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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/05/2015 TO 13/05/2015

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
2015/05/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	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
2015/05/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2025	06/08/2015			Bond Future	122.7607	122.7607	122.7880	122.7880	0.022	0.0000	0.0000	16
2015/05/13	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2025	06/08/2015	120.99	Call	Bond Future	1,770.7100	1.7707	1,798.0300	1.7980	1.543	0	0	0
2015/05/13	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2025	06/08/2015	121.00	Call	Bond Future	1,760.7100	1.7607	1,788.0300	1.7880	1.552	0	0	0
2015/05/13	2025	06/08/2015	121.01	Call	Bond Future	1,750.7100	1.7507	1,778.0300	1.7780	1.561	0	0	0
2015/05/13	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2025	05/11/2015			Bond Future	124.7850	124.7850	124.8094	124.8094	0.020	0.0000	0.0000	0
2015/05/13	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2025	05/11/2015	123.01	Call	Bond Future	1,775.0500	1.7750	1,799.4300	1.7994	1.373	0	0	0
2015/05/13	2025	05/11/2015	122.99	Call	Bond Future	1,795.0500	1.7950	1,819.4300	1.8194	1.358	0	0	0
2015/05/13	2025	05/11/2015	123.00	Call	Bond Future	1,785.0500	1.7850	1,809.4300	1.8094	1.366	0	0	0
2015/05/13	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2030	06/08/2015			Bond Future	8.6728	94.7698	8.6084	95.2759	(0.742)	0.0000	0.0000	8,573
2015/05/13	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2030	06/08/2015	7.74	Put	Bond Future	7,726.0000	7.7260	7,219.8500	7.2199	(6.551)	0	0	0
2015/05/13	2030	06/08/2015	7.76	Put	Bond Future	7,551.2600	7.5513	7,045.1100	7.0451	(6.703)	0	0	0
2015/05/13	2030	06/08/2015	7.75	Put	Bond Future	7,638.5800	7.6386	7,132.4300	7.1324	(6.626)	0	0	0
2015/05/13	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2030	05/11/2015			Bond Future	8.7275	96.3340	8.6615	96.8458	(0.756)	0.0000	0.0000	0
2015/05/13	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2030	05/11/2015	8.49	Put	Bond Future	1,860.2300	1.8602	1,348.4500	1.3484	(27.512)	0	0	0
2015/05/13	2030	05/11/2015	8.51	Put	Bond Future	1,701.6000	1.7016	1,189.8200	1.1898	(30.076)	0	0	0
2015/05/13	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2030	05/11/2015	8.50	Put	Bond Future	1,780.8700	1.7809	1,269.0900	1.2691	(28.738)	0	0	0
2015/05/13	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2032	06/08/2015			Bond Future	8.7636	98.5493	8.6996	99.0889	(0.731)	0.0000	0.0000	1,585
2015/05/13	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2032	06/08/2015	8.50	Put	Bond Future	2,249.6300	2.2496	1,710.0100	1.7100	(23.987)	0	0	0
2015/05/13	2032	06/08/2015	8.49	Put	Bond Future	2,336.4700	2.3365	1,796.8500	1.7969	(23.096)	0	0	0
2015/05/13	2032	06/08/2015	8.51	Put	Bond Future	2,162.9000	2.1629	1,623.2800	1.6233	(24.949)	0	0	0
2015/05/13	2032	05/11/2015			Bond Future	8.8198	96.0190	8.7541	96.5647	(0.745)	0.0000	0.0000	0
2015/05/13	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2032	05/11/2015	7.99	Put	Bond Future	7,244.0900	7.2441	6,698.3300	6.6983	(7.534)	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
2015/05/13	2032	05/11/2015	8.01	Put	Bond Future	7,060.2500	7.0602	6,514.4900	6.5145	(7.730)	0	0	0
2015/05/13	2032	05/11/2015	8.00	Put	Bond Future	7,152.1100	7.1521	6,606.3500	6.6063	(7.631)	0	0	0
2015/05/13	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2032	04/02/2016			Bond Future	8.8740	97.6574	8.8063	98.2120	(0.762)	0.0000	0.0000	0
2015/05/13	2032	04/02/2016	8.69	Put	Bond Future	1,519.9800	1.5200	965.2800	0.9653	(36.494)	0	0	0
2015/05/13	2032	04/02/2016	8.71	Put	Bond Future	1,353.0400	1.3530	798.3400	0.7983	(40.997)	0	0	0
2015/05/13	2032	04/02/2016	8.70	Put	Bond Future	1,436.4600	1.4365	881.7600	0.8818	(38.616)	0	0	0
2015/05/13	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	06/08/2015			Bond Future	8.8783	96.6707	8.8143	97.2658	(0.721)	0.0000	0.0000	33,089
2015/05/13	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	06/08/2015	8.74	Put	Bond Future	1,292.6100	1.2926	697.5200	0.6975	(46.038)	0	0	0
2015/05/13	2037	06/08/2015	8.76	Put	Bond Future	1,104.0100	1.1040	508.9200	0.5089	(53.903)	0	0	0
2015/05/13	2037	06/08/2015	8.75	Put	Bond Future	1,198.2400	1.1982	603.1500	0.6031	(49.664)	0	0	0
2015/05/13	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	05/11/2015	7.99	Put	Bond Future	9,241.4900	9.2415	8,639.4700	8.6395	(6.514)	0	0	0
2015/05/13	2037	05/11/2015	8.01	Put	Bond Future	9,030.9000	9.0309	8,428.8800	8.4289	(6.666)	0	0	0
2015/05/13	2037	05/11/2015			Bond Future	8.9306	98.2665	8.8651	98.8685	(0.734)	0.0000	0.0000	0
2015/05/13	2037	05/11/2015	8.00	Put	Bond Future	9,136.1100	9.1361	8,534.0900	8.5341	(6.589)	0	0	0
2015/05/13	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	04/02/2016	8.75	Put	Bond Future	2,137.2100	2.1372	1,525.1800	1.5252	(28.637)	0	0	0
2015/05/13	2037	04/02/2016			Bond Future	8.9824	95.6856	8.9150	96.2976	(0.750)	0.0000	0.0000	0
2015/05/13	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2037	04/02/2016	8.74	Put	Bond Future	2,230.8300	2.2308	1,618.8000	1.6188	(27.435)	0	0	0
2015/05/13	2037	04/02/2016	8.76	Put	Bond Future	2,043.7200	2.0437	1,431.6900	1.4317	(29.947)	0	0	0
2015/05/13	2038	06/08/2015	128.01	Call	Bond Future	3,010.5300	3.0105	3,041.9700	3.0420	1.044	0	0	0
2015/05/13	2038	06/08/2015			Bond Future	131.0205	131.0205	131.0520	131.0520	0.024	0.0000	0.0000	3,345
2015/05/13	2038	06/08/2015	127.99	Call	Bond Future	3,030.5300	3.0305	3,061.9700	3.0620	1.037	0	0	0
2015/05/13	2038	06/08/2015	128.00	Call	Bond Future	3,020.5300	3.0205	3,051.9700	3.0520	1.041	0	0	0
2015/05/13	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2038	05/11/2015			Bond Future	133.1811	133.1811	133.2095	133.2095	0.021	0.0000	0.0000	0
2015/05/13	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2038	05/11/2015	133.99	Put	Bond Future	808.9300	0.8089	780.4600	0.7805	(3.519)	0	0	0
2015/05/13	2038	05/11/2015	134.01	Put	Bond Future	828.9300	0.8289	800.4600	0.8005	(3.435)	0	0	0
2015/05/13	2038	05/11/2015	134.00	Put	Bond Future	818.9300	0.8189	790.4600	0.7905	(3.476)	0	0	0
2015/05/13	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/13	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2044	06/08/2015			Bond Future	8.9402	98.3282	8.8763	98.9762	(0.715)	0.0000	0.0000	10,733
2015/05/13	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2044	06/08/2015	8.74	Put	Bond Future	2,055.8700	2.0559	1,407.8100	1.4078	(31.522)	0	0	0
2015/05/13	2044	06/08/2015	8.76	Put	Bond Future	1,847.2500	1.8472	1,199.1900	1.1992	(35.082)	0	0	0
2015/05/13	2044	06/08/2015	8.75	Put	Bond Future	1,951.4700	1.9515	1,303.4100	1.3034	(33.209)	0	0	0
2015/05/13	2044	05/11/2015			Bond Future	8.9904	99.9513	8.9250	100.6072	(0.727)	0.0000	0.0000	0
2015/05/13	2044	05/11/2015	8.24	Put	Bond Future	8,007.7000	8.0077	7,351.8400	7.3518	(8.190)	0	0	0
2015/05/13	2044	05/11/2015	8.26	Put	Bond Future	7,780.1400	7.7801	7,124.2800	7.1243	(8.430)	0	0	0
2015/05/13	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2044	05/11/2015	8.25	Put	Bond Future	7,893.8100	7.8938	7,237.9500	7.2379	(8.309)	0	0	0
2015/05/13	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2044	04/02/2016	8.99	Put	Bond Future	496.3100	0.4963	0.0000	0.0000	(100.000)	0	0	0
2015/05/13	2044	04/02/2016			Bond Future	9.0400	97.2740	8.9729	97.9407	(0.742)	0.0000	0.0000	0
2015/05/13	2044	04/02/2016	9.01	Put	Bond Future	297.3900	0.2974	0.0000	0.0000	(100.000)	0	0	0
2015/05/13	2044	04/02/2016	9.00	Put	Bond Future	396.7600	0.3968	0.0000	0.0000	(100.000)	0	0	0
2015/05/13	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	369.3400	0.3693	100.000	0	0	0
2015/05/13	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	170.4200	0.1704	100.000	0	0	0
2015/05/13	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	269.9700	0.2700	100.000	0	0	0
2015/05/13	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2046	06/08/2015			Bond Future	132.6521	132.6521	132.9817	132.9817	0.248	0.0000	0.0000	6,022
2015/05/13	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2046	06/08/2015	129.01	Call	Bond Future	3,642.1000	3.6421	3,971.6500	3.9717	9.048	0	0	0
2015/05/13	2046	06/08/2015	128.99	Call	Bond Future	3,662.1000	3.6621	3,991.6500	3.9917	8.999	0	0	0
2015/05/13	2046	06/08/2015	129.00	Call	Bond Future	3,652.1000	3.6521	3,981.6500	3.9817	9.024	0	0	0
2015/05/13	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2046	05/11/2015	132.99	Call	Bond Future	451.1500	0.4512	782.4600	0.7825	73.437	0	0	0
2015/05/13	2046	05/11/2015			Bond Future	133.4411	133.4411	133.7725	133.7725	0.248	0.0000	0.0000	0
2015/05/13	2046	05/11/2015	133.00	Call	Bond Future	441.1500	0.4412	772.4600	0.7725	75.101	0	0	0
2015/05/13	2046	05/11/2015	133.01	Call	Bond Future	431.1500	0.4312	762.4600	0.7625	76.843	0	0	0
2015/05/13	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2050	06/08/2015			Bond Future	141.8735	141.8735	141.2041	141.2041	(0.472)	0.0000	0.0000	3,768
2015/05/13	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2050	06/08/2015	137.01	Call	Bond Future	4,863.4900	4.8635	4,194.0600	4.1941	(13.764)	0	0	0
2015/05/13	2050	06/08/2015	136.99	Call	Bond Future	4,883.4900	4.8835	4,214.0600	4.2141	(13.708)	0	0	0
2015/05/13	2050	06/08/2015	137.00	Call	Bond Future	4,873.4900	4.8735	4,204.0600	4.2041	(13.736)	0	0	0
2015/05/13	2050	05/11/2015			Bond Future	144.2128	144.2128	143.5285	143.5285	(0.474)	0.0000	0.0000	0
2015/05/13	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2050	05/11/2015	144.99	Put	Bond Future	777.2200	0.7772	1,461.4700	1.4615	88.038	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
2015/05/13	2050	05/11/2015	145.01	Put	Bond Future	797.2200	0.7972	1,481.4700	1.4815	85.830	0	0	0
2015/05/13	2050	05/11/2015	145.00	Put	Bond Future	787.2200	0.7872	1,471.4700	1.4715	86.920	0	0	0
2015/05/13	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	AL37	06/08/2015			Index Future	459.6920	459.6920	460.5360	460.5360	0.184	0.0000	0.0000	124
2015/05/13	AL37	05/11/2015			Index Future	467.3420	467.3420	468.1930	468.1930	0.182	0.0000	0.0000	0
2015/05/13	AL7T	06/08/2015			Index Future	541.6670	541.6670	543.7000	543.7000	0.375	0.0000	0.0000	3
2015/05/13	AL7T	05/11/2015			Index Future	550.6820	550.6820	552.7400	552.7400	0.374	0.0000	0.0000	0
2015/05/13	ALBI	06/08/2015			Index Future	494.0890	494.0890	496.0090	496.0090	0.389	0.0000	0.0000	510
2015/05/13	ALBI	05/11/2015			Index Future	502.3110	502.3110	504.2550	504.2550	0.387	0.0000	0.0000	103
2015/05/13	ALBI	04/02/2016			Index Future	510.8730	510.8730	512.8510	512.8510	0.387	0.0000	0.0000	0
2015/05/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C070	01/08/2021			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
2015/05/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/13	EL28	06/08/2015	125.00	Call	Bond Future	2,236.5900	2.2366	2,270.0600	2.2701	1.496	0	0	0
2015/05/13	EL28	06/08/2015			Bond Future	127.2366	127.2366	127.2701	127.2701	0.026	0.0000	0.0000	0
2015/05/13	EL28	06/08/2015	125.01	Call	Bond Future	2,226.5900	2.2266	2,260.0600	2.2601	1.503	0	0	0
2015/05/13	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	EL28	06/08/2015	124.99	Call	Bond Future	2,246.5900	2.2466	2,280.0600	2.2801	1.490	0	0	0
2015/05/13	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	EL28	05/11/2015			Bond Future	127.7955	127.7955	127.8260	127.8260	0.024	0.0000	0.0000	0
2015/05/13	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	EL28	05/11/2015	126.99	Call	Bond Future	805.4800	0.8055	836.0100	0.8360	3.790	0	0	0
2015/05/13	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	EL28	05/11/2015	127.00	Call	Bond Future	795.4800	0.7955	826.0100	0.8260	3.838	0	0	0
2015/05/13	EL28	05/11/2015	127.01	Call	Bond Future	785.4800	0.7855	816.0100	0.8160	3.887	0	0	0
2015/05/13	ES33	06/08/2015			Bond Future	9.8304	83.5143	9.7653	83.9791	(0.662)	0.0000	0.0000	6,396
2015/05/13	ES33	06/08/2015	9.59	Put	Bond Future	1,738.2300	1.7382	1,273.4200	1.2734	(26.740)	0	0	0
2015/05/13	ES33	06/08/2015	9.61	Put	Bond Future	1,591.4300	1.5914	1,126.6200	1.1266	(29.207)	0	0	0
2015/05/13	ES33	06/08/2015	9.60	Put	Bond Future	1,664.7800	1.6648	1,199.9700	1.2000	(27.920)	0	0	0
2015/05/13	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	ES33	05/11/2015	9.00	Put	Bond Future	6,829.5100	6.8295	6,359.2800	6.3593	(6.885)	0	0	0
2015/05/13	ES33	05/11/2015			Bond Future	9.9157	81.1039	9.8489	81.5741	(0.673)	0.0000	0.0000	0
2015/05/13	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	ES33	05/11/2015	8.99	Put	Bond Future	6,908.8400	6.9088	6,438.6100	6.4386	(6.806)	0	0	0
2015/05/13	ES33	05/11/2015	9.01	Put	Bond Future	6,750.2800	6.7503	6,280.0500	6.2800	(6.966)	0	0	0
2015/05/13	ES33	04/02/2016	10.01	Call	Bond Future	52.3100	0.0523	530.2000	0.5302	913.573	0	0	0
2015/05/13	ES33	04/02/2016			Bond Future	10.0024	82.4878	9.9335	82.9657	(0.689)	0.0000	0.0000	0
2015/05/13	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	392.0700	0.3921	100.000	0	0	0
2015/05/13	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	461.1800	0.4612	100.000	0	0	0
2015/05/13	ES33	04/02/2016	9.99	Put	Bond Future	85.8200	0.0858	0.0000	0.0000	(100.000)	0	0	0
2015/05/13	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	ES33	04/02/2016	10.00	Put	Bond Future	16.7100	0.0167	0.0000	0.0000	(100.000)	0	0	0
2015/05/13	GOVI	06/08/2015			GOVI	490.7890	490.7890	492.5520	492.5520	0.359	0.0000	0.0000	452
2015/05/13	GOVI	06/08/2015	499.99	Put	GOVI	92,010.0000	9.2010	74,380.0000	7.4380	(19.161)	0	0	0
2015/05/13	GOVI	06/08/2015	500.01	Put	GOVI	92,210.0000	9.2210	74,580.0000	7.4580	(19.119)	0	0	0
2015/05/13	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	GOVI	06/08/2015	500.00	Put	GOVI	92,110.0000	9.2110	74,480.0000	7.4480	(19.140)	0	0	0
2015/05/13	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	GOVI	05/11/2015			GOVI	498.9560	498.9560	500.7410	500.7410	0.358	0.0000	0.0000	27

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2015/05/13	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	GOVI	05/11/2015	529.99	Put	GOVI	310,340.0000	31.0340	292,490.0000	29.2490	(5.752)	0	0	0
2015/05/13	GOVI	05/11/2015	530.01	Put	GOVI	310,540.0000	31.0540	292,690.0000	29.2690	(5.748)	0	0	0
2015/05/13	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	GOVI	05/11/2015	530.00	Put	GOVI	310,440.0000	31.0440	292,590.0000	29.2590	(5.750)	0	0	0
2015/05/13	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	GOVI	04/02/2016			GOVI	507.4600	507.4600	509.2770	509.2770	0.358	0.0000	0.0000	0
2015/05/13	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	GOVI	04/02/2016	511.99	Put	GOVI	45,300.0000	4.5300	27,130.0000	2.7130	(40.110)	0	0	0
2015/05/13	GOVI	04/02/2016	512.01	Put	GOVI	45,500.0000	4.5500	27,330.0000	2.7330	(39.934)	0	0	0
2015/05/13	GOVI	04/02/2016	512.00	Put	GOVI	45,400.0000	4.5400	27,230.0000	2.7230	(40.022)	0	0	0
2015/05/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/13	IGOV	06/08/2015			Index Future	233.9360	233.9360	233.9220	233.9220	(0.006)	0.0000	0.0000	1,080
2015/05/13	IGOV	05/11/2015			Index Future	237.8290	237.8290	237.8110	237.8110	(0.008)	0.0000	0.0000	17
2015/05/13	IGOV	04/02/2016			Index Future	241.8820	241.8820	241.8650	241.8650	(0.007)	0.0000	0.0000	0
2015/05/13	ILBI	06/08/2015			Index Future	633.9870	633.9870	634.0670	634.0670	0.013	0.0000	0.0000	159
2015/05/13	ILBI	05/11/2015			Index Future	644.5000	644.5000	644.5780	644.5780	0.012	0.0000	0.0000	0
2015/05/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/13	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2015/05/13	JBAF	17/06/2015			Jibar Tradeable Future	6.2100	93.7900	6.2300	93.7700	0.322	0.0000	0.0000	7,500
2015/05/13	JBAF	15/07/2015			Jibar Tradeable Future	6.2400	93.7600	6.2700	93.7300	0.481	0.0000	0.0000	0
2015/05/13	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.4000	93.6000	0.629	0.0000	0.0000	0
2015/05/13	JBAF	16/09/2015			Jibar Tradeable Future	6.4000	93.6000	6.4400	93.5600	0.625	0.0000	0.0000	0
2015/05/13	JBAF	21/10/2015			Jibar Tradeable Future	6.5200	93.4800	6.5800	93.4200	0.920	0.0000	0.0000	0
2015/05/13	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.7600	93.2400	1.046	0.0000	0.0000	0
2015/05/13	JBAF	16/03/2016			Jibar Tradeable Future	6.9000	93.1000	6.9900	93.0100	1.304	0.0000	0.0000	0
2015/05/13	JBAF	15/06/2016			Jibar Tradeable Future	7.1250	92.8750	7.1900	92.8100	0.912	0.0000	0.0000	0
2015/05/13	JBAF	21/09/2016			Jibar Tradeable Future	7.2900	92.7100	7.3900	92.6100	1.372	0.0000	0.0000	0
2015/05/13	JBAF	21/12/2016			Jibar Tradeable Future	7.4300	92.5700	7.5300	92.4700	1.346	0.0000	0.0000	0
2015/05/13	JBAF	15/03/2017			Jibar Tradeable Future	7.5600	92.4400	7.6700	92.3300	1.455	0.0000	0.0000	0
2015/05/13	R023	06/08/2015	8.24	Call	Bond Future	2,191.6200	2.1916	2,376.7100	2.3767	8.445	0	0	0
2015/05/13	R023	06/08/2015	9.07	Put	Bond Future	90.3600	0.0904	81.4500	0.0814	(9.861)	0	0	911

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/13	R023	06/08/2015			Bond Future	7.9978		102.0833	7.9484	102.3572	(0.617)	0.0000	0.0000	10,246
2015/05/13	R023	06/08/2015	8.26	Put	Bond Future	823.5900		0.8236	738.2800	0.7383	(10.358)	0	0	0
2015/05/13	R023	06/08/2015	9.07	Call	Bond Future	5,812.1000		5.8121	6,077.0600	6.0771	4.559	0	0	0
2015/05/13	R023	06/08/2015	8.25	Put	Bond Future	842.2600		0.8423	755.1400	0.7551	(10.344)	0	0	0
2015/05/13	R023	06/08/2015	8.24	Put	Bond Future	861.0800		0.8611	772.3000	0.7723	(10.310)	0	0	0
2015/05/13	R023	06/08/2015	8.25	Call	Bond Future	2,227.2500		2.2272	2,414.0000	2.4140	8.385	0	0	0
2015/05/13	R023	06/08/2015	8.26	Call	Bond Future	2,262.9800		2.2630	2,451.5400	2.4515	8.332	0	0	0
2015/05/13	R023	05/11/2015			Bond Future	8.0549		99.8425	8.0039	100.1181	(0.634)	0.0000	0.0000	0
2015/05/13	R023	05/11/2015	7.99	Put	Bond Future	2,229.6200		2.2296	2,076.0200	2.0760	(6.889)	0	0	0
2015/05/13	R023	05/11/2015	8.01	Put	Bond Future	2,173.9000		2.1739	2,022.3300	2.0223	(6.972)	0	0	0
2015/05/13	R023	05/11/2015	7.99	Call	Bond Future	1,879.0200		1.8790	2,000.9500	2.0009	6.489	0	0	0
2015/05/13	R023	05/11/2015	8.00	Put	Bond Future	2,201.5000		2.2015	2,049.0500	2.0491	(6.925)	0	0	0
2015/05/13	R023	05/11/2015	8.00	Call	Bond Future	1,904.9900		1.9050	2,028.0700	2.0281	6.461	0	0	0
2015/05/13	R023	05/11/2015	8.01	Call	Bond Future	1,931.4500		1.9315	2,055.4100	2.0554	6.418	0	0	0
2015/05/13	R023	04/02/2016	8.01	Put	Bond Future	2,741.8100		2.7418	2,579.2900	2.5793	(5.927)	0	0	0
2015/05/13	R023	04/02/2016			Bond Future	8.1119		101.5458	8.0585	101.8256	(0.659)	0.0000	0.0000	0
2015/05/13	R023	04/02/2016	8.00	Put	Bond Future	2,769.2900		2.7693	2,606.1700	2.6062	(5.890)	0	0	0
2015/05/13	R023	04/02/2016	8.01	Call	Bond Future	2,206.9700		2.2070	2,324.3200	2.3243	5.317	0	0	0
2015/05/13	R023	04/02/2016	7.99	Call	Bond Future	2,157.1200		2.1571	2,272.9200	2.2729	5.368	0	0	0
2015/05/13	R023	04/02/2016	8.00	Call	Bond Future	2,181.7900		2.1818	2,298.5400	2.2985	5.351	0	0	0
2015/05/13	R023	04/02/2016	7.99	Put	Bond Future	2,797.3200		2.7973	2,633.2500	2.6332	(5.865)	0	0	0
2015/05/13	R186	06/08/2015	8.00	Put	Bond Future	3,243.9000		3.2439	2,928.9800	2.9290	(9.708)	0	0	0
2015/05/13	R186	06/08/2015	8.90	Put	Bond Future	490.7900		0.4908	427.6000	0.4276	(12.875)	0	0	5,350
2015/05/13	R186	06/08/2015			Bond Future	8.2341		117.9831	8.1696	118.5071	(0.784)	0.0000	0.0000	40,760
2015/05/13	R186	06/08/2015	8.50	Call	Bond Future	3,386.6300		3.3866	3,754.9600	3.7550	10.876	0	0	0
2015/05/13	R186	06/08/2015	8.55	Put	Bond Future	1,131.5200		1.1315	990.2200	0.9902	(12.488)	0	0	4,229
2015/05/13	R186	06/08/2015	8.00	Call	Bond Future	1,327.1600		1.3272	1,536.2200	1.5362	15.752	0	0	0
2015/05/13	R186	06/08/2015	8.01	Call	Bond Future	1,357.4500		1.3575	1,569.6000	1.5696	15.629	0	0	0
2015/05/13	R186	06/08/2015	7.75	Call	Bond Future	713.1000		0.7131	849.2700	0.8493	19.095	0	0	1,000
2015/05/13	R186	06/08/2015	7.99	Call	Bond Future	1,297.3300		1.2973	1,503.2900	1.5033	15.876	0	0	0
2015/05/13	R186	06/08/2015	8.45	Call	Bond Future	3,132.5600		3.1326	3,485.8200	3.4858	11.277	0	0	0
2015/05/13	R186	06/08/2015	8.50	Put	Bond Future	1,261.4600		1.2615	1,105.8100	1.1058	(12.339)	0	0	5,229
2015/05/13	R186	06/08/2015	8.55	Call	Bond Future	3,650.4400		3.6504	4,033.1200	4.0331	10.483	0	0	0
2015/05/13	R186	06/08/2015	7.75	Put	Bond Future	4,724.1100		4.7241	4,336.3000	4.3363	(8.209)	0	0	0
2015/05/13	R186	06/08/2015	7.99	Put	Bond Future	3,296.8800		3.2969	2,978.8600	2.9789	(9.646)	0	0	0
2015/05/13	R186	06/08/2015	8.45	Put	Bond Future	1,403.0000		1.4030	1,232.2800	1.2323	(12.168)	0	0	4,229
2015/05/13	R186	06/08/2015	8.90	Call	Bond Future	5,714.4200		5.7144	6,175.2100	6.1752	8.064	0	0	0
2015/05/13	R186	06/08/2015	8.01	Put	Bond Future	3,191.4500		3.1914	2,879.6200	2.8796	(9.771)	0	0	0
2015/05/13	R186	05/11/2015	8.45	Call	Bond Future	3,801.3700		3.8014	4,095.4200	4.0954	7.735	0	0	0
2015/05/13	R186	05/11/2015	8.24	Call	Bond Future	2,922.9000		2.9229	3,182.6800	3.1827	8.888	0	0	0
2015/05/13	R186	05/11/2015	8.25	Put	Bond Future	3,253.2600		3.2533	2,985.9400	2.9859	(8.217)	0	0	8,690
2015/05/13	R186	05/11/2015			Bond Future	8.2867		119.9294	8.2202	120.4586	(0.802)	0.0000	0.0000	500
2015/05/13	R186	05/11/2015	9.00	Put	Bond Future	1,133.3600		1.1334	998.9000	0.9989	(11.864)	0	0	2,600
2015/05/13	R186	05/11/2015	8.35	Put	Bond Future	2,866.9700		2.8670	2,615.8100	2.6158	(8.760)	0	0	9,370
2015/05/13	R186	05/11/2015	8.24	Put	Bond Future	3,294.4700		3.2945	3,024.9900	3.0250	(8.180)	0	0	0
2015/05/13	R186	05/11/2015	8.22	Call	Bond Future	2,846.5500		2.8465	3,102.0000	3.1020	8.974	0	0	0
2015/05/13	R186	05/11/2015	8.26	Put	Bond Future	3,213.0900		3.2131	2,947.2500	2.9473	(8.274)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/13	R186	05/11/2015	8.35	Call	Bond Future	3,367.4800		3.3675	3,645.5800	3.6456	8.258	0	0	0
2015/05/13	R186	05/11/2015	8.45	Put	Bond Future	2,515.7900		2.5158	2,280.5800	2.2806	(9.349)	0	0	6,248
2015/05/13	R186	05/11/2015	9.00	Call	Bond Future	6,608.7000		6.6087	7,003.5000	7.0035	5.974	0	0	0
2015/05/13	R186	05/11/2015	8.25	Call	Bond Future	2,961.3400		2.9613	3,223.2800	3.2233	8.845	0	0	0
2015/05/13	R186	05/11/2015	8.26	Call	Bond Future	3,000.7500		3.0007	3,264.1700	3.2642	8.778	0	0	0
2015/05/13	R186	05/11/2015	8.22	Put	Bond Future	3,377.6400		3.3776	3,103.8300	3.1038	(8.107)	0	0	1,090
2015/05/13	R186	04/02/2016	7.50	Call	Bond Future	1,301.9000		1.3019	1,340.0400	1.3400	2.930	0	0	0
2015/05/13	R186	04/02/2016			Bond Future	8.3368		116.6765	8.2678	117.2144	(0.827)	0.0000	0.0000	5,512
2015/05/13	R186	04/02/2016	7.51	Call	Bond Future	1,322.1100		1.3221	1,360.9100	1.3609	2.935	0	0	0
2015/05/13	R186	04/02/2016	7.49	Call	Bond Future	1,282.2200		1.2822	1,320.3700	1.3204	2.975	0	0	0
2015/05/13	R186	04/02/2016	7.50	Put	Bond Future	8,064.7800		8.0648	7,565.0600	7.5651	(6.196)	0	0	0
2015/05/13	R186	04/02/2016	7.49	Put	Bond Future	8,129.1200		8.1291	7,629.4100	7.6294	(6.147)	0	0	0
2015/05/13	R186	04/02/2016	7.51	Put	Bond Future	8,001.0500		8.0011	7,501.9900	7.5020	(6.237)	0	0	0
2015/05/13	R186	05/05/2016			Bond Future	8.3717		118.8031	8.3004	119.3490	(0.852)	0.0000	0.0000	0
2015/05/13	R186	05/05/2016	8.34	Call	Bond Future	4,324.6500		4.3246	4,455.9200	4.4559	3.035	0	0	0
2015/05/13	R186	05/05/2016	8.35	Call	Bond Future	4,362.7700		4.3628	4,495.1400	4.4951	3.034	0	0	0
2015/05/13	R186	05/05/2016	8.33	Call	Bond Future	4,286.2400		4.2862	4,416.8900	4.4169	3.048	0	0	0
2015/05/13	R186	05/05/2016	8.35	Put	Bond Future	4,528.8000		4.5288	4,115.2900	4.1153	(9.131)	0	0	0
2015/05/13	R186	05/05/2016	7.56	Put	Bond Future	8,358.6300		8.3586	7,851.9100	7.8519	(6.062)	0	0	0
2015/05/13	R186	05/05/2016	8.34	Put	Bond Future	4,567.1300		4.5671	4,152.5200	4.1525	(9.078)	0	0	0
2015/05/13	R186	05/05/2016	7.56	Call	Bond Future	1,935.5300		1.9355	1,974.6900	1.9747	2.023	0	0	0
2015/05/13	R186	05/05/2016	8.33	Put	Bond Future	4,605.2300		4.6052	4,190.0000	4.1900	(9.016)	0	0	0
2015/05/13	R197	06/08/2015	288.00	Call	Bond Future	3,526.6700		3.5267	3,801.5000	3.8015	7.793	0	0	0
2015/05/13	R197	06/08/2015			Bond Future	291.5267		291.5267	291.8015	291.8015	0.094	0.0000	0.0000	1,046
2015/05/13	R197	06/08/2015	288.01	Call	Bond Future	3,516.6700		3.5167	3,791.5000	3.7915	7.815	0	0	0
2015/05/13	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R197	06/08/2015	288.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R197	06/08/2015	287.99	Call	Bond Future	3,536.6700		3.5367	3,811.5000	3.8115	7.771	0	0	0
2015/05/13	R197	05/11/2015	295.00	Call	Bond Future	1,333.5300		1.3335	1,604.6300	1.6046	20.330	0	0	0
2015/05/13	R197	05/11/2015			Bond Future	296.3335		296.3335	296.6046	296.6046	0.091	0.0000	0.0000	0
2015/05/13	R197	05/11/2015	294.99	Call	Bond Future	1,343.5300		1.3435	1,614.6300	1.6146	20.178	0	0	0
2015/05/13	R197	05/11/2015	295.01	Call	Bond Future	1,323.5300		1.3235	1,594.6300	1.5946	20.483	0	0	0
2015/05/13	R197	05/11/2015	294.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R197	05/11/2015	295.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R197	05/11/2015	295.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R202	06/08/2015			Bond Future	244.1619		244.1619	244.2191	244.2191	0.023	0.0000	0.0000	54,217
2015/05/13	R202	06/08/2015	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R202	06/08/2015	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R202	06/08/2015	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R202	06/08/2015	240.01	Call	Bond Future	4,151.8800		4.1519	4,209.1000	4.2091	1.378	0	0	0
2015/05/13	R202	06/08/2015	239.99	Call	Bond Future	4,171.8800		4.1719	4,229.1000	4.2291	1.372	0	0	0
2015/05/13	R202	06/08/2015	240.00	Call	Bond Future	4,161.8800		4.1619	4,219.1000	4.2191	1.375	0	0	0
2015/05/13	R202	05/11/2015			Bond Future	248.1876		248.1876	248.2388	248.2388	0.021	0.0000	0.0000	0
2015/05/13	R202	05/11/2015	245.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R202	05/11/2015	246.01	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
2015/05/13	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R202	05/11/2015	245.99	Call	Bond Future	2,197.5600	2.1976	2,248.8300	2.2488	2.333	0	0	0
2015/05/13	R202	05/11/2015	246.00	Call	Bond Future	2,187.5600	2.1876	2,238.8300	2.2388	2.344	0	0	0
2015/05/13	R202	05/11/2015	246.01	Call	Bond Future	2,177.5600	2.1776	2,228.8300	2.2288	2.354	0	0	0
2015/05/13	R203	06/08/2015	6.74	Call	Bond Future	159.5000	0.1595	184.7900	0.1848	15.856	0	0	0
2015/05/13	R203	06/08/2015	6.75	Put	Bond Future	1,016.9000	1.0169	937.7900	0.9378	(7.780)	0	0	0
2015/05/13	R203	06/08/2015	7.84	Call	Bond Future	1,357.5400	1.3575	1,445.7800	1.4458	6.500	0	0	0
2015/05/13	R203	06/08/2015			Bond Future	7.1878	105.3817	7.1336	105.4867	(0.753)	0.0000	0.0000	16,103
2015/05/13	R203	06/08/2015	6.75	Call	Bond Future	164.2000	0.1642	190.0400	0.1900	15.737	0	0	0
2015/05/13	R203	06/08/2015	6.76	Call	Bond Future	169.0000	0.1690	195.4000	0.1954	15.621	0	0	0
2015/05/13	R203	06/08/2015	6.74	Put	Bond Future	1,031.7900	1.0318	952.1300	0.9521	(7.721)	0	0	0
2015/05/13	R203	06/08/2015	7.84	Put	Bond Future	103.8900	0.1039	87.1800	0.0872	(16.084)	0	0	5,000
2015/05/13	R203	06/08/2015	6.76	Put	Bond Future	1,002.1200	1.0021	923.5700	0.9236	(7.838)	0	0	0
2015/05/13	R203	05/11/2015	5.99	Call	Bond Future	37.2800	0.0373	43.6200	0.0436	17.006	0	0	0
2015/05/13	R203	05/11/2015	6.00	Put	Bond Future	2,218.8400	2.2188	2,121.6000	2.1216	(4.382)	0	0	0
2015/05/13	R203	05/11/2015			Bond Future	7.2499	102.9531	7.1896	103.0568	(0.831)	0.0000	0.0000	0
2015/05/13	R203	05/11/2015	6.00	Call	Bond Future	38.3600	0.0384	44.8600	0.0449	16.945	0	0	0
2015/05/13	R203	05/11/2015	6.01	Call	Bond Future	39.4600	0.0395	46.1200	0.0461	16.878	0	0	0
2015/05/13	R203	05/11/2015	5.99	Put	Bond Future	2,235.4500	2.2354	2,138.0500	2.1381	(4.357)	0	0	0
2015/05/13	R203	05/11/2015	6.01	Put	Bond Future	2,202.2500	2.2022	2,105.1700	2.1052	(4.408)	0	0	0
2015/05/13	R203	04/02/2016	7.26	Put	Bond Future	670.5900	0.6706	537.4700	0.5375	(19.851)	0	0	0
2015/05/13	R203	04/02/2016	7.25	Put	Bond Future	677.7300	0.6777	544.5600	0.5446	(19.649)	0	0	0
2015/05/13	R203	04/02/2016			Bond Future	7.3120	104.7096	7.2417	104.8147	(0.960)	0.0000	0.0000	0
2015/05/13	R203	04/02/2016	7.26	Call	Bond Future	592.8000	0.5928	564.8300	0.5648	(4.718)	0	0	0
2015/05/13	R203	04/02/2016	7.24	Call	Bond Future	577.5300	0.5775	549.1000	0.5491	(4.923)	0	0	0
2015/05/13	R203	04/02/2016	7.25	Call	Bond Future	584.9600	0.5850	556.9400	0.5569	(4.790)	0	0	0
2015/05/13	R203	04/02/2016	7.24	Put	Bond Future	685.2900	0.6853	551.7100	0.5517	(19.492)	0	0	0
2015/05/13	R204	06/08/2015	7.74	Call	Bond Future	1,233.1200	1.2331	1,340.4900	1.3405	8.707	0	0	0
2015/05/13	R204	06/08/2015	7.75	Put	Bond Future	363.5100	0.3635	318.0600	0.3181	(12.503)	0	0	0
2015/05/13	R204	06/08/2015			Bond Future	7.4471	102.7380	7.3951	102.8918	(0.699)	0.0000	0.0000	11,940
2015/05/13	R204	06/08/2015	8.41	Call	Bond Future	2,850.9800	2.8510	2,996.2500	2.9963	5.095	0	0	0
2015/05/13	R204	06/08/2015	7.74	Put	Bond Future	372.4400	0.3724	325.9800	0.3260	(12.474)	0	0	0
2015/05/13	R204	06/08/2015	7.76	Put	Bond Future	354.7400	0.3547	310.1300	0.3101	(12.575)	0	0	0
2015/05/13	R204	06/08/2015	8.41	Put	Bond Future	54.7600	0.0548	46.2000	0.0462	(15.632)	0	0	699
2015/05/13	R204	06/08/2015	7.75	Call	Bond Future	1,253.4200	1.2534	1,361.8000	1.3618	8.647	0	0	0
2015/05/13	R204	06/08/2015	7.76	Call	Bond Future	1,273.8700	1.2739	1,383.0900	1.3831	8.574	0	0	0
2015/05/13	R204	05/11/2015			Bond Future	7.5085	104.4326	7.4529	104.5860	(0.741)	0.0000	0.0000	0
2015/05/13	R204	05/11/2015	6.25	Call	Bond Future	75.8300	0.0758	86.6400	0.0866	14.256	0	0	0
2015/05/13	R204	05/11/2015	6.24	Put	Bond Future	3,643.4800	3.6435	3,500.6300	3.5006	(3.921)	0	0	0
2015/05/13	R204	05/11/2015	6.26	Put	Bond Future	3,589.9900	3.5900	3,447.6300	3.4476	(3.965)	0	0	0
2015/05/13	R204	05/11/2015	6.25	Put	Bond Future	3,616.7100	3.6167	3,474.1000	3.4741	(3.943)	0	0	0
2015/05/13	R204	05/11/2015	6.26	Call	Bond Future	77.8500	0.0779	88.9100	0.0889	14.207	0	0	0
2015/05/13	R204	05/11/2015	6.24	Call	Bond Future	73.8600	0.0739	84.4300	0.0844	14.311	0	0	0
2015/05/13	R204	04/02/2016	7.50	Call	Bond Future	1,057.2400	1.0572	1,020.1100	1.0201	(3.512)	0	0	0
2015/05/13	R204	04/02/2016			Bond Future	7.5660	102.1769	7.5051	102.3326	(0.806)	0.0000	0.0000	0
2015/05/13	R204	04/02/2016	7.51	Call	Bond Future	1,070.0200	1.0700	1,033.4600	1.0335	(3.417)	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
2015/05/13	R204	04/02/2016	7.49	Put	Bond Future	1,238.7600	1.2388	1,045.7600	1.0458	(15.580)	0	0	0
2015/05/13	R204	04/02/2016	7.51	Put	Bond Future	1,213.1100	1.2131	1,020.8900	1.0209	(15.845)	0	0	0
2015/05/13	R204	04/02/2016	7.49	Call	Bond Future	1,044.5500	1.0445	1,007.2100	1.0072	(3.575)	0	0	0
2015/05/13	R204	04/02/2016	7.50	Put	Bond Future	1,225.8900	1.2259	1,033.1000	1.0331	(15.727)	0	0	0
2015/05/13	R207	06/08/2015	7.76	Call	Bond Future	1,057.2500	1.0572	1,173.7400	1.1737	11.018	0	0	0
2015/05/13	R207	06/08/2015			Bond Future	7.6837	98.9419	7.6273	99.1485	(0.735)	0.0000	0.0000	34,046
2015/05/13	R207	06/08/2015	7.74	Call	Bond Future	1,017.1000	1.0171	1,131.0000	1.1310	11.199	0	0	0
2015/05/13	R207	06/08/2015	7.75	Call	Bond Future	1,036.9700	1.0370	1,152.1800	1.1522	11.110	0	0	0
2015/05/13	R207	06/08/2015	7.46	Call	Bond Future	552.0000	0.5520	629.5100	0.6295	14.042	0	0	70
2015/05/13	R207	06/08/2015	7.74	Put	Bond Future	811.5900	0.8116	718.8300	0.7188	(11.429)	0	0	0
2015/05/13	R207	06/08/2015	7.46	Put	Bond Future	1,374.1400	1.3741	1,244.9900	1.2450	(9.399)	0	0	0
2015/05/13	R207	06/08/2015	7.76	Put	Bond Future	778.8300	0.7788	688.6600	0.6887	(11.578)	0	0	0
2015/05/13	R207	06/08/2015	7.75	Put	Bond Future	794.9900	0.7950	703.5400	0.7035	(11.503)	0	0	0
2015/05/13	R207	05/11/2015	7.76	Call	Bond Future	1,302.7800	1.3028	1,413.8100	1.4138	8.523	0	0	0
2015/05/13	R207	05/11/2015			Bond Future	7.7437	100.5744	7.6842	100.7816	(0.768)	0.0000	0.0000	0
2015/05/13	R207	05/11/2015	7.74	Call	Bond Future	1,267.1500	1.2672	1,376.3900	1.3764	8.621	0	0	0
2015/05/13	R207	05/11/2015	7.50	Call	Bond Future	884.7600	0.8848	972.3100	0.9723	9.895	0	0	19
2015/05/13	R207	05/11/2015	7.75	Call	Bond Future	1,284.9000	1.2849	1,395.0300	1.3950	8.571	0	0	0
2015/05/13	R207	05/11/2015	7.43	Call	Bond Future	789.0600	0.7891	870.3200	0.8703	10.298	0	0	53
2015/05/13	R207	05/11/2015	7.74	Put	Bond Future	1,280.0200	1.2800	1,182.0200	1.1820	(7.656)	0	0	0
2015/05/13	R207	05/11/2015	7.76	Put	Bond Future	1,246.1100	1.2461	1,149.9000	1.1499	(7.721)	0	0	0
2015/05/13	R207	05/11/2015	7.43	Put	Bond Future	1,887.5100	1.8875	1,761.5300	1.7615	(6.674)	0	0	0
2015/05/13	R207	05/11/2015	7.75	Put	Bond Future	1,262.9900	1.2630	1,165.8800	1.1659	(7.689)	0	0	0
2015/05/13	R207	05/11/2015	7.50	Put	Bond Future	1,736.8100	1.7368	1,617.1200	1.6171	(6.891)	0	0	0
2015/05/13	R207	04/02/2016	7.49	Put	Bond Future	2,063.4500	2.0634	1,857.1300	1.8571	(9.999)	0	0	0
2015/05/13	R207	04/02/2016	7.27	Put	Bond Future	2,531.8600	2.5319	2,314.7700	2.3148	(8.574)	0	0	0
2015/05/13	R207	04/02/2016			Bond Future	7.8030	98.6481	7.7392	98.8585	(0.818)	0.0000	0.0000	0
2015/05/13	R207	04/02/2016	7.51	Put	Bond Future	2,023.8500	2.0238	1,818.7000	1.8187	(10.137)	0	0	0
2015/05/13	R207	04/02/2016	7.27	Call	Bond Future	756.9600	0.7570	750.2600	0.7503	(0.885)	0	0	43
2015/05/13	R207	04/02/2016	7.50	Call	Bond Future	1,039.3500	1.0394	1,043.9900	1.0440	0.446	0	0	19
2015/05/13	R207	04/02/2016	7.51	Call	Bond Future	1,052.9500	1.0530	1,058.1900	1.0582	0.498	0	0	0
2015/05/13	R207	04/02/2016	7.49	Call	Bond Future	1,025.8500	1.0258	1,029.9200	1.0299	0.397	0	0	0
2015/05/13	R207	04/02/2016	7.50	Put	Bond Future	2,043.5900	2.0436	1,837.8400	1.8378	(10.068)	0	0	0
2015/05/13	R207	05/05/2016	7.86	Put	Bond Future	1,741.6900	1.7417	1,539.3800	1.5394	(11.616)	0	0	0
2015/05/13	R207	05/05/2016			Bond Future	7.8377	100.4459	7.7694	100.6586	(0.871)	0.0000	0.0000	0
2015/05/13	R207	05/05/2016	7.85	Put	Bond Future	1,756.1700	1.7562	1,553.6100	1.5536	(11.534)	0	0	0
2015/05/13	R207	05/05/2016	7.56	Put	Bond Future	2,225.3100	2.2253	2,009.0900	2.0091	(9.716)	0	0	0
2015/05/13	R207	05/05/2016	7.84	Put	Bond Future	1,770.7400	1.7707	1,567.9400	1.5679	(11.453)	0	0	0
2015/05/13	R207	05/05/2016	7.56	Call	Bond Future	1,356.5100	1.3565	1,353.0700	1.3531	(0.254)	0	0	43
2015/05/13	R207	05/05/2016	7.85	Call	Bond Future	1,794.3100	1.7943	1,804.5300	1.8045	0.570	0	0	0
2015/05/13	R207	05/05/2016	7.86	Call	Bond Future	1,810.9200	1.8109	1,821.3900	1.8214	0.578	0	0	0
2015/05/13	R207	05/05/2016	7.84	Call	Bond Future	1,777.7700	1.7778	1,787.7500	1.7878	0.561	0	0	0
2015/05/13	R208	06/08/2015			Bond Future	7.8001	97.7440	7.7501	97.9624	(0.641)	0.0000	0.0000	38,758
2015/05/13	R208	06/08/2015	8.00	Call	Bond Future	1,600.4700	1.6005	1,727.6900	1.7277	7.949	0	0	0
2015/05/13	R208	06/08/2015	8.01	Call	Bond Future	1,627.7100	1.6277	1,756.4300	1.7564	7.908	0	0	0
2015/05/13	R208	06/08/2015	8.85	Call	Bond Future	4,520.9200	4.5209	4,728.2900	4.7283	4.587	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
2015/05/13	R208	06/08/2015	7.99	Call	Bond Future	1,573.4500	1.5734	1,699.5200	1.6995	8.012	0	0	0
2015/05/13	R208	06/08/2015	8.01	Put	Bond Future	717.5200	0.7175	627.8700	0.6279	(12.494)	0	0	0
2015/05/13	R208	06/08/2015	8.00	Put	Bond Future	733.3900	0.7334	642.2400	0.6422	(12.429)	0	0	0
2015/05/13	R208	06/08/2015	7.99	Put	Bond Future	749.5200	0.7495	657.2200	0.6572	(12.315)	0	0	0
2015/05/13	R208	06/08/2015	8.85	Put	Bond Future	72.7200	0.0727	61.7200	0.0617	(15.127)	0	0	198
2015/05/13	R208	05/11/2015			Bond Future	7.8573	95.9559	7.8052	96.1751	(0.663)	0.0000	0.0000	0
2015/05/13	R208	05/11/2015	8.48	Call	Bond Future	3,197.5700	3.1976	3,351.4800	3.3515	4.813	0	0	0
2015/05/13	R208	05/11/2015	7.74	Put	Bond Future	1,814.3300	1.8143	1,688.1800	1.6882	(6.953)	0	0	0
2015/05/13	R208	05/11/2015	7.75	Call	Bond Future	1,339.5400	1.3395	1,433.5300	1.4335	7.017	0	0	0
2015/05/13	R208	05/11/2015	7.76	Call	Bond Future	1,359.2500	1.3593	1,453.9200	1.4539	6.965	0	0	0
2015/05/13	R208	05/11/2015	8.48	Put	Bond Future	625.7300	0.6257	560.4400	0.5604	(10.434)	0	0	2,200
2015/05/13	R208	05/11/2015	7.74	Call	Bond Future	1,320.2700	1.3203	1,413.3200	1.4133	7.048	0	0	0
2015/05/13	R208	05/11/2015	7.76	Put	Bond Future	1,768.8500	1.7688	1,644.3200	1.6443	(7.040)	0	0	0
2015/05/13	R208	05/11/2015	7.75	Put	Bond Future	1,791.3600	1.7914	1,666.1500	1.6662	(6.990)	0	0	0
2015/05/13	R208	04/02/2016			Bond Future	7.9116	97.5930	7.8565	97.8156	(0.696)	0.0000	0.0000	0
2015/05/13	R208	04/02/2016	7.74	Put	Bond Future	2,212.4700	2.2125	2,058.6900	2.0587	(6.951)	0	0	0
2015/05/13	R208	04/02/2016	7.76	Put	Bond Future	2,168.1000	2.1681	2,015.5100	2.0155	(7.038)	0	0	0
2015/05/13	R208	04/02/2016	7.75	Put	Bond Future	2,190.0400	2.1900	2,037.0200	2.0370	(6.987)	0	0	0
2015/05/13	R208	04/02/2016	7.76	Call	Bond Future	1,554.0600	1.5541	1,624.0800	1.6241	4.506	0	0	0
2015/05/13	R208	04/02/2016	7.74	Call	Bond Future	1,517.0600	1.5171	1,585.8900	1.5859	4.537	0	0	0
2015/05/13	R208	04/02/2016	7.75	Call	Bond Future	1,535.3300	1.5353	1,604.9200	1.6049	4.533	0	0	0
2015/05/13	R209	06/08/2015	8.99	Put	Bond Future	1,588.1300	1.5881	1,381.6700	1.3817	(13.000)	0	0	0
2015/05/13	R209	06/08/2015			Bond Future	8.8160	78.0767	8.7524	78.5661	(0.722)	0.0000	0.0000	25,841
2015/05/13	R209	06/08/2015	9.01	Put	Bond Future	1,528.5900	1.5286	1,327.3900	1.3274	(13.162)	0	0	0
2015/05/13	R209	06/08/2015	9.90	Call	Bond Future	7,846.3400	7.8463	8,307.6800	8.3077	5.880	0	0	0
2015/05/13	R209	06/08/2015	9.00	Call	Bond Future	2,947.3900	2.9474	3,232.7300	3.2327	9.681	0	0	0
2015/05/13	R209	06/08/2015	9.01	Call	Bond Future	2,992.2200	2.9922	3,280.4700	3.2805	9.633	0	0	0
2015/05/13	R209	06/08/2015	8.99	Call	Bond Future	2,902.8900	2.9029	3,185.8800	3.1859	9.749	0	0	0
2015/05/13	R209	06/08/2015	9.00	Put	Bond Future	1,558.1400	1.5581	1,354.0300	1.3540	(13.100)	0	0	0
2015/05/13	R209	06/08/2015	9.90	Put	Bond Future	195.0200	0.1950	166.9100	0.1669	(14.414)	0	0	2,914
2015/05/13	R209	05/11/2015	7.99	Put	Bond Future	7,952.5300	7.9525	7,554.0000	7.5540	(5.011)	0	0	0
2015/05/13	R209	05/11/2015			Bond Future	8.8658	76.2161	8.8008	76.7115	(0.734)	0.0000	0.0000	0
2015/05/13	R209	05/11/2015	8.01	Put	Bond Future	7,811.9400	7.8119	7,415.5200	7.4155	(5.075)	0	0	0
2015/05/13	R209	05/11/2015	7.99	Call	Bond Future	847.7200	0.8477	944.5700	0.9446	11.425	0	0	0
2015/05/13	R209	05/11/2015	8.00	Put	Bond Future	7,882.0600	7.8821	7,484.1800	7.4842	(5.048)	0	0	0
2015/05/13	R209	05/11/2015	8.00	Call	Bond Future	863.9200	0.8639	961.4200	0.9614	11.286	0	0	0
2015/05/13	R209	05/11/2015	8.01	Call	Bond Future	880.3300	0.8803	979.2900	0.9793	11.241	0	0	0
2015/05/13	R209	04/02/2016	8.74	Call	Bond Future	3,283.1800	3.2832	3,584.9300	3.5849	9.191	0	0	0
2015/05/13	R209	04/02/2016	8.75	Put	Bond Future	4,561.7500	4.5618	4,361.5100	4.3615	(4.390)	0	0	0
2015/05/13	R209	04/02/2016			Bond Future	8.9138	77.5165	8.8471	78.0201	(0.749)	0.0000	0.0000	0
2015/05/13	R209	04/02/2016	8.75	Call	Bond Future	3,317.0800	3.3171	3,620.4200	3.6204	9.145	0	0	0
2015/05/13	R209	04/02/2016	8.76	Call	Bond Future	3,351.7000	3.3517	3,656.0900	3.6561	9.082	0	0	0
2015/05/13	R209	04/02/2016	8.74	Put	Bond Future	4,604.8300	4.6048	4,403.0000	4.4030	(4.383)	0	0	0
2015/05/13	R209	04/02/2016	8.76	Put	Bond Future	4,519.5000	4.5195	4,320.3100	4.3203	(4.407)	0	0	0
2015/05/13	R210	06/08/2015	179.01	Call	Bond Future	2,703.6100	2.7036	2,744.9900	2.7450	1.531	0	0	0
2015/05/13	R210	06/08/2015			Bond Future	181.7136	181.7136	181.7550	181.7550	0.023	0.0000	0.0000	1,184

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
2015/05/13	R210	06/08/2015	178.99	Call	Bond Future	2,723.6100	2.7236	2,764.9900	2.7650	1.519	0	0	0
2015/05/13	R210	06/08/2015	179.00	Call	Bond Future	2,713.6100	2.7136	2,754.9900	2.7550	1.525	0	0	0
2015/05/13	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R210	05/11/2015			Bond Future	182.5903	182.5903	182.6274	182.6274	0.020	0.0000	0.0000	0
2015/05/13	R210	05/11/2015	182.00	Call	Bond Future	590.3200	0.5903	627.3500	0.6273	6.273	0	0	0
2015/05/13	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R210	05/11/2015	182.01	Call	Bond Future	580.3200	0.5803	617.3500	0.6173	6.381	0	0	0
2015/05/13	R210	05/11/2015	181.99	Call	Bond Future	600.3200	0.6003	637.3500	0.6373	6.168	0	0	0
2015/05/13	R211	06/08/2015			Bond Future	132.8638	132.8638	132.8850	132.8850	0.016	0.0000	0.0000	1,120
2015/05/13	R211	06/08/2015	134.99	Put	Bond Future	2,126.1600	2.1262	2,104.9500	2.1050	(0.998)	0	0	0
2015/05/13	R211	06/08/2015	135.01	Put	Bond Future	2,146.1600	2.1462	2,124.9500	2.1250	(0.988)	0	0	0
2015/05/13	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R211	06/08/2015	135.00	Put	Bond Future	2,136.1600	2.1362	2,114.9500	2.1150	(0.993)	0	0	0
2015/05/13	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R211	05/11/2015			Bond Future	135.0550	135.0550	135.0728	135.0728	0.013	0.0000	0.0000	0
2015/05/13	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R211	05/11/2015	134.99	Call	Bond Future	64.9600	0.0650	82.7800	0.0828	27.432	0	0	0
2015/05/13	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R211	05/11/2015	135.00	Call	Bond Future	54.9600	0.0550	72.7800	0.0728	32.424	0	0	0
2015/05/13	R211	05/11/2015	135.01	Call	Bond Future	44.9600	0.0450	62.7800	0.0628	39.635	0	0	0
2015/05/13	R212	06/08/2015	141.01	Put	Bond Future	1,029.7800	1.0298	998.7500	0.9988	(3.013)	0	0	0
2015/05/13	R212	06/08/2015			Bond Future	139.9802	139.9802	140.0113	140.0113	0.022	0.0000	0.0000	1,113
2015/05/13	R212	06/08/2015	141.00	Put	Bond Future	1,019.7800	1.0198	988.7500	0.9888	(3.043)	0	0	0
2015/05/13	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R212	06/08/2015	140.99	Put	Bond Future	1,009.7800	1.0098	978.7500	0.9788	(3.073)	0	0	0
2015/05/13	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R212	05/11/2015			Bond Future	142.2888	142.2888	142.3163	142.3163	0.019	0.0000	0.0000	0
2015/05/13	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R212	05/11/2015	145.99	Put	Bond Future	3,701.2400	3.7012	3,673.6700	3.6737	(0.745)	0	0	0
2015/05/13	R212	05/11/2015	146.01	Put	Bond Future	3,721.2400	3.7212	3,693.6700	3.6937	(0.741)	0	0	0
2015/05/13	R212	05/11/2015	146.00	Put	Bond Future	3,711.2400	3.7112	3,683.6700	3.6837	(0.743)	0	0	0
2015/05/13	R213	06/08/2015			Bond Future	8.7110	88.7057	8.6470	89.1906	(0.734)	0.0000	0.0000	18,667
2015/05/13	R213	06/08/2015	8.49	Put	Bond Future	3,070.8900	3.0709	2,784.9800	2.7850	(9.310)	0	0	0
2015/05/13	R213	06/08/2015	8.51	Put	Bond Future	2,974.5400	2.9745	2,694.1300	2.6941	(9.427)	0	0	0
2015/05/13	R213	06/08/2015	8.49	Call	Bond Future	1,378.6300	1.3786	1,577.6300	1.5776	14.435	0	0	0
2015/05/13	R213	06/08/2015	8.50	Put	Bond Future	3,022.3800	3.0224	2,739.2200	2.7392	(9.369)	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
2015/05/13	R213	06/08/2015	8.50	Call	Bond Future	1,407.7300	1.4077	1,609.4800	1.6095	14.332	0	0	0
2015/05/13	R213	06/08/2015	8.51	Call	Bond Future	1,437.4000	1.4374	1,641.9000	1.6419	14.227	0	0	0
2015/05/13	R213	05/11/2015	7.76	Call	Bond Future	618.4900	0.6185	712.8100	0.7128	15.250	0	0	0
2015/05/13	R213	05/11/2015			Bond Future	8.7666	86.6240	8.7011	87.1144	(0.747)	0.0000	0.0000	0
2015/05/13	R213	05/11/2015	7.74	Call	Bond Future	594.1600	0.5942	685.6700	0.6857	15.402	0	0	0
2015/05/13	R213	05/11/2015	7.75	Call	Bond Future	605.9400	0.6059	698.8200	0.6988	15.328	0	0	0
2015/05/13	R213	05/11/2015	7.74	Put	Bond Future	8,757.1600	8.7572	8,358.2500	8.3583	(4.555)	0	0	0
2015/05/13	R213	05/11/2015	7.76	Put	Bond Future	8,612.2600	8.6123	8,216.1600	8.2162	(4.599)	0	0	0
2015/05/13	R213	05/11/2015	7.75	Put	Bond Future	8,684.2700	8.6843	8,286.7300	8.2867	(4.578)	0	0	0
2015/05/13	R213	04/02/2016			Bond Future	8.8223	88.1018	8.7548	88.6002	(0.765)	0.0000	0.0000	0
2015/05/13	R213	04/02/2016	8.75	Call	Bond Future	3,504.1700	3.5042	3,841.5700	3.8416	9.629	0	0	0
2015/05/13	R213	04/02/2016	8.74	Put	Bond Future	4,077.5800	4.0776	3,915.0000	3.9150	(3.987)	0	0	0
2015/05/13	R213	04/02/2016	8.76	Put	Bond Future	3,999.9100	3.9999	3,840.3800	3.8404	(3.988)	0	0	0
2015/05/13	R213	04/02/2016	8.75	Put	Bond Future	4,038.3000	4.0383	3,877.2500	3.8773	(3.988)	0	0	0
2015/05/13	R213	04/02/2016	8.76	Call	Bond Future	3,539.9300	3.5399	3,878.8500	3.8788	9.574	0	0	0
2015/05/13	R213	04/02/2016	8.74	Call	Bond Future	3,469.2100	3.4692	3,805.0800	3.8051	9.681	0	0	0
2015/05/13	R214	06/08/2015	8.76	Put	Bond Future	2,739.8300	2.7398	2,467.6200	2.4676	(9.935)	0	0	0
2015/05/13	R214	06/08/2015			Bond Future	8.8533	79.2325	8.7949	79.7077	(0.659)	0.0000	0.0000	20,751
2015/05/13	R214	06/08/2015	8.75	Put	Bond Future	2,785.6400	2.7856	2,511.0900	2.5111	(9.856)	0	0	0
2015/05/13	R214	06/08/2015	8.74	Call	Bond Future	1,905.5400	1.9055	2,103.6700	2.1037	10.398	0	0	0
2015/05/13	R214	06/08/2015	8.75	Call	Bond Future	1,941.5700	1.9416	2,142.1900	2.1422	10.333	0	0	0
2015/05/13	R214	06/08/2015	8.76	Call	Bond Future	1,978.1400	1.9781	2,181.1000	2.1811	10.260	0	0	0
2015/05/13	R214	06/08/2015	8.74	Put	Bond Future	2,832.1200	2.8321	2,555.0800	2.5551	(9.782)	0	0	0
2015/05/13	R214	05/11/2015			Bond Future	8.9027	77.2478	8.8431	77.7286	(0.670)	0.0000	0.0000	0
2015/05/13	R214	05/11/2015	7.99	Put	Bond Future	8,779.9500	8.7800	8,383.0200	8.3830	(4.521)	0	0	0
2015/05/13	R214	05/11/2015	8.00	Put	Bond Future	8,702.6500	8.7026	8,306.1100	8.3061	(4.557)	0	0	0
2015/05/13	R214	05/11/2015	8.01	Put	Bond Future	8,625.5900	8.6256	8,230.3900	8.2304	(4.582)	0	0	0
2015/05/13	R214	05/11/2015	7.99	Call	Bond Future	847.8600	0.8479	931.7500	0.9317	9.894	0	0	0
2015/05/13	R214	05/11/2015	8.00	Call	Bond Future	864.5400	0.8645	948.8200	0.9488	9.749	0	0	0
2015/05/13	R214	05/11/2015	8.01	Call	Bond Future	881.2900	0.8813	966.9100	0.9669	9.715	0	0	0
2015/05/13	R214	04/02/2016			Bond Future	8.9519	78.5657	8.8907	79.0544	(0.684)	0.0000	0.0000	4,320
2015/05/13	R214	04/02/2016	7.99	Put	Bond Future	9,625.0900	9.6251	9,309.1200	9.3091	(3.283)	0	0	0
2015/05/13	R214	04/02/2016	8.00	Call	Bond Future	1,336.4500	1.3365	1,509.7300	1.5097	12.966	0	0	0
2015/05/13	R214	04/02/2016	8.01	Call	Bond Future	1,356.4300	1.3564	1,531.3400	1.5313	12.895	0	0	0
2015/05/13	R214	04/02/2016	7.99	Call	Bond Future	1,316.6600	1.3167	1,489.4000	1.4894	13.120	0	0	0
2015/05/13	R214	04/02/2016	8.01	Put	Bond Future	9,477.5300	9.4775	9,163.7300	9.1637	(3.311)	0	0	0
2015/05/13	R214	04/02/2016	8.00	Put	Bond Future	9,551.1300	9.5511	9,235.7000	9.2357	(3.303)	0	0	0
2015/05/13	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R248	06/08/2015			Bond Future	8.9200	102.1197	8.8615	102.7308	(0.656)	0.0000	0.0000	35,237
2015/05/13	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R248	06/08/2015	8.74	Put	Bond Future	1,902.1900	1.9022	1,291.1200	1.2911	(32.125)	0	0	0
2015/05/13	R248	06/08/2015	8.76	Put	Bond Future	1,687.6700	1.6877	1,076.6000	1.0766	(36.208)	0	0	0
2015/05/13	R248	06/08/2015	8.75	Put	Bond Future	1,794.8300	1.7948	1,183.7600	1.1838	(34.046)	0	0	0
2015/05/13	R248	05/11/2015	8.01	Put	Bond Future	10,830.2700	10.8303	10,211.9500	10.2120	(5.709)	0	0	0
2015/05/13	R248	05/11/2015			Bond Future	8.9711	99.3732	8.9113	99.9915	(0.667)	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
2015/05/13	R248	05/11/2015	8.00	Put	Bond Future	10,953.7300	10.9537	10,335.4100	10.3354	(5.645)	0	0	0
2015/05/13	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/13	R248	05/11/2015	7.99	Put	Bond Future	11,077.4400	11.0774	10,459.1200	10.4591	(5.582)	0	0	0
2015/05/13	R248	04/02/2016	8.99	Put	Bond Future	327.8300	0.3278	0.0000	0.0000	(100.000)	0	0	0
2015/05/13	R248	04/02/2016			Bond Future	9.0221	101.0685	8.9607	101.6970	(0.681)	0.0000	0.0000	0
2015/05/13	R248	04/02/2016	9.00	Put	Bond Future	225.6200	0.2256	0.0000	0.0000	(100.000)	0	0	0
2015/05/13	R248	04/02/2016	9.01	Put	Bond Future	123.6000	0.1236	0.0000	0.0000	(100.000)	0	0	0
2015/05/13	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	300.6500	0.3007	100.000	0	0	0
2015/05/13	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	402.8600	0.4029	100.000	0	0	0
2015/05/13	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	504.8800	0.5049	100.000	0	0	0

Total

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