015			Index Future	634.1420	634.1420	633.9870	633.9870	(0.024)	0.0000	0.0000	159
2015/05/12	ILBI	05/11/2015			Index Future	644.6610	644.6610	644.5000	644.5000	(0.025)	0.0000	0.0000	0
2015/05/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/12	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2015/05/12	JBAF	17/06/2015			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	7,500
2015/05/12	JBAF	15/07/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2015/05/12	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/05/12	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0

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2015/05/12	JBAF	21/10/2015			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	0
2015/05/12	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2015/05/12	JBAF	16/03/2016			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2015/05/12	JBAF	15/06/2016			Jibar Tradeable Future	7.1250	92.8750	7.1250	92.8750	0.000	0.0000	0.0000	0
2015/05/12	JBAF	21/09/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2015/05/12	JBAF	21/12/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/05/12	JBAF	15/03/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/05/12	R023	07/05/2015			Bond Future	7.9800	100.2024	7.9800	100.2024	0.000	0.0000	0.0000	0
2015/05/12	R023	06/08/2015	8.24	Call	Bond Future	2,550.1900	2.5502	2,191.6200	2.1916	(14.061)	0	0	0
2015/05/12	R023	06/08/2015	9.07	Put	Bond Future	67.0900	0.0671	90.3600	0.0904	34.685	0	0	911
2015/05/12	R023	06/08/2015			Bond Future	7.9045	102.6019	7.9978	102.0833	1.180	0.0000	0.0000	10,246
2015/05/12	R023	06/08/2015	8.26	Put	Bond Future	669.0500	0.6691	823.5900	0.8236	23.098	0	0	0
2015/05/12	R023	06/08/2015	9.07	Call	Bond Future	6,307.4000	6.3074	5,812.1000	5.8121	(7.853)	0	0	0
2015/05/12	R023	06/08/2015	8.25	Put	Bond Future	685.0000	0.6850	842.2600	0.8423	22.958	0	0	0
2015/05/12	R023	06/08/2015	8.24	Put	Bond Future	701.0800	0.7011	861.0800	0.8611	22.822	0	0	0
2015/05/12	R023	06/08/2015	8.25	Call	Bond Future	2,588.5600	2.5886	2,227.2500	2.2272	(13.958)	0	0	0
2015/05/12	R023	06/08/2015	8.26	Call	Bond Future	2,627.0100	2.6270	2,262.9800	2.2630	(13.857)	0	0	0
2015/05/12	R023	05/11/2015			Bond Future	7.9573	100.3705	8.0549	99.8425	1.228	0.0000	0.0000	0
2015/05/12	R023	05/11/2015	7.99	Put	Bond Future	1,973.3000	1.9733	2,229.6200	2.2296	12.989	0	0	0
2015/05/12	R023	05/11/2015	8.01	Put	Bond Future	1,922.0000	1.9220	2,173.9000	2.1739	13.106	0	0	0
2015/05/12	R023	05/11/2015	7.99	Call	Bond Future	2,150.6500	2.1506	1,879.0200	1.8790	(12.630)	0	0	0
2015/05/12	R023	05/11/2015	8.00	Put	Bond Future	1,947.3900	1.9474	2,201.5000	2.2015	13.049	0	0	0
2015/05/12	R023	05/11/2015	8.00	Call	Bond Future	2,178.8300	2.1788	1,904.9900	1.9050	(12.568)	0	0	0
2015/05/12	R023	05/11/2015	8.01	Call	Bond Future	2,207.5000	2.2075	1,931.4500	1.9315	(12.505)	0	0	0
2015/05/12	R023	04/02/2016	8.01	Put	Bond Future	2,474.8700	2.4749	2,741.8100	2.7418	10.786	0	0	0
2015/05/12	R023	04/02/2016			Bond Future	8.0095	102.0834	8.1119	101.5458	1.279	0.0000	0.0000	0
2015/05/12	R023	04/02/2016	8.00	Put	Bond Future	2,500.5200	2.5005	2,769.2900	2.7693	10.749	0	0	0
2015/05/12	R023	04/02/2016	8.01	Call	Bond Future	2,477.7200	2.4777	2,206.9700	2.2070	(10.927)	0	0	0
2015/05/12	R023	04/02/2016	7.99	Call	Bond Future	2,424.2100	2.4242	2,157.1200	2.1571	(11.018)	0	0	0
2015/05/12	R023	04/02/2016	8.00	Call	Bond Future	2,450.7100	2.4507	2,181.7900	2.1818	(10.973)	0	0	0
2015/05/12	R023	04/02/2016	7.99	Put	Bond Future	2,526.7200	2.5267	2,797.3200	2.7973	10.710	0	0	0
2015/05/12	R186	07/05/2015			Bond Future	8.1900	121.1758	8.1900	121.1758	0.000	0.0000	0.0000	0
2015/05/12	R186	06/08/2015	8.00	Put	Bond Future	2,729.0800	2.7291	3,243.9000	3.2439	18.864	0	0	0
2015/05/12	R186	06/08/2015	8.90	Put	Bond Future	370.3400	0.3703	490.7900	0.4908	32.524	0	0	5,350
2015/05/12	R186	06/08/2015			Bond Future	8.1260	118.8633	8.2341	117.9831	1.331	8.2161	8.2161	40,760
2015/05/12	R186	06/08/2015	8.50	Call	Bond Future	4,004.6200	4.0046	3,386.6300	3.3866	(15.432)	0	0	0
2015/05/12	R186	06/08/2015	8.55	Put	Bond Future	890.9000	0.8909	1,131.5200	1.1315	27.009	0	0	4,229
2015/05/12	R186	06/08/2015	8.00	Call	Bond Future	1,692.5000	1.6925	1,327.1600	1.3272	(21.586)	0	0	0
2015/05/12	R186	06/08/2015	8.01	Call	Bond Future	1,728.0400	1.7280	1,357.4500	1.3575	(21.446)	0	0	0
2015/05/12	R186	06/08/2015	7.75	Call	Bond Future	953.9000	0.9539	713.1000	0.7131	(25.244)	0	0	1,000
2015/05/12	R186	06/08/2015	7.99	Call	Bond Future	1,657.4200	1.6574	1,297.3300	1.2973	(21.726)	0	0	0
2015/05/12	R186	06/08/2015	8.45	Call	Bond Future	3,728.0000	3.7280	3,132.5600	3.1326	(15.972)	0	0	0
2015/05/12	R186	06/08/2015	8.50	Put	Bond Future	999.2900	0.9993	1,261.4600	1.2615	26.236	0	0	5,229
2015/05/12	R186	06/08/2015	8.55	Call	Bond Future	4,289.9800	4.2900	3,650.4400	3.6504	(14.908)	0	0	0
2015/05/12	R186	06/08/2015	7.75	Put	Bond Future	4,084.7500	4.0848	4,724.1100	4.7241	15.652	0	0	0
2015/05/12	R186	06/08/2015	7.99	Put	Bond Future	2,776.8100	2.7768	3,296.8800	3.2969	18.729	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/12	R186	06/08/2015	8.45	Put	Bond Future	1,118.2800	1.1183	1,403.0000	1.4030	25.461	0	0	4,229
2015/05/12	R186	06/08/2015	8.90	Call	Bond Future	6,474.1300	6.4741	5,714.4200	5.7144	(11.735)	0	0	0
2015/05/12	R186	06/08/2015	8.01	Put	Bond Future	2,681.8800	2.6819	3,191.4500	3.1914	19.000	0	0	0
2015/05/12	R186	05/11/2015	8.45	Call	Bond Future	4,347.5100	4.3475	3,801.3700	3.8014	(12.562)	0	0	0
2015/05/12	R186	05/11/2015	8.24	Call	Bond Future	3,394.5600	3.3946	2,922.9000	2.9229	(13.895)	0	0	0
2015/05/12	R186	05/11/2015	8.25	Put	Bond Future	2,832.8700	2.8329	3,253.2600	3.2533	14.840	0	0	8,690
2015/05/12	R186	05/11/2015			Bond Future	8.1744	120.8250	8.2867	119.9294	1.374	0.0000	0.0000	500
2015/05/12	R186	05/11/2015	9.00	Put	Bond Future	945.8600	0.9459	1,133.3600	1.1334	19.823	0	0	2,600
2015/05/12	R186	05/11/2015	8.35	Put	Bond Future	2,482.5300	2.4825	2,866.9700	2.8670	15.486	0	0	9,370
2015/05/12	R186	05/11/2015	8.24	Put	Bond Future	2,870.4400	2.8704	3,294.4700	3.2945	14.772	0	0	0
2015/05/12	R186	05/11/2015	8.22	Call	Bond Future	3,310.9100	3.3109	2,846.5500	2.8465	(14.025)	0	0	0
2015/05/12	R186	05/11/2015	8.26	Put	Bond Future	2,796.3200	2.7963	3,213.0900	3.2131	14.904	0	0	0
2015/05/12	R186	05/11/2015	8.35	Call	Bond Future	3,878.7300	3.8787	3,367.4800	3.3675	(13.181)	0	0	0
2015/05/12	R186	05/11/2015	8.45	Put	Bond Future	2,166.2400	2.1662	2,515.7900	2.5158	16.136	0	0	6,248
2015/05/12	R186	05/11/2015	9.00	Call	Bond Future	7,316.8900	7.3169	6,608.7000	6.6087	(9.679)	0	0	0
2015/05/12	R186	05/11/2015	8.25	Call	Bond Future	3,436.6400	3.4366	2,961.3400	2.9613	(13.830)	0	0	0
2015/05/12	R186	05/11/2015	8.26	Call	Bond Future	3,479.6700	3.4797	3,000.7500	3.0007	(13.763)	0	0	0
2015/05/12	R186	05/11/2015	8.22	Put	Bond Future	2,946.3100	2.9463	3,377.6400	3.3776	14.640	0	0	1,090
2015/05/12	R186	04/02/2016	7.50	Call	Bond Future	1,548.9100	1.5489	1,301.9000	1.3019	(15.947)	0	0	0
2015/05/12	R186	04/02/2016			Bond Future	8.2201	117.5884	8.3368	116.6765	1.419	0.0000	0.0000	5,512
2015/05/12	R186	04/02/2016	7.51	Call	Bond Future	1,571.8400	1.5718	1,322.1100	1.3221	(15.888)	0	0	0
2015/05/12	R186	04/02/2016	7.49	Call	Bond Future	1,526.5500	1.5266	1,282.2200	1.2822	(16.005)	0	0	0
2015/05/12	R186	04/02/2016	7.50	Put	Bond Future	7,399.9000	7.3999	8,064.7800	8.0648	8.985	0	0	0
2015/05/12	R186	04/02/2016	7.49	Put	Bond Future	7,461.5600	7.4616	8,129.1200	8.1291	8.947	0	0	0
2015/05/12	R186	04/02/2016	7.51	Put	Bond Future	7,338.8900	7.3389	8,001.0500	8.0011	9.023	0	0	0
2015/05/12	R186	05/05/2016			Bond Future	8.2503	119.7341	8.3717	118.8031	1.472	0.0000	0.0000	0
2015/05/12	R186	05/05/2016	8.34	Call	Bond Future	4,821.1400	4.8211	4,324.6500	4.3246	(10.298)	0	0	0
2015/05/12	R186	05/05/2016	8.35	Call	Bond Future	4,861.8000	4.8618	4,362.7700	4.3628	(10.264)	0	0	0
2015/05/12	R186	05/05/2016	8.33	Call	Bond Future	4,780.1900	4.7802	4,286.2400	4.2862	(10.333)	0	0	0
2015/05/12	R186	05/05/2016	8.35	Put	Bond Future	4,096.7800	4.0968	4,528.8000	4.5288	10.545	0	0	0
2015/05/12	R186	05/05/2016	7.56	Put	Bond Future	7,723.5200	7.7235	8,358.6300	8.3586	8.223	0	0	0
2015/05/12	R186	05/05/2016	8.34	Put	Bond Future	4,132.5700	4.1326	4,567.1300	4.5671	10.515	0	0	0
2015/05/12	R186	05/05/2016	7.56	Call	Bond Future	2,231.4700	2.2315	1,935.5300	1.9355	(13.262)	0	0	0
2015/05/12	R186	05/05/2016	8.33	Put	Bond Future	4,168.1300	4.1681	4,605.2300	4.6052	10.487	0	0	0
2015/05/12	R197	07/05/2015			Bond Future	293.3973	293.3973	293.3973	293.3973	0.000	0.0000	0.0000	0
2015/05/12	R197	06/08/2015	288.00	Call	Bond Future	3,924.3000	3.9243	3,526.6700	3.5267	(10.133)	0	0	0
2015/05/12	R197	06/08/2015			Bond Future	291.9243	291.9243	291.5267	291.5267	(0.136)	0.0000	0.0000	1,046
2015/05/12	R197	06/08/2015	288.01	Call	Bond Future	3,914.3000	3.9143	3,516.6700	3.5167	(10.158)	0	0	0
2015/05/12	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R197	06/08/2015	287.99	Call	Bond Future	3,934.3000	3.9343	3,536.6700	3.5367	(10.107)	0	0	0
2015/05/12	R197	05/11/2015	295.00	Call	Bond Future	1,740.2900	1.7403	1,333.5300	1.3335	(23.373)	0	0	0
2015/05/12	R197	05/11/2015			Bond Future	296.7403	296.7403	296.3335	296.3335	(0.137)	0.0000	0.0000	0
2015/05/12	R197	05/11/2015	294.99	Call	Bond Future	1,750.2900	1.7503	1,343.5300	1.3435	(23.240)	0	0	0
2015/05/12	R197	05/11/2015	295.01	Call	Bond Future	1,730.2900	1.7303	1,323.5300	1.3235	(23.508)	0	0	0
2015/05/12	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/12	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R202	07/05/2015			Bond Future	244.2520	244.2520	244.2520	244.2520	0.000	0.0000	0.0000	0
2015/05/12	R202	06/08/2015			Bond Future	244.1442	244.1442	244.1619	244.1619	0.007	0.0000	0.0000	54,217
2015/05/12	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R202	06/08/2015	240.01	Call	Bond Future	4,134.2000	4.1342	4,151.8800	4.1519	0.428	0	0	0
2015/05/12	R202	06/08/2015	239.99	Call	Bond Future	4,154.2000	4.1542	4,171.8800	4.1719	0.426	0	0	0
2015/05/12	R202	06/08/2015	240.00	Call	Bond Future	4,144.2000	4.1442	4,161.8800	4.1619	0.427	0	0	0
2015/05/12	R202	05/11/2015			Bond Future	248.1716	248.1716	248.1876	248.1876	0.006	0.0000	0.0000	0
2015/05/12	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R202	05/11/2015	245.99	Call	Bond Future	2,181.6300	2.1816	2,197.5600	2.1976	0.730	0	0	0
2015/05/12	R202	05/11/2015	246.00	Call	Bond Future	2,171.6300	2.1716	2,187.5600	2.1876	0.734	0	0	0
2015/05/12	R202	05/11/2015	246.01	Call	Bond Future	2,161.6300	2.1616	2,177.5600	2.1776	0.737	0	0	0
2015/05/12	R203	07/05/2015			Bond Future	7.1800	103.5543	7.1800	103.5543	0.000	0.0000	0.0000	0
2015/05/12	R203	06/08/2015	6.74	Call	Bond Future	197.1200	0.1971	159.5000	0.1595	(19.085)	0	0	0
2015/05/12	R203	06/08/2015	6.75	Put	Bond Future	914.7100	0.9147	1,016.9000	1.0169	11.172	0	0	0
2015/05/12	R203	06/08/2015	7.84	Call	Bond Future	1,479.4700	1.4795	1,357.5400	1.3575	(8.241)	0	0	0
2015/05/12	R203	06/08/2015			Bond Future	7.1153	105.5223	7.1878	105.3817	1.019	0.0000	0.0000	16,103
2015/05/12	R203	06/08/2015	6.75	Call	Bond Future	202.6000	0.2026	164.2000	0.1642	(18.954)	0	0	0
2015/05/12	R203	06/08/2015	6.76	Call	Bond Future	208.1800	0.2082	169.0000	0.1690	(18.820)	0	0	0
2015/05/12	R203	06/08/2015	6.74	Put	Bond Future	928.8200	0.9288	1,031.7900	1.0318	11.086	0	0	0
2015/05/12	R203	06/08/2015	7.84	Put	Bond Future	85.2300	0.0852	103.8900	0.1039	21.894	0	0	5,000
2015/05/12	R203	06/08/2015	6.76	Put	Bond Future	900.7100	0.9007	1,002.1200	1.0021	11.259	0	0	0
2015/05/12	R203	05/11/2015	5.99	Call	Bond Future	47.6600	0.0477	37.2800	0.0373	(21.779)	0	0	0
2015/05/12	R203	05/11/2015	6.00	Put	Bond Future	2,085.6600	2.0857	2,218.8400	2.2188	6.386	0	0	0
2015/05/12	R203	05/11/2015			Bond Future	7.1664	103.0969	7.2499	102.9531	1.165	0.0000	0.0000	0
2015/05/12	R203	05/11/2015	6.00	Call	Bond Future	48.9800	0.0490	38.3600	0.0384	(21.682)	0	0	0
2015/05/12	R203	05/11/2015	6.01	Call	Bond Future	50.3300	0.0503	39.4600	0.0395	(21.597)	0	0	0
2015/05/12	R203	05/11/2015	5.99	Put	Bond Future	2,102.0300	2.1020	2,235.4500	2.2354	6.347	0	0	0
2015/05/12	R203	05/11/2015	6.01	Put	Bond Future	2,069.3200	2.0693	2,202.2500	2.2022	6.424	0	0	0
2015/05/12	R203	04/02/2016	7.26	Put	Bond Future	598.5500	0.5985	670.5900	0.6706	12.036	0	0	0
2015/05/12	R203	04/02/2016	7.25	Put	Bond Future	605.1400	0.6051	677.7300	0.6777	11.996	0	0	0
2015/05/12	R203	04/02/2016			Bond Future	7.2138	104.8566	7.3120	104.7096	1.360	0.0000	0.0000	0
2015/05/12	R203	04/02/2016	7.26	Call	Bond Future	667.7500	0.6678	592.8000	0.5928	(11.224)	0	0	0
2015/05/12	R203	04/02/2016	7.24	Call	Bond Future	651.3700	0.6514	577.5300	0.5775	(11.336)	0	0	0
2015/05/12	R203	04/02/2016	7.25	Call	Bond Future	659.3600	0.6594	584.9600	0.5850	(11.284)	0	0	0
2015/05/12	R203	04/02/2016	7.24	Put	Bond Future	612.1400	0.6121	685.2900	0.6853	11.950	0	0	0
2015/05/12	R204	07/05/2015			Bond Future	7.4350	104.8688	7.4350	104.8688	0.000	0.0000	0.0000	0
2015/05/12	R204	06/08/2015	7.74	Call	Bond Future	1,405.2000	1.4052	1,233.1200	1.2331	(12.246)	0	0	0
2015/05/12	R204	06/08/2015	7.75	Put	Bond Future	298.8900	0.2989	363.5100	0.3635	21.620	0	0	0
2015/05/12	R204	06/08/2015			Bond Future	7.3667	102.9759	7.4471	102.7380	1.092	0.0000	0.0000	11,940

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
2015/05/12	R204	06/08/2015	8.41	Call	Bond Future	3,076.2600	3.0763	2,850.9800	2.8510	(7.323)	0	0	0
2015/05/12	R204	06/08/2015	7.74	Put	Bond Future	306.5600	0.3066	372.4400	0.3724	21.490	0	0	0
2015/05/12	R204	06/08/2015	7.76	Put	Bond Future	291.3700	0.2914	354.7400	0.3547	21.749	0	0	0
2015/05/12	R204	06/08/2015	8.41	Put	Bond Future	42.0800	0.0421	54.7600	0.0548	30.133	0	0	699
2015/05/12	R204	06/08/2015	7.75	Call	Bond Future	1,426.7600	1.4268	1,253.4200	1.2534	(12.149)	0	0	0
2015/05/12	R204	06/08/2015	7.76	Call	Bond Future	1,448.4600	1.4485	1,273.8700	1.2739	(12.053)	0	0	0
2015/05/12	R204	05/11/2015			Bond Future	7.4205	104.6754	7.5085	104.4326	1.186	0.0000	0.0000	0
2015/05/12	R204	05/11/2015	6.25	Call	Bond Future	96.3000	0.0963	75.8300	0.0758	(21.256)	0	0	0
2015/05/12	R204	05/11/2015	6.24	Put	Bond Future	3,420.7500	3.4207	3,643.4800	3.6435	6.511	0	0	0
2015/05/12	R204	05/11/2015	6.26	Put	Bond Future	3,368.1400	3.3681	3,589.9900	3.5900	6.587	0	0	0
2015/05/12	R204	05/11/2015	6.25	Put	Bond Future	3,394.4200	3.3944	3,616.7100	3.6167	6.549	0	0	0
2015/05/12	R204	05/11/2015	6.26	Call	Bond Future	98.7600	0.0988	77.8500	0.0779	(21.173)	0	0	0
2015/05/12	R204	05/11/2015	6.24	Call	Bond Future	93.8900	0.0939	73.8600	0.0739	(21.333)	0	0	0
2015/05/12	R204	04/02/2016	7.50	Call	Bond Future	1,183.0300	1.1830	1,057.2400	1.0572	(10.633)	0	0	0
2015/05/12	R204	04/02/2016			Bond Future	7.4691	102.4245	7.5660	102.1769	1.298	0.0000	0.0000	0
2015/05/12	R204	04/02/2016	7.51	Call	Bond Future	1,196.6900	1.1967	1,070.0200	1.0700	(10.585)	0	0	0
2015/05/12	R204	04/02/2016	7.49	Put	Bond Future	1,116.0100	1.1160	1,238.7600	1.2388	10.999	0	0	0
2015/05/12	R204	04/02/2016	7.51	Put	Bond Future	1,092.1300	1.0921	1,213.1100	1.2131	11.077	0	0	0
2015/05/12	R204	04/02/2016	7.49	Call	Bond Future	1,169.4500	1.1694	1,044.5500	1.0445	(10.680)	0	0	0
2015/05/12	R204	04/02/2016	7.50	Put	Bond Future	1,104.0300	1.1040	1,225.8900	1.2259	11.038	0	0	0
2015/05/12	R207	07/05/2015			Bond Future	7.6550	100.7603	7.6550	100.7603	0.000	0.0000	0.0000	0
2015/05/12	R207	06/08/2015	7.76	Call	Bond Future	1,253.5300	1.2535	1,057.2500	1.0572	(15.658)	0	0	0
2015/05/12	R207	06/08/2015			Bond Future	7.5939	99.2708	7.6837	98.9419	1.182	0.0000	0.0000	34,046
2015/05/12	R207	06/08/2015	7.74	Call	Bond Future	1,209.3200	1.2093	1,017.1000	1.0171	(15.895)	0	0	0
2015/05/12	R207	06/08/2015	7.75	Call	Bond Future	1,231.2300	1.2312	1,036.9700	1.0370	(15.778)	0	0	0
2015/05/12	R207	06/08/2015	7.46	Call	Bond Future	685.5300	0.6855	552.0000	0.5520	(19.478)	0	0	70
2015/05/12	R207	06/08/2015	7.74	Put	Bond Future	674.9200	0.6749	811.5900	0.8116	20.250	0	0	0
2015/05/12	R207	06/08/2015	7.46	Put	Bond Future	1,178.7800	1.1788	1,374.1400	1.3741	16.573	0	0	0
2015/05/12	R207	06/08/2015	7.76	Put	Bond Future	646.2200	0.6462	778.8300	0.7788	20.521	0	0	0
2015/05/12	R207	06/08/2015	7.75	Put	Bond Future	660.3600	0.6604	794.9900	0.7950	20.387	0	0	0
2015/05/12	R207	05/11/2015	7.76	Call	Bond Future	1,485.3900	1.4854	1,302.7800	1.3028	(12.294)	0	0	0
2015/05/12	R207	05/11/2015			Bond Future	7.6475	100.9095	7.7437	100.5744	1.257	0.0000	0.0000	0
2015/05/12	R207	05/11/2015	7.74	Call	Bond Future	1,446.8700	1.4469	1,267.1500	1.2672	(12.421)	0	0	0
2015/05/12	R207	05/11/2015	7.50	Call	Bond Future	1,029.3100	1.0293	884.7600	0.8848	(14.043)	0	0	19
2015/05/12	R207	05/11/2015	7.75	Call	Bond Future	1,466.0600	1.4661	1,284.9000	1.2849	(12.357)	0	0	0
2015/05/12	R207	05/11/2015	7.43	Call	Bond Future	923.3900	0.9234	789.0600	0.7891	(14.547)	0	0	53
2015/05/12	R207	05/11/2015	7.74	Put	Bond Future	1,124.6100	1.1246	1,280.0200	1.2800	13.819	0	0	0
2015/05/12	R207	05/11/2015	7.76	Put	Bond Future	1,093.5900	1.0936	1,246.1100	1.2461	13.947	0	0	0
2015/05/12	R207	05/11/2015	7.43	Put	Bond Future	1,686.7100	1.6867	1,887.5100	1.8875	11.905	0	0	0
2015/05/12	R207	05/11/2015	7.75	Put	Bond Future	1,109.0200	1.1090	1,262.9900	1.2630	13.883	0	0	0
2015/05/12	R207	05/11/2015	7.50	Put	Bond Future	1,546.2300	1.5462	1,736.8100	1.7368	12.325	0	0	0
2015/05/12	R207	04/02/2016	7.49	Put	Bond Future	1,866.5300	1.8665	2,063.4500	2.0634	10.550	0	0	0
2015/05/12	R207	04/02/2016	7.27	Put	Bond Future	2,308.8100	2.3088	2,531.8600	2.5319	9.661	0	0	0
2015/05/12	R207	04/02/2016			Bond Future	7.6995	98.9896	7.8030	98.6481	1.344	0.0000	0.0000	0
2015/05/12	R207	04/02/2016	7.51	Put	Bond Future	1,829.3400	1.8293	2,023.8500	2.0238	10.633	0	0	0
2015/05/12	R207	04/02/2016	7.27	Call	Bond Future	875.4800	0.8755	756.9600	0.7570	(13.538)	0	0	43
2015/05/12	R207	04/02/2016	7.50	Call	Bond Future	1,185.2000	1.1852	1,039.3500	1.0394	(12.306)	0	0	19

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
2015/05/12	R207	04/02/2016	7.51	Call	Bond Future	1,200.0100	1.2000	1,052.9500	1.0530	(12.255)	0	0	0
2015/05/12	R207	04/02/2016	7.49	Call	Bond Future	1,170.5000	1.1705	1,025.8500	1.0258	(12.358)	0	0	0
2015/05/12	R207	04/02/2016	7.50	Put	Bond Future	1,847.8700	1.8479	2,043.5900	2.0436	10.592	0	0	0
2015/05/12	R207	05/05/2016	7.86	Put	Bond Future	1,579.8800	1.5799	1,741.6900	1.7417	10.242	0	0	0
2015/05/12	R207	05/05/2016			Bond Future	7.7255	100.7959	7.8377	100.4459	1.453	0.0000	0.0000	0
2015/05/12	R207	05/05/2016	7.85	Put	Bond Future	1,593.3800	1.5934	1,756.1700	1.7562	10.217	0	0	0
2015/05/12	R207	05/05/2016	7.56	Put	Bond Future	2,033.8700	2.0339	2,225.3100	2.2253	9.413	0	0	0
2015/05/12	R207	05/05/2016	7.84	Put	Bond Future	1,606.9900	1.6070	1,770.7400	1.7707	10.190	0	0	0
2015/05/12	R207	05/05/2016	7.56	Call	Bond Future	1,515.0700	1.5151	1,356.5100	1.3565	(10.466)	0	0	43
2015/05/12	R207	05/05/2016	7.85	Call	Bond Future	1,981.5200	1.9815	1,794.3100	1.7943	(9.448)	0	0	0
2015/05/12	R207	05/05/2016	7.86	Call	Bond Future	1,999.1100	1.9991	1,810.9200	1.8109	(9.414)	0	0	0
2015/05/12	R207	05/05/2016	7.84	Call	Bond Future	1,964.0200	1.9640	1,777.7700	1.7778	(9.483)	0	0	0
2015/05/12	R208	07/05/2015			Bond Future	7.7750	95.9952	7.7750	95.9952	0.000	0.0000	0.0000	0
2015/05/12	R208	06/08/2015			Bond Future	7.7060	98.1555	7.8001	97.7440	1.221	0.0000	0.0000	38,758
2015/05/12	R208	06/08/2015	8.00	Call	Bond Future	1,875.6400	1.8756	1,600.4700	1.6005	(14.671)	0	0	0
2015/05/12	R208	06/08/2015	8.01	Call	Bond Future	1,905.1500	1.9051	1,627.7100	1.6277	(14.563)	0	0	0
2015/05/12	R208	06/08/2015	8.85	Call	Bond Future	4,913.3200	4.9133	4,520.9200	4.5209	(7.986)	0	0	0
2015/05/12	R208	06/08/2015	7.99	Call	Bond Future	1,846.3300	1.8463	1,573.4500	1.5734	(14.780)	0	0	0
2015/05/12	R208	06/08/2015	8.01	Put	Bond Future	583.5300	0.5835	717.5200	0.7175	22.962	0	0	0
2015/05/12	R208	06/08/2015	8.00	Put	Bond Future	597.1300	0.5971	733.3900	0.7334	22.819	0	0	0
2015/05/12	R208	06/08/2015	7.99	Put	Bond Future	610.9700	0.6110	749.5200	0.7495	22.677	0	0	0
2015/05/12	R208	06/08/2015	8.85	Put	Bond Future	53.6900	0.0537	72.7200	0.0727	35.444	0	0	198
2015/05/12	R208	05/11/2015			Bond Future	7.7578	96.3750	7.8573	95.9559	1.283	0.0000	0.0000	0
2015/05/12	R208	05/11/2015	8.48	Call	Bond Future	3,520.8000	3.5208	3,197.5700	3.1976	(9.181)	0	0	0
2015/05/12	R208	05/11/2015	7.74	Put	Bond Future	1,600.4300	1.6004	1,814.3300	1.8143	13.365	0	0	0
2015/05/12	R208	05/11/2015	7.75	Call	Bond Future	1,546.4600	1.5465	1,339.5400	1.3395	(13.380)	0	0	0
2015/05/12	R208	05/11/2015	7.76	Call	Bond Future	1,567.9900	1.5680	1,359.2500	1.3593	(13.313)	0	0	0
2015/05/12	R208	05/11/2015	8.48	Put	Bond Future	529.9500	0.5299	625.7300	0.6257	18.073	0	0	2,200
2015/05/12	R208	05/11/2015	7.74	Call	Bond Future	1,525.3800	1.5254	1,320.2700	1.3203	(13.446)	0	0	0
2015/05/12	R208	05/11/2015	7.76	Put	Bond Future	1,558.5800	1.5586	1,768.8500	1.7688	13.491	0	0	0
2015/05/12	R208	05/11/2015	7.75	Put	Bond Future	1,579.2700	1.5793	1,791.3600	1.7914	13.430	0	0	0
2015/05/12	R208	04/02/2016			Bond Future	7.8061	98.0199	7.9116	97.5930	1.352	0.0000	0.0000	0
2015/05/12	R208	04/02/2016	7.74	Put	Bond Future	1,988.7800	1.9888	2,212.4700	2.2125	11.248	0	0	0
2015/05/12	R208	04/02/2016	7.76	Put	Bond Future	1,947.4100	1.9474	2,168.1000	2.1681	11.332	0	0	0
2015/05/12	R208	04/02/2016	7.75	Put	Bond Future	1,967.8500	1.9678	2,190.0400	2.1900	11.291	0	0	0
2015/05/12	R208	04/02/2016	7.76	Call	Bond Future	1,760.2400	1.7602	1,554.0600	1.5541	(11.713)	0	0	0
2015/05/12	R208	04/02/2016	7.74	Call	Bond Future	1,720.2400	1.7202	1,517.0600	1.5171	(11.811)	0	0	0
2015/05/12	R208	04/02/2016	7.75	Call	Bond Future	1,740.0100	1.7400	1,535.3300	1.5353	(11.763)	0	0	0
2015/05/12	R209	07/05/2015			Bond Future	8.7500	76.9109	8.7500	76.9109	0.000	0.0000	0.0000	0
2015/05/12	R209	06/08/2015	8.99	Put	Bond Future	1,272.5500	1.2725	1,588.1300	1.5881	24.799	0	0	0
2015/05/12	R209	06/08/2015			Bond Future	8.6985	78.9846	8.8160	78.0767	1.351	0.0000	0.0000	25,841
2015/05/12	R209	06/08/2015	9.01	Put	Bond Future	1,222.0600	1.2221	1,528.5900	1.5286	25.083	0	0	0
2015/05/12	R209	06/08/2015	9.90	Call	Bond Future	8,700.0300	8.7000	7,846.3400	7.8463	(9.812)	0	0	0
2015/05/12	R209	06/08/2015	9.00	Call	Bond Future	3,544.3000	3.5443	2,947.3900	2.9474	(16.841)	0	0	0
2015/05/12	R209	06/08/2015	9.01	Call	Bond Future	3,593.6400	3.5936	2,992.2200	2.9922	(16.736)	0	0	0
2015/05/12	R209	06/08/2015	8.99	Call	Bond Future	3,495.2600	3.4953	2,902.8900	2.9029	(16.948)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/12	R209	06/08/2015	9.00	Put	Bond Future	1,247.1000	1.2471	1,558.1400	1.5581	24.941	0	0	0
2015/05/12	R209	06/08/2015	9.90	Put	Bond Future	140.7600	0.1408	195.0200	0.1950	38.548	0	0	2,914
2015/05/12	R209	05/11/2015	7.99	Put	Bond Future	7,240.6000	7.2406	7,952.5300	7.9525	9.832	0	0	0
2015/05/12	R209	05/11/2015			Bond Future	8.7451	77.1398	8.8658	76.2161	1.381	0.0000	0.0000	0
2015/05/12	R209	05/11/2015	8.01	Put	Bond Future	7,105.9400	7.1059	7,811.9400	7.8119	9.935	0	0	0
2015/05/12	R209	05/11/2015	7.99	Call	Bond Future	1,059.4200	1.0594	847.7200	0.8477	(19.983)	0	0	0
2015/05/12	R209	05/11/2015	8.00	Put	Bond Future	7,173.0800	7.1731	7,882.0600	7.8821	9.884	0	0	0
2015/05/12	R209	05/11/2015	8.00	Call	Bond Future	1,078.5700	1.0786	863.9200	0.8639	(19.901)	0	0	0
2015/05/12	R209	05/11/2015	8.01	Call	Bond Future	1,097.9600	1.0980	880.3300	0.8803	(19.821)	0	0	0
2015/05/12	R209	04/02/2016	8.74	Call	Bond Future	3,751.4700	3.7515	3,283.1800	3.2832	(12.483)	0	0	0
2015/05/12	R209	04/02/2016	8.75	Put	Bond Future	4,093.0900	4.0931	4,561.7500	4.5618	11.450	0	0	0
2015/05/12	R209	04/02/2016			Bond Future	8.7897	78.4564	8.9138	77.5165	1.412	0.0000	0.0000	0
2015/05/12	R209	04/02/2016	8.75	Call	Bond Future	3,788.3100	3.7883	3,317.0800	3.3171	(12.439)	0	0	0
2015/05/12	R209	04/02/2016	8.76	Call	Bond Future	3,825.8800	3.8259	3,351.7000	3.3517	(12.394)	0	0	0
2015/05/12	R209	04/02/2016	8.74	Put	Bond Future	4,133.2300	4.1332	4,604.8300	4.6048	11.410	0	0	0
2015/05/12	R209	04/02/2016	8.76	Put	Bond Future	4,053.7900	4.0538	4,519.5000	4.5195	11.488	0	0	0
2015/05/12	R210	07/05/2015			Bond Future	179.8976	179.8976	179.8976	179.8976	0.000	0.0000	0.0000	0
2015/05/12	R210	06/08/2015	179.01	Call	Bond Future	2,690.8600	2.6909	2,703.6100	2.7036	0.474	0	0	0
2015/05/12	R210	06/08/2015			Bond Future	181.7009	181.7009	181.7136	181.7136	0.007	0.0000	0.0000	1,184
2015/05/12	R210	06/08/2015	178.99	Call	Bond Future	2,710.8600	2.7109	2,723.6100	2.7236	0.470	0	0	0
2015/05/12	R210	06/08/2015	179.00	Call	Bond Future	2,700.8600	2.7009	2,713.6100	2.7136	0.472	0	0	0
2015/05/12	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R210	05/11/2015			Bond Future	182.5788	182.5788	182.5903	182.5903	0.006	0.0000	0.0000	0
2015/05/12	R210	05/11/2015	182.00	Call	Bond Future	578.8300	0.5788	590.3200	0.5903	1.985	0	0	0
2015/05/12	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R210	05/11/2015	182.01	Call	Bond Future	568.8300	0.5688	580.3200	0.5803	2.020	0	0	0
2015/05/12	R210	05/11/2015	181.99	Call	Bond Future	588.8300	0.5888	600.3200	0.6003	1.951	0	0	0
2015/05/12	R211	07/05/2015			Bond Future	132.3574	132.3574	132.3574	132.3574	0.000	0.0000	0.0000	0
2015/05/12	R211	06/08/2015			Bond Future	132.8575	132.8575	132.8638	132.8638	0.005	0.0000	0.0000	1,120
2015/05/12	R211	06/08/2015	134.99	Put	Bond Future	2,132.4800	2.1325	2,126.1600	2.1262	(0.296)	0	0	0
2015/05/12	R211	06/08/2015	135.01	Put	Bond Future	2,152.4800	2.1525	2,146.1600	2.1462	(0.294)	0	0	0
2015/05/12	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R211	06/08/2015	135.00	Put	Bond Future	2,142.4800	2.1425	2,136.1600	2.1362	(0.295)	0	0	0
2015/05/12	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R211	05/11/2015			Bond Future	135.0497	135.0497	135.0550	135.0550	0.004	0.0000	0.0000	0
2015/05/12	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R211	05/11/2015	134.99	Call	Bond Future	59.6700	0.0597	64.9600	0.0650	8.865	0	0	0
2015/05/12	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R211	05/11/2015	135.00	Call	Bond Future	49.6700	0.0497	54.9600	0.0550	10.650	0	0	0
2015/05/12	R211	05/11/2015	135.01	Call	Bond Future	39.6700	0.0397	44.9600	0.0450	13.335	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/12	R212	07/05/2015			Bond Future	139.5792	139.5792	139.5792	139.5792	0.000	0.0000	0.0000	0
2015/05/12	R212	06/08/2015	141.01	Put	Bond Future	1,039.3400	1.0393	1,029.7800	1.0298	(0.920)	0	0	0
2015/05/12	R212	06/08/2015			Bond Future	139.9707	139.9707	139.9802	139.9802	0.007	0.0000	0.0000	1,113
2015/05/12	R212	06/08/2015	141.00	Put	Bond Future	1,029.3400	1.0293	1,019.7800	1.0198	(0.929)	0	0	0
2015/05/12	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R212	06/08/2015	140.99	Put	Bond Future	1,019.3400	1.0193	1,009.7800	1.0098	(0.938)	0	0	0
2015/05/12	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R212	05/11/2015			Bond Future	142.2802	142.2802	142.2888	142.2888	0.006	0.0000	0.0000	0
2015/05/12	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R212	05/11/2015	145.99	Put	Bond Future	3,709.7600	3.7098	3,701.2400	3.7012	(0.230)	0	0	0
2015/05/12	R212	05/11/2015	146.01	Put	Bond Future	3,729.7600	3.7298	3,721.2400	3.7212	(0.228)	0	0	0
2015/05/12	R212	05/11/2015	146.00	Put	Bond Future	3,719.7600	3.7198	3,711.2400	3.7112	(0.229)	0	0	0
2015/05/12	R213	07/05/2015			Bond Future	8.6500	87.2999	8.6500	87.2999	0.000	0.0000	0.0000	0
2015/05/12	R213	06/08/2015			Bond Future	8.5983	89.5624	8.7110	88.7057	1.310	0.0000	0.0000	18,667
2015/05/12	R213	06/08/2015	8.49	Put	Bond Future	2,584.2100	2.5842	3,070.8900	3.0709	18.833	0	0	0
2015/05/12	R213	06/08/2015	8.51	Put	Bond Future	2,497.6800	2.4977	2,974.5400	2.9745	19.092	0	0	0
2015/05/12	R213	06/08/2015	8.49	Call	Bond Future	1,748.7300	1.7487	1,378.6300	1.3786	(21.164)	0	0	0
2015/05/12	R213	06/08/2015	8.50	Put	Bond Future	2,540.6100	2.5406	3,022.3800	3.0224	18.963	0	0	0
2015/05/12	R213	06/08/2015	8.50	Call	Bond Future	1,782.7400	1.7827	1,407.7300	1.4077	(21.036)	0	0	0
2015/05/12	R213	06/08/2015	8.51	Call	Bond Future	1,817.3200	1.8173	1,437.4000	1.4374	(20.906)	0	0	0
2015/05/12	R213	05/11/2015	7.76	Call	Bond Future	779.4000	0.7794	618.4900	0.6185	(20.645)	0	0	0
2015/05/12	R213	05/11/2015			Bond Future	8.6505	87.4957	8.7666	86.6240	1.342	0.0000	0.0000	0
2015/05/12	R213	05/11/2015	7.74	Call	Bond Future	750.2200	0.7502	594.1600	0.5942	(20.802)	0	0	0
2015/05/12	R213	05/11/2015	7.75	Call	Bond Future	764.3700	0.7644	605.9400	0.6059	(20.727)	0	0	0
2015/05/12	R213	05/11/2015	7.74	Put	Bond Future	8,041.5500	8.0415	8,757.1600	8.7572	8.899	0	0	0
2015/05/12	R213	05/11/2015	7.76	Put	Bond Future	7,901.5000	7.9015	8,612.2600	8.6123	8.995	0	0	0
2015/05/12	R213	05/11/2015	7.75	Put	Bond Future	7,971.0300	7.9710	8,684.2700	8.6843	8.948	0	0	0
2015/05/12	R213	04/02/2016			Bond Future	8.7025	88.9890	8.8223	88.1018	1.376	0.0000	0.0000	0
2015/05/12	R213	04/02/2016	8.75	Call	Bond Future	3,970.3200	3.9703	3,504.1700	3.5042	(11.741)	0	0	0
2015/05/12	R213	04/02/2016	8.74	Put	Bond Future	3,653.7600	3.6538	4,077.5800	4.0776	11.600	0	0	0
2015/05/12	R213	04/02/2016	8.76	Put	Bond Future	3,581.6200	3.5816	3,999.9100	3.9999	11.679	0	0	0
2015/05/12	R213	04/02/2016	8.75	Put	Bond Future	3,617.2500	3.6173	4,038.3000	4.0383	11.640	0	0	0
2015/05/12	R213	04/02/2016	8.76	Call	Bond Future	4,008.8400	4.0088	3,539.9300	3.5399	(11.697)	0	0	0
2015/05/12	R213	04/02/2016	8.74	Call	Bond Future	3,932.5900	3.9326	3,469.2100	3.4692	(11.783)	0	0	0
2015/05/12	R214	07/05/2015			Bond Future	8.7850	78.0922	8.7850	78.0922	0.000	0.0000	0.0000	0
2015/05/12	R214	06/08/2015	8.76	Put	Bond Future	2,268.6500	2.2687	2,739.8300	2.7398	20.769	0	0	0
2015/05/12	R214	06/08/2015			Bond Future	8.7358	80.1937	8.8533	79.2325	1.345	0.0000	0.0000	20,751
2015/05/12	R214	06/08/2015	8.75	Put	Bond Future	2,309.0900	2.3091	2,785.6400	2.7856	20.638	0	0	0
2015/05/12	R214	06/08/2015	8.74	Call	Bond Future	2,384.8300	2.3848	1,905.5400	1.9055	(20.097)	0	0	0
2015/05/12	R214	06/08/2015	8.75	Call	Bond Future	2,426.2200	2.4262	1,941.5700	1.9416	(19.976)	0	0	0
2015/05/12	R214	06/08/2015	8.76	Call	Bond Future	2,468.1600	2.4682	1,978.1400	1.9781	(19.854)	0	0	0
2015/05/12	R214	06/08/2015	8.74	Put	Bond Future	2,350.2100	2.3502	2,832.1200	2.8321	20.505	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
2015/05/12	R214	05/11/2015			Bond Future	8.7821	78.2256	8.9027	77.2478	1.374	0.0000	0.0000	0
2015/05/12	R214	05/11/2015	7.99	Put	Bond Future	8,016.0600	8.0161	8,779.9500	8.7800	9.529	0	0	0
2015/05/12	R214	05/11/2015	8.00	Put	Bond Future	7,941.8500	7.9418	8,702.6500	8.7026	9.580	0	0	0
2015/05/12	R214	05/11/2015	8.01	Put	Bond Future	7,867.8900	7.8679	8,625.5900	8.6256	9.630	0	0	0
2015/05/12	R214	05/11/2015	7.99	Call	Bond Future	1,061.7900	1.0618	847.8600	0.8479	(20.148)	0	0	0
2015/05/12	R214	05/11/2015	8.00	Call	Bond Future	1,081.5600	1.0816	864.5400	0.8645	(20.065)	0	0	0
2015/05/12	R214	05/11/2015	8.01	Call	Bond Future	1,101.4100	1.1014	881.2900	0.8813	(19.985)	0	0	0
2015/05/12	R214	04/02/2016			Bond Future	8.8279	79.5606	8.9519	78.5657	1.405	0.0000	0.0000	4,320
2015/05/12	R214	04/02/2016	7.99	Put	Bond Future	8,887.1200	8.8871	9,625.0900	9.6251	8.304	0	0	0
2015/05/12	R214	04/02/2016	8.00	Call	Bond Future	1,596.2400	1.5962	1,336.4500	1.3365	(16.275)	0	0	0
2015/05/12	R214	04/02/2016	8.01	Call	Bond Future	1,619.0300	1.6190	1,356.4300	1.3564	(16.220)	0	0	0
2015/05/12	R214	04/02/2016	7.99	Call	Bond Future	1,573.6600	1.5737	1,316.6600	1.3167	(16.331)	0	0	0
2015/05/12	R214	04/02/2016	8.01	Put	Bond Future	8,745.1600	8.7452	9,477.5300	9.4775	8.375	0	0	0
2015/05/12	R214	04/02/2016	8.00	Put	Bond Future	8,815.9500	8.8160	9,551.1300	9.5511	8.339	0	0	0
2015/05/12	R248	07/05/2015			Bond Future	8.8350	100.8075	8.8350	100.8075	0.000	0.0000	0.0000	0
2015/05/12	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R248	06/08/2015			Bond Future	8.7973	103.4096	8.9200	102.1197	1.395	0.0000	0.0000	35,237
2015/05/12	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R248	06/08/2015	8.74	Put	Bond Future	612.2400	0.6122	1,902.1900	1.9022	210.694	0	0	0
2015/05/12	R248	06/08/2015	8.76	Put	Bond Future	397.7200	0.3977	1,687.6700	1.6877	324.336	0	0	0
2015/05/12	R248	06/08/2015	8.75	Put	Bond Future	504.8800	0.5049	1,794.8300	1.7948	255.496	0	0	0
2015/05/12	R248	05/11/2015	8.01	Put	Bond Future	9,518.1600	9.5182	10,830.2700	10.8303	13.785	0	0	0
2015/05/12	R248	05/11/2015			Bond Future	8.8450	100.6853	8.9711	99.3732	1.426	0.0000	0.0000	0
2015/05/12	R248	05/11/2015	8.00	Put	Bond Future	9,641.6200	9.6416	10,953.7300	10.9537	13.609	0	0	0
2015/05/12	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/12	R248	05/11/2015	7.99	Put	Bond Future	9,765.3300	9.7653	11,077.4400	11.0774	13.436	0	0	0
2015/05/12	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	327.8300	0.3278	100.000	0	0	0
2015/05/12	R248	04/02/2016			Bond Future	8.8924	102.4037	9.0221	101.0685	1.459	0.0000	0.0000	0
2015/05/12	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	225.6200	0.2256	100.000	0	0	0
2015/05/12	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	123.6000	0.1236	100.000	0	0	0
2015/05/12	R248	04/02/2016	8.99	Call	Bond Future	1,007.2900	1.0073	0.0000	0.0000	(100.000)	0	0	0
2015/05/12	R248	04/02/2016	9.00	Call	Bond Future	1,109.5000	1.1095	0.0000	0.0000	(100.000)	0	0	0
2015/05/12	R248	04/02/2016	9.01	Call	Bond Future	1,211.5200	1.2115	0.0000	0.0000	(100.000)	0	0	0

Total

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