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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/06/2015 TO 19/06/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	2025	06/08/2015	120.99	Put	Bond Future	877.0100	0.8770	413.0500	0.4130	(52.902)	0	0	0
2015/06/19	2025	06/08/2015			Bond Future	120.1130	120.1130	120.5769	120.5769	0.386	0.0000	0.0000	38
2015/06/19	2025	06/08/2015	121.01	Put	Bond Future	897.0100	0.8970	433.0500	0.4330	(51.723)	0	0	0
2015/06/19	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2025	06/08/2015	121.00	Put	Bond Future	887.0100	0.8870	423.0500	0.4230	(52.306)	0	0	0
2015/06/19	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2025	05/11/2015	123.01	Put	Bond Future	977.9200	0.9779	510.0700	0.5101	(47.841)	0	0	0
2015/06/19	2025	05/11/2015			Bond Future	122.0321	122.0321	122.4999	122.4999	0.383	0.0000	0.0000	0
2015/06/19	2025	05/11/2015	123.00	Put	Bond Future	967.9200	0.9679	500.0700	0.5001	(48.336)	0	0	0
2015/06/19	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2025	05/11/2015	122.99	Put	Bond Future	957.9200	0.9579	490.0700	0.4901	(48.840)	0	0	0
2015/06/19	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2030	06/08/2015			Bond Future	8.7785	93.9462	8.7827	93.9138	0.048	0.0000	0.0000	9,953
2015/06/19	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2030	06/08/2015	7.74	Put	Bond Future	8,549.5400	8.5495	8,581.9700	8.5820	0.379	0	0	0
2015/06/19	2030	06/08/2015	7.76	Put	Bond Future	8,374.8000	8.3748	8,407.2300	8.4072	0.387	0	0	0
2015/06/19	2030	06/08/2015	7.75	Put	Bond Future	8,462.1200	8.4621	8,494.5500	8.4946	0.383	0	0	0
2015/06/19	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2030	05/11/2015			Bond Future	8.8429	95.4479	8.8476	95.4121	0.053	0.0000	0.0000	0
2015/06/19	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2030	05/11/2015	8.49	Put	Bond Future	2,746.2900	2.7463	2,782.1100	2.7821	1.304	0	0	0
2015/06/19	2030	05/11/2015	8.51	Put	Bond Future	2,587.6600	2.5877	2,623.4800	2.6235	1.384	0	0	0
2015/06/19	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2030	05/11/2015	8.50	Put	Bond Future	2,666.9300	2.6669	2,702.7500	2.7027	1.343	0	0	0
2015/06/19	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2032	06/08/2015			Bond Future	8.8765	97.6091	8.8808	97.5740	0.048	0.0000	0.0000	1,678
2015/06/19	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2032	06/08/2015	8.50	Put	Bond Future	3,189.8400	3.1898	3,224.9700	3.2250	1.101	0	0	0
2015/06/19	2032	06/08/2015	8.49	Put	Bond Future	3,276.6800	3.2767	3,311.8100	3.3118	1.072	0	0	0
2015/06/19	2032	06/08/2015	8.51	Put	Bond Future	3,103.1100	3.1031	3,138.2400	3.1382	1.132	0	0	0
2015/06/19	2032	05/11/2015			Bond Future	8.9421	95.0140	8.9469	94.9754	0.053	0.0000	0.0000	0
2015/06/19	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2032	05/11/2015	7.99	Put	Bond Future	8,249.0800	8.2491	8,287.6100	8.2876	0.467	0	0	0

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2015/06/19	2032	05/11/2015	8.01	Put	Bond Future	8,065.2400	8.0652	8,103.7700	8.1038	0.478	0	0	0
2015/06/19	2032	05/11/2015	8.00	Put	Bond Future	8,157.1000	8.1571	8,195.6300	8.1956	0.472	0	0	0
2015/06/19	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2032	04/02/2016			Bond Future	9.0009	96.6293	9.0058	96.5901	0.054	0.0000	0.0000	0
2015/06/19	2032	04/02/2016	8.69	Put	Bond Future	2,548.0600	2.5481	2,587.2700	2.5873	1.539	0	0	0
2015/06/19	2032	04/02/2016	8.71	Put	Bond Future	2,381.1200	2.3811	2,420.3300	2.4203	1.647	0	0	0
2015/06/19	2032	04/02/2016	8.70	Put	Bond Future	2,464.5400	2.4645	2,503.7500	2.5038	1.591	0	0	0
2015/06/19	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	06/08/2015			Bond Future	8.9756	95.7777	8.9849	95.6927	0.104	0.0000	0.0000	40,148
2015/06/19	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	06/08/2015	8.74	Put	Bond Future	2,185.6300	2.1856	2,270.6200	2.2706	3.889	0	0	0
2015/06/19	2037	06/08/2015	8.76	Put	Bond Future	1,997.0300	1.9970	2,082.0200	2.0820	4.256	0	0	0
2015/06/19	2037	06/08/2015	8.75	Put	Bond Future	2,091.2600	2.0913	2,176.2500	2.1763	4.064	0	0	0
2015/06/19	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	05/11/2015	7.99	Put	Bond Future	10,199.3300	10.1993	10,288.5600	10.2886	0.875	0	0	0
2015/06/19	2037	05/11/2015	8.01	Put	Bond Future	9,988.7400	9.9887	10,077.9700	10.0780	0.893	0	0	0
2015/06/19	2037	05/11/2015			Bond Future	9.0362	97.3087	9.0461	97.2194	0.110	0.0000	0.0000	0
2015/06/19	2037	05/11/2015	8.00	Put	Bond Future	10,093.9500	10.0939	10,183.1800	10.1832	0.884	0	0	0
2015/06/19	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	04/02/2016	8.75	Put	Bond Future	3,117.6500	3.1176	3,208.3800	3.2084	2.910	0	0	0
2015/06/19	2037	04/02/2016			Bond Future	9.0918	94.7051	9.1020	94.6144	0.112	0.0000	0.0000	0
2015/06/19	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2037	04/02/2016	8.74	Put	Bond Future	3,211.2700	3.2113	3,302.0000	3.3020	2.825	0	0	0
2015/06/19	2037	04/02/2016	8.76	Put	Bond Future	3,024.1600	3.0242	3,114.8900	3.1149	3.000	0	0	0
2015/06/19	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2038	06/08/2015			Bond Future	124.1535	124.1535	124.4210	124.4210	0.215	0.0000	0.0000	3,582
2015/06/19	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2038	06/08/2015	127.99	Put	Bond Future	3,836.4800	3.8365	3,568.9600	3.5690	(6.973)	0	0	0
2015/06/19	2038	06/08/2015	128.01	Put	Bond Future	3,856.4800	3.8565	3,588.9600	3.5890	(6.937)	0	0	0
2015/06/19	2038	06/08/2015	128.00	Put	Bond Future	3,846.4800	3.8465	3,578.9600	3.5790	(6.955)	0	0	0
2015/06/19	2038	05/11/2015			Bond Future	126.1374	126.1374	126.4054	126.4054	0.212	0.0000	0.0000	0
2015/06/19	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2038	05/11/2015	133.99	Put	Bond Future	7,852.6300	7.8526	7,584.6100	7.5846	(3.413)	0	0	0
2015/06/19	2038	05/11/2015	134.01	Put	Bond Future	7,872.6300	7.8726	7,604.6100	7.6046	(3.404)	0	0	0
2015/06/19	2038	05/11/2015	134.00	Put	Bond Future	7,862.6300	7.8626	7,594.6100	7.5946	(3.409)	0	0	0
2015/06/19	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/06/19	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2044	06/08/2015			Bond Future	9.0286	97.4434	9.0329	97.4009	0.047	0.0000	0.0000	13,051
2015/06/19	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2044	06/08/2015	8.74	Put	Bond Future	2,940.6200	2.9406	2,983.1200	2.9831	1.445	0	0	0
2015/06/19	2044	06/08/2015	8.76	Put	Bond Future	2,732.0000	2.7320	2,774.5000	2.7745	1.556	0	0	0
2015/06/19	2044	06/08/2015	8.75	Put	Bond Future	2,836.2200	2.8362	2,878.7200	2.8787	1.498	0	0	0
2015/06/19	2044	05/11/2015			Bond Future	9.0863	99.0011	9.0910	98.9550	0.052	0.0000	0.0000	0
2015/06/19	2044	05/11/2015	8.24	Put	Bond Future	8,957.9100	8.9579	9,004.0400	9.0040	0.515	0	0	0
2015/06/19	2044	05/11/2015	8.26	Put	Bond Future	8,730.3500	8.7303	8,776.4800	8.7765	0.528	0	0	0
2015/06/19	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2044	05/11/2015	8.25	Put	Bond Future	8,844.0200	8.8440	8,890.1500	8.8901	0.522	0	0	0
2015/06/19	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2044	04/02/2016	8.99	Put	Bond Future	1,469.1700	1.4692	1,516.1500	1.5162	3.198	0	0	0
2015/06/19	2044	04/02/2016			Bond Future	9.1394	96.3011	9.1442	96.2541	0.053	0.0000	0.0000	0
2015/06/19	2044	04/02/2016	9.01	Put	Bond Future	1,270.2500	1.2703	1,317.2300	1.3172	3.698	0	0	0
2015/06/19	2044	04/02/2016	9.00	Put	Bond Future	1,369.6200	1.3696	1,416.6000	1.4166	3.430	0	0	0
2015/06/19	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2046	06/08/2015	129.01	Put	Bond Future	6,173.6700	6.1737	6,129.0100	6.1290	(0.723)	0	0	0
2015/06/19	2046	06/08/2015			Bond Future	122.8363	122.8363	122.8810	122.8810	0.036	0.0000	0.0000	5,722
2015/06/19	2046	06/08/2015	129.00	Put	Bond Future	6,163.6700	6.1637	6,119.0100	6.1190	(0.725)	0	0	0
2015/06/19	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2046	06/08/2015	128.99	Put	Bond Future	6,153.6700	6.1537	6,109.0100	6.1090	(0.726)	0	0	0
2015/06/19	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2046	05/11/2015			Bond Future	123.3925	123.3925	123.4342	123.4342	0.034	0.0000	0.0000	0
2015/06/19	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2046	05/11/2015	132.99	Put	Bond Future	9,597.4600	9.5975	9,555.8100	9.5558	(0.434)	0	0	0
2015/06/19	2046	05/11/2015	133.01	Put	Bond Future	9,617.4600	9.6175	9,575.8100	9.5758	(0.433)	0	0	0
2015/06/19	2046	05/11/2015	133.00	Put	Bond Future	9,607.4600	9.6075	9,565.8100	9.5658	(0.434)	0	0	0
2015/06/19	2050	06/08/2015			Bond Future	132.6998	132.6998	132.5865	132.5865	(0.085)	0.0000	0.0000	3,821
2015/06/19	2050	06/08/2015	136.99	Put	Bond Future	4,290.2500	4.2902	4,403.4900	4.4035	2.639	0	0	0
2015/06/19	2050	06/08/2015	137.01	Put	Bond Future	4,310.2500	4.3102	4,423.4900	4.4235	2.627	0	0	0
2015/06/19	2050	06/08/2015	137.00	Put	Bond Future	4,300.2500	4.3002	4,413.4900	4.4135	2.633	0	0	0
2015/06/19	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2050	05/11/2015			Bond Future	134.8196	134.8196	134.7009	134.7009	(0.088)	0.0000	0.0000	0
2015/06/19	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2050	05/11/2015	144.99	Put	Bond Future	10,170.3800	10.1704	10,289.0600	10.2891	1.167	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/19	2050	05/11/2015	145.01	Put	Bond Future	10,190.3800	10.1904	10,309.0600	10.3091	1.165	0	0	0
2015/06/19	2050	05/11/2015	145.00	Put	Bond Future	10,180.3800	10.1804	10,299.0600	10.2991	1.166	0	0	0
2015/06/19	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	AL37	06/08/2015			Index Future	455.2380	455.2380	455.1940	455.1940	(0.010)	0.0000	0.0000	124
2015/06/19	AL37	05/11/2015			Index Future	462.5870	462.5870	462.5290	462.5290	(0.013)	0.0000	0.0000	0
2015/06/19	AL7T	06/08/2015			Index Future	535.2600	535.2600	535.1170	535.1170	(0.027)	0.0000	0.0000	3
2015/06/19	AL7T	05/11/2015			Index Future	543.9010	543.9010	543.7400	543.7400	(0.030)	0.0000	0.0000	0
2015/06/19	ALBI	06/08/2015			Index Future	489.4500	489.4500	489.2910	489.2910	(0.032)	0.0000	0.0000	508
2015/06/19	ALBI	05/11/2015			Index Future	497.3520	497.3520	497.1750	497.1750	(0.036)	0.0000	0.0000	103
2015/06/19	ALBI	04/02/2016			Index Future	505.8000	505.8000	505.6200	505.6200	(0.036)	0.0000	0.0000	0
2015/06/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	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
2015/06/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	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
2015/06/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/19	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	EL28	06/08/2015			Bond Future	124.2836	124.2836	124.3293	124.3293	0.037	0.0000	0.0000	0
2015/06/19	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	EL28	06/08/2015	124.99	Put	Bond Future	706.4000	0.7064	660.7100	0.6607	(6.468)	0	0	0
2015/06/19	EL28	06/08/2015	125.01	Put	Bond Future	726.4000	0.7264	680.7100	0.6807	(6.290)	0	0	0
2015/06/19	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	EL28	06/08/2015	125.00	Put	Bond Future	716.4000	0.7164	670.7100	0.6707	(6.378)	0	0	0
2015/06/19	EL28	05/11/2015	126.99	Put	Bond Future	2,268.7700	2.2688	2,226.0700	2.2261	(1.882)	0	0	0
2015/06/19	EL28	05/11/2015			Bond Future	124.7212	124.7212	124.7639	124.7639	0.034	0.0000	0.0000	0
2015/06/19	EL28	05/11/2015	127.01	Put	Bond Future	2,288.7700	2.2888	2,246.0700	2.2461	(1.866)	0	0	0
2015/06/19	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	EL28	05/11/2015	127.00	Put	Bond Future	2,278.7700	2.2788	2,236.0700	2.2361	(1.874)	0	0	0
2015/06/19	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	06/08/2015			Bond Future	9.8909	83.0853	9.8949	83.0574	0.040	0.0000	0.0000	6,396
2015/06/19	ES33	06/08/2015	9.59	Put	Bond Future	2,167.2400	2.1672	2,195.1800	2.1952	1.289	0	0	0
2015/06/19	ES33	06/08/2015	9.61	Put	Bond Future	2,020.4400	2.0204	2,048.3800	2.0484	1.383	0	0	0
2015/06/19	ES33	06/08/2015	9.60	Put	Bond Future	2,093.7900	2.0938	2,121.7300	2.1217	1.334	0	0	0
2015/06/19	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	05/11/2015	9.00	Put	Bond Future	7,307.3900	7.3074	7,338.2200	7.3382	0.422	0	0	0
2015/06/19	ES33	05/11/2015			Bond Future	9.9842	80.6260	9.9886	80.5952	0.044	0.0000	0.0000	0
2015/06/19	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	05/11/2015	8.99	Put	Bond Future	7,386.7200	7.3867	7,417.5500	7.4175	0.417	0	0	0
2015/06/19	ES33	05/11/2015	9.01	Put	Bond Future	7,228.1600	7.2282	7,258.9900	7.2590	0.427	0	0	0
2015/06/19	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	04/02/2016			Bond Future	10.0739	81.9966	10.0785	81.9652	0.046	0.0000	0.0000	0
2015/06/19	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	ES33	04/02/2016	9.99	Put	Bond Future	576.9900	0.5770	608.4400	0.6084	5.451	0	0	0
2015/06/19	ES33	04/02/2016	10.01	Put	Bond Future	438.8600	0.4389	470.3100	0.4703	7.166	0	0	0
2015/06/19	ES33	04/02/2016	10.00	Put	Bond Future	507.8800	0.5079	539.3300	0.5393	6.192	0	0	0
2015/06/19	GOVI	06/08/2015			GOVI	486.0300	486.0300	485.9120	485.9120	(0.024)	0.0000	0.0000	462
2015/06/19	GOVI	06/08/2015	499.99	Put	GOVI	139,600.0000	13.9600	140,780.0000	14.0780	0.845	0	0	0
2015/06/19	GOVI	06/08/2015	500.01	Put	GOVI	139,800.0000	13.9800	140,980.0000	14.0980	0.844	0	0	0
2015/06/19	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	GOVI	06/08/2015	500.00	Put	GOVI	139,700.0000	13.9700	140,880.0000	14.0880	0.845	0	0	0
2015/06/19	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	GOVI	05/11/2015			GOVI	493.8760	493.8760	493.7420	493.7420	(0.027)	0.0000	0.0000	27

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/19	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	GOVI	05/11/2015	529.99	Put	GOVI	361,140.0000	36.1140	362,480.0000	36.2480	0.371	0	0	0
2015/06/19	GOVI	05/11/2015	530.01	Put	GOVI	361,340.0000	36.1340	362,680.0000	36.2680	0.371	0	0	0
2015/06/19	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	GOVI	05/11/2015	530.00	Put	GOVI	361,240.0000	36.1240	362,580.0000	36.2580	0.371	0	0	0
2015/06/19	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	GOVI	04/02/2016			GOVI	502.2650	502.2650	502.1280	502.1280	(0.027)	0.0000	0.0000	0
2015/06/19	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	GOVI	04/02/2016	511.99	Put	GOVI	97,250.0000	9.7250	98,620.0000	9.8620	1.409	0	0	0
2015/06/19	GOVI	04/02/2016	512.01	Put	GOVI	97,450.0000	9.7450	98,820.0000	9.8820	1.406	0	0	0
2015/06/19	GOVI	04/02/2016	512.00	Put	GOVI	97,350.0000	9.7350	98,720.0000	9.8720	1.407	0	0	0
2015/06/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/19	IGOV	06/08/2015			Index Future	227.2460	227.2460	227.3430	227.3430	0.043	0.0000	0.0000	1,080
2015/06/19	IGOV	05/11/2015			Index Future	230.9150	230.9150	231.0070	231.0070	0.040	0.0000	0.0000	17
2015/06/19	IGOV	04/02/2016			Index Future	234.8370	234.8370	234.9300	234.9300	0.040	0.0000	0.0000	0
2015/06/19	ILBI	06/08/2015			Index Future	617.1710	617.1710	617.4210	617.4210	0.041	0.0000	0.0000	159
2015/06/19	ILBI	05/11/2015			Index Future	627.2810	627.2810	627.5310	627.5310	0.040	0.0000	0.0000	0
2015/06/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/19	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/06/19	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/06/19	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.3900	93.6100	(0.312)	0.0000	0.0000	0
2015/06/19	JBAF	21/10/2015			Jibar Tradeable Future	6.5700	93.4300	6.5500	93.4500	(0.304)	0.0000	0.0000	0
2015/06/19	JBAF	18/11/2015			Jibar Tradeable Future	6.6750	93.3250	6.6750	93.3250	0.000	0.0000	0.0000	0
2015/06/19	JBAF	15/12/2015			Jibar Tradeable Future	6.7800	93.2200	6.7300	93.2700	(0.737)	0.0000	0.0000	0
2015/06/19	JBAF	17/02/2016			Jibar Tradeable Future	6.9600	93.0400	6.9500	93.0500	(0.144)	0.0000	0.0000	2,000
2015/06/19	JBAF	16/03/2016			Jibar Tradeable Future	7.0100	92.9900	7.0600	92.9400	0.713	0.0000	0.0000	0
2015/06/19	JBAF	15/06/2016			Jibar Tradeable Future	7.2800	92.7200	7.3000	92.7000	0.275	0.0000	0.0000	0
2015/06/19	JBAF	21/09/2016			Jibar Tradeable Future	7.4800	92.5200	7.5100	92.4900	0.401	0.0000	0.0000	0
2015/06/19	JBAF	21/12/2016			Jibar Tradeable Future	7.6600	92.3400	7.7000	92.3000	0.522	0.0000	0.0000	0
2015/06/19	JBAF	15/03/2017			Jibar Tradeable Future	7.7600	92.2400	7.8150	92.1850	0.709	0.0000	0.0000	0
2015/06/19	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/06/19	R023	06/08/2015	8.24	Call	Bond Future	1,050.4500	1.0505	1,028.2000	1.0282	(2.118)	0	0	0

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2015/06/19	R023	06/08/2015	9.07	Put	Bond Future	76.1700		0.0762	74.0000	0.0740	(2.849)	0	0	911
2015/06/19	R023	06/08/2015			Bond Future	8.2538		100.6779	8.2579	100.6554	0.050	0.0000	0.0000	20,973
2015/06/19	R023	06/08/2015	8.26	Put	Bond Future	1,071.1400		1.0711	1,071.0500	1.0711	(0.008)	0	0	0
2015/06/19	R023	06/08/2015	9.07	Call	Bond Future	4,392.5200		4.3925	4,367.8200	4.3678	(0.562)	0	0	0
2015/06/19	R023	06/08/2015	8.25	Put	Bond Future	1,097.8400		1.0978	1,097.9400	1.0979	0.009	0	0	0
2015/06/19	R023	06/08/2015	8.24	Put	Bond Future	1,125.3000		1.1253	1,125.5800	1.1256	0.025	0	0	0
2015/06/19	R023	06/08/2015	8.25	Call	Bond Future	1,077.4400		1.0774	1,055.0100	1.0550	(2.082)	0	0	0
2015/06/19	R023	06/08/2015	8.26	Call	Bond Future	1,105.1400		1.1051	1,082.5200	1.0825	(2.047)	0	0	0
2015/06/19	R023	05/11/2015			Bond Future	8.3322		98.3633	8.3370	98.3375	0.059	0.0000	0.0000	0
2015/06/19	R023	05/11/2015	7.99	Put	Bond Future	2,889.8800		2.8899	2,900.5400	2.9005	0.369	0	0	0
2015/06/19	R023	05/11/2015	8.01	Put	Bond Future	2,819.9700		2.8200	2,830.3400	2.8303	0.368	0	0	0
2015/06/19	R023	05/11/2015	7.99	Call	Bond Future	1,060.0600		1.0601	1,044.9300	1.0449	(1.427)	0	0	0
2015/06/19	R023	05/11/2015	8.00	Put	Bond Future	2,854.7900		2.8548	2,865.3100	2.8653	0.369	0	0	0
2015/06/19	R023	05/11/2015	8.00	Call	Bond Future	1,079.0600		1.0791	1,063.7900	1.0638	(1.415)	0	0	0
2015/06/19	R023	05/11/2015	8.01	Call	Bond Future	1,098.3000		1.0983	1,082.8800	1.0829	(1.404)	0	0	0
2015/06/19	R023	04/02/2016	8.01	Put	Bond Future	3,466.2600		3.4663	3,478.1300	3.4781	0.342	0	0	0
2015/06/19	R023	04/02/2016			Bond Future	8.4037		100.0350	8.4088	100.0087	0.061	0.0000	0.0000	0
2015/06/19	R023	04/02/2016	8.00	Put	Bond Future	3,499.6400		3.4996	3,511.6200	3.5116	0.342	0	0	0
2015/06/19	R023	04/02/2016	8.01	Call	Bond Future	1,420.6800		1.4207	1,406.2400	1.4062	(1.016)	0	0	0
2015/06/19	R023	04/02/2016	7.99	Call	Bond Future	1,382.2800		1.3823	1,368.0600	1.3681	(1.029)	0	0	0
2015/06/19	R023	04/02/2016	8.00	Call	Bond Future	1,401.4000		1.4014	1,387.0700	1.3871	(1.023)	0	0	0
2015/06/19	R023	04/02/2016	7.99	Put	Bond Future	3,533.2200		3.5332	3,545.3100	3.5453	0.342	0	0	0
2015/06/19	R186	06/08/2015	7.65	Call	Bond Future	113.0300		0.1130	105.7300	0.1057	(6.458)	0	0	75
2015/06/19	R186	06/08/2015	8.00	Put	Bond Future	3,796.1900		3.7962	3,810.7300	3.8107	0.383	0	0	0
2015/06/19	R186	06/08/2015	8.90	Put	Bond Future	400.1200		0.4001	394.8700	0.3949	(1.312)	0	0	5,350
2015/06/19	R186	06/08/2015			Bond Future	8.4075		116.5912	8.4118	116.5574	0.050	0.0000	0.0000	39,808
2015/06/19	R186	06/08/2015	8.50	Call	Bond Future	2,030.2700		2.0303	1,994.2700	1.9943	(1.773)	0	0	0
2015/06/19	R186	06/08/2015	8.55	Put	Bond Future	1,137.6900		1.1377	1,134.5200	1.1345	(0.279)	0	0	7,229
2015/06/19	R186	06/08/2015	7.85	Call	Bond Future	274.7900		0.2748	261.3000	0.2613	(4.909)	0	0	20
2015/06/19	R186	06/08/2015	8.00	Call	Bond Future	487.4800		0.4875	468.2600	0.4683	(3.943)	0	0	0
2015/06/19	R186	06/08/2015	8.01	Call	Bond Future	505.0600		0.5051	485.4500	0.4855	(3.883)	0	0	0
2015/06/19	R186	06/08/2015	7.75	Call	Bond Future	179.5300		0.1795	169.4000	0.1694	(5.643)	0	0	1,000
2015/06/19	R186	06/08/2015	8.35	Call	Bond Future	1,417.4000		1.4174	1,385.1900	1.3852	(2.272)	0	0	20
2015/06/19	R186	06/08/2015	7.99	Call	Bond Future	470.2500		0.4702	451.4300	0.4514	(4.002)	0	0	0
2015/06/19	R186	06/08/2015	8.68	Put	Bond Future	791.8700		0.7919	787.1000	0.7871	(0.602)	0	0	20
2015/06/19	R186	06/08/2015	8.46	Put	Bond Future	1,437.4700		1.4375	1,436.0900	1.4361	(0.096)	0	0	75
2015/06/19	R186	06/08/2015	8.45	Call	Bond Future	1,811.6800		1.8117	1,776.7700	1.7768	(1.927)	0	0	0
2015/06/19	R186	06/08/2015	8.05	Call	Bond Future	580.2700		0.5803	559.0500	0.5591	(3.657)	0	0	75
2015/06/19	R186	06/08/2015	7.65	Put	Bond Future	6,367.8300		6.3678	6,394.2900	6.3943	0.416	0	0	0
2015/06/19	R186	06/08/2015	8.50	Put	Bond Future	1,297.0700		1.2971	1,294.8300	1.2948	(0.173)	0	0	5,229
2015/06/19	R186	06/08/2015	8.55	Call	Bond Future	2,264.6400		2.2646	2,227.7100	2.2277	(1.631)	0	0	0
2015/06/19	R186	06/08/2015	7.75	Put	Bond Future	5,582.5100		5.5825	5,606.1400	5.6061	0.423	0	0	0
2015/06/19	R186	06/08/2015	8.45	Put	Bond Future	1,474.0900		1.4741	1,472.9400	1.4729	(0.078)	0	0	4,229
2015/06/19	R186	06/08/2015	7.99	Put	Bond Future	3,861.7700		3.8618	3,876.7100	3.8767	0.387	0	0	0
2015/06/19	R186	06/08/2015	8.05	Put	Bond Future	3,476.0900		3.4761	3,488.6300	3.4886	0.361	0	0	0
2015/06/19	R186	06/08/2015	8.90	Call	Bond Future	4,231.7800		4.2318	4,192.7700	4.1928	(0.922)	0	0	0
2015/06/19	R186	06/08/2015	8.46	Call	Bond Future	1,854.3300		1.8543	1,819.1900	1.8192	(1.895)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/19	R186	06/08/2015	7.85	Put	Bond Future	4,834.0600	4.8341	4,854.3300	4.8543	0.419	0	0	0
2015/06/19	R186	06/08/2015	8.01	Put	Bond Future	3,731.0300	3.7310	3,745.1800	3.7452	0.379	0	0	0
2015/06/19	R186	06/08/2015	8.35	Put	Bond Future	1,876.6800	1.8767	1,878.2300	1.8782	0.083	0	0	0
2015/06/19	R186	06/08/2015	8.68	Call	Bond Future	2,933.8800	2.9339	2,895.3500	2.8954	(1.313)	0	0	0
2015/06/19	R186	05/11/2015	8.85	Put	Bond Future	1,592.3600	1.5924	1,595.6200	1.5956	0.205	0	0	169
2015/06/19	R186	05/11/2015	8.25	Put	Bond Future	3,755.5500	3.7556	3,768.1800	3.7682	0.336	0	0	8,690
2015/06/19	R186	05/11/2015	8.24	Call	Bond Future	1,956.4300	1.9564	1,931.5200	1.9315	(1.273)	0	0	0
2015/06/19	R186	05/11/2015	8.45	Call	Bond Future	2,691.7500	2.6918	2,662.9300	2.6629	(1.071)	0	0	0
2015/06/19	R186	05/11/2015			Bond Future	8.4743	118.4538	8.4792	118.4161	0.057	0.0000	0.0000	500
2015/06/19	R186	05/11/2015	9.00	Put	Bond Future	1,246.8200	1.2468	1,248.6600	1.2487	0.148	0	0	2,600
2015/06/19	R186	05/11/2015	8.35	Put	Bond Future	3,298.9800	3.2990	3,309.6900	3.3097	0.325	0	0	9,370
2015/06/19	R186	05/11/2015	8.22	Call	Bond Future	1,893.8200	1.8938	1,869.3100	1.8693	(1.294)	0	0	0
2015/06/19	R186	05/11/2015	8.24	Put	Bond Future	3,803.5600	3.8036	3,816.3800	3.8164	0.337	0	0	0
2015/06/19	R186	05/11/2015	8.26	Put	Bond Future	3,708.2200	3.7082	3,720.6500	3.7206	0.335	0	0	0
2015/06/19	R186	05/11/2015	8.35	Call	Bond Future	2,323.9300	2.3239	2,296.9100	2.2969	(1.163)	0	0	169
2015/06/19	R186	05/11/2015	7.73	Call	Bond Future	750.6000	0.7506	736.1800	0.7362	(1.921)	0	0	169
2015/06/19	R186	05/11/2015	8.85	Call	Bond Future	4,470.6000	4.4706	4,436.1300	4.4361	(0.771)	0	0	0
2015/06/19	R186	05/11/2015	9.00	Call	Bond Future	5,246.6000	5.2466	5,210.7100	5.2107	(0.684)	0	0	0
2015/06/19	R186	05/11/2015	8.45	Put	Bond Future	2,881.7300	2.8817	2,890.6400	2.8906	0.309	0	0	6,248
2015/06/19	R186	05/11/2015	8.25	Call	Bond Future	1,988.0700	1.9881	1,962.9700	1.9630	(1.263)	0	0	0
2015/06/19	R186	05/11/2015	7.73	Put	Bond Future	6,760.4000	6.7604	6,783.7100	6.7837	0.345	0	0	0
2015/06/19	R186	05/11/2015	8.26	Call	Bond Future	2,020.3200	2.0203	1,995.0200	1.9950	(1.252)	0	0	0
2015/06/19	R186	05/11/2015	8.22	Put	Bond Future	3,900.4700	3.9005	3,913.6900	3.9137	0.339	0	0	1,090
2015/06/19	R186	04/02/2016	7.50	Call	Bond Future	756.7400	0.7567	745.4100	0.7454	(1.497)	0	0	0
2015/06/19	R186	04/02/2016			Bond Future	8.5325	115.1683	8.5375	115.1298	0.059	0.0000	0.0000	5,512
2015/06/19	R186	04/02/2016	7.51	Call	Bond Future	770.8000	0.7708	759.3300	0.7593	(1.488)	0	0	0
2015/06/19	R186	04/02/2016	7.50	Put	Bond Future	9,027.9100	9.0279	9,054.9900	9.0550	0.300	0	0	0
2015/06/19	R186	04/02/2016	7.49	Call	Bond Future	743.5700	0.7436	732.3900	0.7324	(1.504)	0	0	0
2015/06/19	R186	04/02/2016	7.49	Put	Bond Future	9,098.7600	9.0988	9,125.9900	9.1260	0.299	0	0	0
2015/06/19	R186	04/02/2016	7.51	Put	Bond Future	8,958.0300	8.9580	8,984.9700	8.9850	0.301	0	0	0
2015/06/19	R186	05/05/2016			Bond Future	8.5815	117.2187	8.5866	117.1803	0.060	0.0000	0.0000	0
2015/06/19	R186	05/05/2016	8.34	Call	Bond Future	3,258.3500	3.2583	3,234.9500	3.2350	(0.718)	0	0	0
2015/06/19	R186	05/05/2016	8.35	Call	Bond Future	3,291.7400	3.2917	3,268.2200	3.2682	(0.715)	0	0	0
2015/06/19	R186	05/05/2016	8.33	Call	Bond Future	3,225.5900	3.2256	3,202.3100	3.2023	(0.722)	0	0	0
2015/06/19	R186	05/05/2016	8.35	Put	Bond Future	5,042.1400	5.0421	5,057.0000	5.0570	0.295	0	0	0
2015/06/19	R186	05/05/2016	7.56	Put	Bond Future	9,287.8100	9.2878	9,312.6800	9.3127	0.268	0	0	0
2015/06/19	R186	05/05/2016	8.34	Put	Bond Future	5,085.2000	5.0852	5,100.1800	5.1002	0.295	0	0	0
2015/06/19	R186	05/05/2016	7.56	Call	Bond Future	1,280.3400	1.2803	1,266.8300	1.2668	(1.055)	0	0	0
2015/06/19	R186	05/05/2016	8.33	Put	Bond Future	5,128.9500	5.1289	5,144.0500	5.1440	0.294	0	0	0
2015/06/19	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R197	06/08/2015			Bond Future	287.9870	287.9870	287.8867	287.8867	(0.035)	0.0000	0.0000	997
2015/06/19	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R197	06/08/2015	287.99	Put	Bond Future	2.9600	0.0030	103.2500	0.1032	3388.176	0	0	0
2015/06/19	R197	06/08/2015	288.01	Put	Bond Future	22.9600	0.0230	123.2500	0.1232	436.803	0	0	0
2015/06/19	R197	06/08/2015	288.00	Put	Bond Future	12.9600	0.0130	113.2500	0.1132	773.843	0	0	0
2015/06/19	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/19	R197	05/11/2015			Bond Future	292.5879	292.5879	292.4774	292.4774	(0.038)	0.0000	0.0000	0
2015/06/19	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R197	05/11/2015	294.99	Put	Bond Future	2,402.1300	2.4021	2,512.6300	2.5126	4.600	0	0	0
2015/06/19	R197	05/11/2015	295.01	Put	Bond Future	2,422.1300	2.4221	2,532.6300	2.5326	4.562	0	0	0
2015/06/19	R197	05/11/2015	295.00	Put	Bond Future	2,412.1300	2.4121	2,522.6300	2.5226	4.581	0	0	0
2015/06/19	R202	06/08/2015			Bond Future	235.8543	235.8543	235.9387	235.9387	0.036	0.0000	0.0000	53,356
2015/06/19	R202	06/08/2015	239.99	Put	Bond Future	4,135.6800	4.1357	4,051.3000	4.0513	(2.040)	0	0	0
2015/06/19	R202	06/08/2015	240.00	Put	Bond Future	4,145.6800	4.1457	4,061.3000	4.0613	(2.035)	0	0	0
2015/06/19	R202	06/08/2015	240.01	Put	Bond Future	4,155.6800	4.1557	4,071.3000	4.0713	(2.030)	0	0	0
2015/06/19	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R202	05/11/2015			Bond Future	239.6225	239.6225	239.7011	239.7011	0.033	0.0000	0.0000	0
2015/06/19	R202	05/11/2015	245.99	Put	Bond Future	6,367.5200	6.3675	6,288.9200	6.2889	(1.234)	0	0	0
2015/06/19	R202	05/11/2015	246.01	Put	Bond Future	6,387.5200	6.3875	6,308.9200	6.3089	(1.231)	0	0	0
2015/06/19	R202	05/11/2015	246.00	Put	Bond Future	6,377.5200	6.3775	6,298.9200	6.2989	(1.232)	0	0	0
2015/06/19	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R203	06/08/2015	6.74	Call	Bond Future	35.9000	0.0359	34.7100	0.0347	(3.315)	0	0	0
2015/06/19	R203	06/08/2015	6.75	Put	Bond Future	1,260.1200	1.2601	1,255.8000	1.2558	(0.343)	0	0	0
2015/06/19	R203	06/08/2015	7.84	Call	Bond Future	973.5500	0.9736	973.6200	0.9736	0.007	0	0	0
2015/06/19	R203	06/08/2015			Bond Future	7.3791	105.0119	7.3775	105.0150	(0.022)	0.0000	0.0000	17,933
2015/06/19	R203	06/08/2015	6.75	Call	Bond Future	37.6600	0.0377	36.4400	0.0364	(3.240)	0	0	0
2015/06/19	R203	06/08/2015	6.76	Call	Bond Future	39.5000	0.0395	38.2400	0.0382	(3.190)	0	0	0
2015/06/19	R203	06/08/2015	6.74	Put	Bond Future	1,277.9500	1.2780	1,273.6600	1.2737	(0.336)	0	0	0
2015/06/19	R203	06/08/2015	7.84	Put	Bond Future	89.6600	0.0897	86.6300	0.0866	(3.379)	0	0	5,000
2015/06/19	R203	06/08/2015	6.76	Put	Bond Future	1,242.3800	1.2424	1,238.0200	1.2380	(0.351)	0	0	0
2015/06/19	R203	05/11/2015	5.99	Call	Bond Future	10.3900	0.0104	10.1500	0.0101	(2.310)	0	0	0
2015/06/19	R203	05/11/2015	6.00	Put	Bond Future	2,620.0800	2.6201	2,619.7600	2.6198	(0.012)	0	0	0
2015/06/19	R203	05/11/2015			Bond Future	7.4999	102.5243	7.4998	102.5243	(0.001)	0.0000	0.0000	0
2015/06/19	R203	05/11/2015	6.00	Call	Bond Future	10.7700	0.0108	10.5200	0.0105	(2.321)	0	0	0
2015/06/19	R203	05/11/2015	6.01	Call	Bond Future	11.1600	0.0112	10.9100	0.0109	(2.240)	0	0	0
2015/06/19	R203	05/11/2015	5.99	Put	Bond Future	2,637.3900	2.6374	2,637.0800	2.6371	(0.012)	0	0	0
2015/06/19	R203	05/11/2015	6.01	Put	Bond Future	2,602.7800	2.6028	2,602.4600	2.6025	(0.012)	0	0	0
2015/06/19	R203	04/02/2016	7.26	Put	Bond Future	825.2600	0.8253	824.1800	0.8242	(0.131)	0	0	0
2015/06/19	R203	04/02/2016	7.25	Put	Bond Future	834.8200	0.8348	833.7400	0.8337	(0.129)	0	0	0
2015/06/19	R203	04/02/2016			Bond Future	7.6086	104.2669	7.6086	104.2670	0.000	0.0000	0.0000	0
2015/06/19	R203	04/02/2016	7.26	Call	Bond Future	304.8300	0.3048	303.8000	0.3038	(0.338)	0	0	0
2015/06/19	R203	04/02/2016	7.24	Call	Bond Future	294.0400	0.2940	293.0200	0.2930	(0.347)	0	0	0
2015/06/19	R203	04/02/2016	7.25	Call	Bond Future	299.4100	0.2994	298.3800	0.2984	(0.344)	0	0	0
2015/06/19	R203	04/02/2016	7.24	Put	Bond Future	844.4400	0.8444	843.3700	0.8434	(0.127)	0	0	0
2015/06/19	R204	06/08/2015	7.74	Call	Bond Future	557.7800	0.5578	554.2300	0.5542	(0.636)	0	0	0
2015/06/19	R204	06/08/2015	7.75	Put	Bond Future	526.6700	0.5267	519.0500	0.5191	(1.447)	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
2015/06/19	R204	06/08/2015			Bond Future	7.7342		101.8943	7.7328	101.8984	(0.018)	0.0000	0.0000	22,429
2015/06/19	R204	06/08/2015	8.41	Call	Bond Future	2,007.9500		2.0079	2,009.4700	2.0095	0.076	0	0	0
2015/06/19	R204	06/08/2015	7.74	Put	Bond Future	540.8000		0.5408	533.1500	0.5331	(1.415)	0	0	0
2015/06/19	R204	06/08/2015	7.76	Put	Bond Future	512.7900		0.5128	505.2100	0.5052	(1.478)	0	0	0
2015/06/19	R204	06/08/2015	8.41	Put	Bond Future	55.4300		0.0554	52.8500	0.0529	(4.655)	0	0	699
2015/06/19	R204	06/08/2015	7.75	Call	Bond Future	572.8800		0.5729	569.3600	0.5694	(0.614)	0	0	0
2015/06/19	R204	06/08/2015	7.76	Call	Bond Future	588.2200		0.5882	584.7400	0.5847	(0.592)	0	0	0
2015/06/19	R204	05/11/2015			Bond Future	7.8410		103.5222	7.8405	103.5233	(0.005)	0.0000	0.0000	0
2015/06/19	R204	05/11/2015	6.25	Call	Bond Future	17.2200		0.0172	16.8400	0.0168	(2.207)	0	0	0
2015/06/19	R204	05/11/2015	6.24	Put	Bond Future	4,496.7200		4.4967	4,495.2400	4.4952	(0.033)	0	0	0
2015/06/19	R204	05/11/2015	6.26	Put	Bond Future	4,440.4300		4.4404	4,438.9300	4.4389	(0.034)	0	0	0
2015/06/19	R204	05/11/2015	6.25	Put	Bond Future	4,468.5700		4.4686	4,467.0700	4.4671	(0.034)	0	0	0
2015/06/19	R204	05/11/2015	6.26	Call	Bond Future	17.8200		0.0178	17.4400	0.0174	(2.132)	0	0	0
2015/06/19	R204	05/11/2015	6.24	Call	Bond Future	16.6300		0.0166	16.2700	0.0163	(2.165)	0	0	0
2015/06/19	R204	04/02/2016	7.50	Call	Bond Future	519.3700		0.5194	517.8300	0.5178	(0.297)	0	0	0
2015/06/19	R204	04/02/2016			Bond Future	7.9337		101.2443	7.9333	101.2454	(0.006)	0.0000	0.0000	0
2015/06/19	R204	04/02/2016	7.51	Call	Bond Future	528.2200		0.5282	526.6700	0.5267	(0.293)	0	0	0
2015/06/19	R204	04/02/2016	7.49	Put	Bond Future	1,637.7400		1.6377	1,635.1000	1.6351	(0.161)	0	0	0
2015/06/19	R204	04/02/2016	7.51	Put	Bond Future	1,603.9300		1.6039	1,601.2700	1.6013	(0.166)	0	0	0
2015/06/19	R204	04/02/2016	7.49	Call	Bond Future	510.9100		0.5109	509.3800	0.5094	(0.299)	0	0	0
2015/06/19	R204	04/02/2016	7.50	Put	Bond Future	1,620.6400		1.6206	1,617.9900	1.6180	(0.164)	0	0	0
2015/06/19	R207	06/08/2015	7.76	Call	Bond Future	414.9400		0.4149	403.4300	0.4034	(2.774)	0	0	0
2015/06/19	R207	06/08/2015			Bond Future	7.9431		97.9990	7.9469	97.9852	0.048	0.0000	0.0000	38,758
2015/06/19	R207	06/08/2015	7.74	Call	Bond Future	389.5500		0.3895	378.3700	0.3784	(2.870)	0	0	0
2015/06/19	R207	06/08/2015	7.75	Call	Bond Future	402.1100		0.4021	390.7700	0.3908	(2.820)	0	0	0
2015/06/19	R207	06/08/2015	7.46	Call	Bond Future	140.1100		0.1401	133.7800	0.1338	(4.518)	0	0	70
2015/06/19	R207	06/08/2015	7.74	Put	Bond Future	1,126.8800		1.1269	1,129.5000	1.1295	0.233	0	0	0
2015/06/19	R207	06/08/2015	7.46	Put	Bond Future	1,905.0900		1.9051	1,912.5600	1.9126	0.392	0	0	0
2015/06/19	R207	06/08/2015	7.76	Put	Bond Future	1,079.3600		1.0794	1,081.6500	1.0817	0.212	0	0	0
2015/06/19	R207	06/08/2015	7.75	Put	Bond Future	1,102.9700		1.1030	1,105.4300	1.1054	0.223	0	0	0
2015/06/19	R207	05/11/2015	7.76	Call	Bond Future	726.3900		0.7264	716.2000	0.7162	(1.403)	0	0	0
2015/06/19	R207	05/11/2015			Bond Future	8.0357		99.5651	8.0407	99.5481	0.061	0.0000	0.0000	0
2015/06/19	R207	05/11/2015	7.74	Call	Bond Future	700.4600		0.7005	690.4700	0.6905	(1.426)	0	0	0
2015/06/19	R207	05/11/2015	7.50	Call	Bond Future	436.6500		0.4366	429.0000	0.4290	(1.752)	0	0	19
2015/06/19	R207	05/11/2015	7.75	Call	Bond Future	713.3500		0.7133	703.2600	0.7033	(1.414)	0	0	0
2015/06/19	R207	05/11/2015	7.43	Call	Bond Future	375.3700		0.3754	368.3900	0.3684	(1.859)	0	0	53
2015/06/19	R207	05/11/2015	7.74	Put	Bond Future	1,722.6200		1.7226	1,729.6000	1.7296	0.405	0	0	0
2015/06/19	R207	05/11/2015	7.76	Put	Bond Future	1,679.0100		1.6790	1,685.7900	1.6858	0.404	0	0	0
2015/06/19	R207	05/11/2015	7.43	Put	Bond Future	2,483.1100		2.4831	2,493.1000	2.4931	0.402	0	0	0
2015/06/19	R207	05/11/2015	7.75	Put	Bond Future	1,700.7300		1.7007	1,707.6100	1.7076	0.405	0	0	0
2015/06/19	R207	05/11/2015	7.50	Put	Bond Future	2,297.9900		2.2980	2,307.3100	2.3073	0.406	0	0	0
2015/06/19	R207	04/02/2016	7.49	Put	Bond Future	2,598.3300		2.5983	2,608.6500	2.6087	0.397	0	0	0
2015/06/19	R207	04/02/2016	7.27	Put	Bond Future	3,162.1900		3.1622	3,174.1000	3.1741	0.377	0	0	0
2015/06/19	R207	04/02/2016			Bond Future	8.1186		97.6151	8.1239	97.5978	0.066	0.0000	0.0000	0
2015/06/19	R207	04/02/2016	7.51	Put	Bond Future	2,550.1500		2.5501	2,560.3300	2.5603	0.399	0	0	0
2015/06/19	R207	04/02/2016	7.27	Call	Bond Future	354.3300		0.3543	348.9400	0.3489	(1.521)	0	0	43
2015/06/19	R207	04/02/2016	7.50	Call	Bond Future	536.9700		0.5370	529.9300	0.5299	(1.311)	0	0	19

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/19	R207	04/02/2016	7.51	Call	Bond Future	546.2900	0.5463	539.1700	0.5392	(1.303)	0	0	0
2015/06/19	R207	04/02/2016	7.49	Call	Bond Future	527.7700	0.5278	520.7900	0.5208	(1.323)	0	0	0
2015/06/19	R207	04/02/2016	7.50	Put	Bond Future	2,574.1700	2.5742	2,584.4300	2.5844	0.399	0	0	0
2015/06/19	R207	05/05/2016	7.86	Put	Bond Future	2,158.4700	2.1585	2,166.1800	2.1662	0.357	0	0	0
2015/06/19	R207	05/05/2016			Bond Future	8.1914	99.3531	8.1969	99.3361	0.068	0.0000	0.0000	0
2015/06/19	R207	05/05/2016	7.85	Put	Bond Future	2,176.7200	2.1767	2,184.4800	2.1845	0.356	0	0	0
2015/06/19	R207	05/05/2016	7.56	Put	Bond Future	2,750.3700	2.7504	2,759.8200	2.7598	0.344	0	0	0
2015/06/19	R207	05/05/2016	7.84	Put	Bond Future	2,195.0800	2.1951	2,202.9000	2.2029	0.356	0	0	0
2015/06/19	R207	05/05/2016	7.56	Call	Bond Future	788.8200	0.7888	781.2700	0.7813	(0.957)	0	0	43
2015/06/19	R207	05/05/2016	7.85	Call	Bond Future	1,122.1100	1.1221	1,112.8700	1.1129	(0.823)	0	0	0
2015/06/19	R207	05/05/2016	7.86	Call	Bond Future	1,134.9500	1.1350	1,125.6600	1.1257	(0.819)	0	0	0
2015/06/19	R207	05/05/2016	7.84	Call	Bond Future	1,109.3600	1.1094	1,100.1800	1.1002	(0.828)	0	0	0
2015/06/19	R208	06/08/2015			Bond Future	8.0648	96.5979	8.0688	96.5806	0.050	0.0000	0.0000	38,528
2015/06/19	R208	06/08/2015	8.00	Call	Bond Future	710.5500	0.7106	694.2000	0.6942	(2.301)	0	0	0
2015/06/19	R208	06/08/2015	8.01	Call	Bond Future	730.1000	0.7301	713.5900	0.7136	(2.261)	0	0	0
2015/06/19	R208	06/08/2015	8.85	Call	Bond Future	3,363.0700	3.3631	3,344.0500	3.3440	(0.566)	0	0	0
2015/06/19	R208	06/08/2015	7.99	Call	Bond Future	691.3200	0.6913	675.1400	0.6751	(2.340)	0	0	0
2015/06/19	R208	06/08/2015	8.01	Put	Bond Future	966.0600	0.9661	966.8600	0.9669	0.083	0	0	0
2015/06/19	R208	06/08/2015	8.00	Put	Bond Future	989.6200	0.9896	990.5800	0.9906	0.097	0	0	0
2015/06/19	R208	06/08/2015	7.99	Put	Bond Future	1,013.5400	1.0135	1,014.6700	1.0147	0.111	0	0	0
2015/06/19	R208	06/08/2015	8.85	Put	Bond Future	61.0200	0.0610	59.3100	0.0593	(2.802)	0	0	198
2015/06/19	R208	05/11/2015			Bond Future	8.1486	94.7420	8.1536	94.7215	0.061	0.0000	0.0000	0
2015/06/19	R208	05/11/2015	8.48	Call	Bond Future	2,197.4800	2.1975	2,179.3400	2.1793	(0.825)	0	0	0
2015/06/19	R208	05/11/2015	7.74	Put	Bond Future	2,410.3800	2.4104	2,419.9500	2.4200	0.397	0	0	0
2015/06/19	R208	05/11/2015	7.75	Call	Bond Future	715.8000	0.7158	704.7600	0.7048	(1.542)	0	0	0
2015/06/19	R208	05/11/2015	7.76	Call	Bond Future	729.6200	0.7296	718.4700	0.7185	(1.528)	0	0	0
2015/06/19	R208	05/11/2015	8.48	Put	Bond Future	839.5900	0.8396	841.9500	0.8419	0.281	0	0	2,200
2015/06/19	R208	05/11/2015	7.74	Call	Bond Future	702.3700	0.7024	691.4400	0.6914	(1.556)	0	0	0
2015/06/19	R208	05/11/2015	7.76	Put	Bond Future	2,353.1700	2.3532	2,362.5200	2.3625	0.397	0	0	0
2015/06/19	R208	05/11/2015	7.75	Put	Bond Future	2,381.5700	2.3816	2,391.0300	2.3910	0.397	0	0	0
2015/06/19	R208	04/02/2016			Bond Future	8.2215	96.3524	8.2267	96.3315	0.064	0.0000	0.0000	0
2015/06/19	R208	04/02/2016	7.74	Put	Bond Future	2,849.8000	2.8498	2,860.4000	2.8604	0.372	0	0	0
2015/06/19	R208	04/02/2016	7.76	Put	Bond Future	2,795.7000	2.7957	2,806.1200	2.8061	0.373	0	0	0
2015/06/19	R208	04/02/2016	7.75	Put	Bond Future	2,822.6700	2.8227	2,833.1800	2.8332	0.372	0	0	0
2015/06/19	R208	04/02/2016	7.76	Call	Bond Future	941.0800	0.9411	930.6100	0.9306	(1.113)	0	0	0
2015/06/19	R208	04/02/2016	7.74	Call	Bond Future	913.8100	0.9138	903.5200	0.9035	(1.126)	0	0	0
2015/06/19	R208	04/02/2016	7.75	Call	Bond Future	927.3800	0.9274	917.0000	0.9170	(1.119)	0	0	0
2015/06/19	R209	06/08/2015	8.99	Put	Bond Future	1,394.1900	1.3942	1,391.9100	1.3919	(0.164)	0	0	0
2015/06/19	R209	06/08/2015			Bond Future	8.9217	77.2734	8.9261	77.2408	0.049	0.0000	0.0000	28,177
2015/06/19	R209	06/08/2015	9.01	Put	Bond Future	1,328.1900	1.3282	1,325.5300	1.3255	(0.200)	0	0	0
2015/06/19	R209	06/08/2015	9.90	Call	Bond Future	6,933.4500	6.9335	6,898.0300	6.8980	(0.511)	0	0	0
2015/06/19	R209	06/08/2015	9.00	Call	Bond Future	1,946.6700	1.9467	1,911.5900	1.9116	(1.802)	0	0	0
2015/06/19	R209	06/08/2015	9.01	Call	Bond Future	1,988.5600	1.9886	1,953.2900	1.9533	(1.774)	0	0	0
2015/06/19	R209	06/08/2015	8.99	Call	Bond Future	1,905.6900	1.9057	1,870.8000	1.8708	(1.831)	0	0	0
2015/06/19	R209	06/08/2015	9.00	Put	Bond Future	1,360.6800	1.3607	1,358.2100	1.3582	(0.182)	0	0	0
2015/06/19	R209	06/08/2015	9.90	Put	Bond Future	85.3900	0.0854	82.5800	0.0826	(3.291)	0	0	2,914

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2015/06/19	R209	05/11/2015	9.25	Call	Bond Future	3,909.6200		3.9096	3,877.7000	3.8777	(0.816)	0	0	0
2015/06/19	R209	05/11/2015	7.99	Put	Bond Future	8,446.8500		8.4468	8,471.7000	8.4717	0.294	0	0	0
2015/06/19	R209	05/11/2015			Bond Future	8.9797		75.3606	8.9845	75.3251	0.053	0.0000	0.0000	29
2015/06/19	R209	05/11/2015	8.01	Put	Bond Future	8,296.1900		8.2962	8,320.7100	8.3207	0.296	0	0	0
2015/06/19	R209	05/11/2015	9.25	Put	Bond Future	1,936.9900		1.9370	1,940.5200	1.9405	0.182	0	0	900
2015/06/19	R209	05/11/2015	7.99	Call	Bond Future	486.4700		0.4865	475.8700	0.4759	(2.179)	0	0	0
2015/06/19	R209	05/11/2015	8.00	Put	Bond Future	8,371.0900		8.3711	8,395.7700	8.3958	0.295	0	0	0
2015/06/19	R209	05/11/2015	8.00	Call	Bond Future	497.3800		0.4974	486.6100	0.4866	(2.165)	0	0	0
2015/06/19	R209	05/11/2015	8.01	Call	Bond Future	509.0100		0.5090	498.0800	0.4981	(2.147)	0	0	0
2015/06/19	R209	04/02/2016	8.75	Put	Bond Future	4,845.4800		4.8455	4,858.1800	4.8582	0.262	0	0	0
2015/06/19	R209	04/02/2016	8.74	Call	Bond Future	2,695.1300		2.6951	2,671.9300	2.6719	(0.861)	0	0	0
2015/06/19	R209	04/02/2016			Bond Future	9.0314		76.6417	9.0363	76.6056	0.054	0.0000	0.0000	0
2015/06/19	R209	04/02/2016	8.75	Call	Bond Future	2,725.9500		2.7260	2,702.6200	2.7026	(0.856)	0	0	0
2015/06/19	R209	04/02/2016	8.76	Call	Bond Future	2,756.9800		2.7570	2,733.5100	2.7335	(0.851)	0	0	0
2015/06/19	R209	04/02/2016	8.74	Put	Bond Future	4,891.6400		4.8916	4,904.4700	4.9045	0.262	0	0	0
2015/06/19	R209	04/02/2016	8.76	Put	Bond Future	4,799.6400		4.7996	4,812.2000	4.8122	0.262	0	0	0
2015/06/19	R210	06/08/2015	179.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R210	06/08/2015			Bond Future	178.2096		178.2096	178.2728	178.2728	0.035	0.0000	0.0000	1,227
2015/06/19	R210	06/08/2015	178.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R210	06/08/2015	179.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R210	06/08/2015	178.99	Put	Bond Future	780.4500		0.7805	717.2100	0.7172	(8.103)	0	0	0
2015/06/19	R210	06/08/2015	179.01	Put	Bond Future	800.4500		0.8005	737.2100	0.7372	(7.901)	0	0	0
2015/06/19	R210	06/08/2015	179.00	Put	Bond Future	790.4500		0.7905	727.2100	0.7272	(8.001)	0	0	0
2015/06/19	R210	05/11/2015			Bond Future	178.9250		178.9250	178.9840	178.9840	0.033	0.0000	0.0000	0
2015/06/19	R210	05/11/2015	182.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R210	05/11/2015	181.99	Put	Bond Future	3,064.9700		3.0650	3,005.9800	3.0060	(1.925)	0	0	0
2015/06/19	R210	05/11/2015	182.01	Put	Bond Future	3,084.9700		3.0850	3,025.9800	3.0260	(1.912)	0	0	0
2015/06/19	R210	05/11/2015	182.00	Put	Bond Future	3,074.9700		3.0750	3,015.9800	3.0160	(1.918)	0	0	0
2015/06/19	R210	05/11/2015	182.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R210	05/11/2015	181.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R211	06/08/2015			Bond Future	133.9461		133.9461	133.8736	133.8736	(0.054)	0.0000	0.0000	1,120
2015/06/19	R211	06/08/2015	134.99	Put	Bond Future	1,043.9300		1.0439	1,116.3500	1.1164	6.937	0	0	0
2015/06/19	R211	06/08/2015	135.01	Put	Bond Future	1,063.9300		1.0639	1,136.3500	1.1364	6.807	0	0	0
2015/06/19	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R211	06/08/2015	135.00	Put	Bond Future	1,053.9300		1.0539	1,126.3500	1.1264	6.871	0	0	0
2015/06/19	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R211	05/11/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R211	05/11/2015			Bond Future	136.0863		136.0863	136.0088	136.0088	(0.057)	0.0000	0.0000	0
2015/06/19	R211	05/11/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R211	05/11/2015	134.99	Call	Bond Future	1,096.3200		1.0963	1,018.7500	1.0188	(7.075)	0	0	0
2015/06/19	R211	05/11/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R211	05/11/2015	135.00	Call	Bond Future	1,086.3200		1.0863	1,008.7500	1.0088	(7.141)	0	0	0
2015/06/19	R211	05/11/2015	135.01	Call	Bond Future	1,076.3200		1.0763	998.7500	0.9988	(7.207)	0	0	0
2015/06/19	R212	06/08/2015	141.01	Put	Bond Future	2,634.5000		2.6345	2,626.7900	2.6268	(0.293)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/19	R212	06/08/2015			Bond Future	138.3755		138.3832		0.006	0.0000	0.0000	1,109
2015/06/19	R212	06/08/2015	141.00	Put	Bond Future	2,624.5000	2.6245	2,616.7900	2.6168	(0.294)	0	0	0
2015/06/19	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R212	06/08/2015	140.99	Put	Bond Future	2,614.5000	2.6145	2,606.7900	2.6068	(0.295)	0	0	0
2015/06/19	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R212	05/11/2015			Bond Future	140.5865	140.5865	140.5902	140.5902	0.003	0.0000	0.0000	0
2015/06/19	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R212	05/11/2015	145.99	Put	Bond Future	5,403.4700	5.4035	5,399.8000	5.3998	(0.068)	0	0	0
2015/06/19	R212	05/11/2015	146.01	Put	Bond Future	5,423.4700	5.4235	5,419.8000	5.4198	(0.068)	0	0	0
2015/06/19	R212	05/11/2015	146.00	Put	Bond Future	5,413.4700	5.4135	5,409.8000	5.4098	(0.068)	0	0	0
2015/06/19	R213	06/08/2015			Bond Future	8.8148	87.9262	8.8191	87.8943	0.049	0.0000	0.0000	17,330
2015/06/19	R213	06/08/2015	8.49	Put	Bond Future	3,131.2500	3.1313	3,140.8900	3.1409	0.308	0	0	0
2015/06/19	R213	06/08/2015	8.51	Put	Bond Future	3,018.5600	3.0186	3,027.4700	3.0275	0.295	0	0	0
2015/06/19	R213	06/08/2015	8.49	Call	Bond Future	659.5600	0.6596	637.3000	0.6373	(3.375)	0	0	0
2015/06/19	R213	06/08/2015	8.50	Put	Bond Future	3,074.6200	3.0746	3,083.8900	3.0839	0.302	0	0	0
2015/06/19	R213	06/08/2015	8.50	Call	Bond Future	680.5400	0.6805	657.9100	0.6579	(3.325)	0	0	0
2015/06/19	R213	06/08/2015	8.51	Call	Bond Future	701.9900	0.7020	679.0000	0.6790	(3.275)	0	0	0
2015/06/19	R213	05/11/2015	7.76	Call	Bond Future	347.3800	0.3474	339.0300	0.3390	(2.404)	0	0	0
2015/06/19	R213	05/11/2015			Bond Future	8.8796	85.7875	8.8844	85.7526	0.054	0.0000	0.0000	0
2015/06/19	R213	05/11/2015	7.74	Call	Bond Future	331.2800	0.3313	323.2000	0.3232	(2.439)	0	0	0
2015/06/19	R213	05/11/2015	7.75	Call	Bond Future	339.2500	0.3392	331.0400	0.3310	(2.420)	0	0	0
2015/06/19	R213	05/11/2015	7.74	Put	Bond Future	9,330.7600	9.3308	9,357.6700	9.3577	0.288	0	0	0
2015/06/19	R213	05/11/2015	7.76	Put	Bond Future	9,177.6300	9.1776	9,204.2700	9.2043	0.290	0	0	0
2015/06/19	R213	05/11/2015	7.75	Put	Bond Future	9,254.0600	9.2541	9,280.8400	9.2808	0.289	0	0	0
2015/06/19	R213	04/02/2016			Bond Future	8.9396	87.2456	8.9445	87.2099	0.055	0.0000	0.0000	0
2015/06/19	R213	04/02/2016	8.75	Call	Bond Future	2,910.4200	2.9104	2,886.4900	2.8865	(0.822)	0	0	0
2015/06/19	R213	04/02/2016	8.74	Put	Bond Future	4,342.9700	4.3430	4,354.8300	4.3548	0.273	0	0	0
2015/06/19	R213	04/02/2016	8.76	Put	Bond Future	4,258.8400	4.2588	4,270.4500	4.2705	0.273	0	0	0
2015/06/19	R213	04/02/2016	8.75	Put	Bond Future	4,300.7600	4.3008	4,312.4900	4.3125	0.273	0	0	0
2015/06/19	R213	04/02/2016	8.76	Call	Bond Future	2,942.6500	2.9426	2,918.6000	2.9186	(0.817)	0	0	0
2015/06/19	R213	04/02/2016	8.74	Call	Bond Future	2,878.3900	2.8784	2,854.5900	2.8546	(0.827)	0	0	0
2015/06/19	R214	06/08/2015	8.76	Put	Bond Future	2,655.6800	2.6557	2,686.4500	2.6864	1.159	0	0	0
2015/06/19	R214	06/08/2015			Bond Future	8.9551	78.4152	8.9646	78.3401	0.105	0.0000	0.0000	22,215
2015/06/19	R214	06/08/2015	8.75	Put	Bond Future	2,709.0200	2.7090	2,740.4300	2.7404	1.159	0	0	0
2015/06/19	R214	06/08/2015	8.74	Call	Bond Future	1,019.1100	1.0191	976.1200	0.9761	(4.218)	0	0	0
2015/06/19	R214	06/08/2015	8.75	Call	Bond Future	1,047.6300	1.0476	1,003.9900	1.0040	(4.166)	0	0	0
2015/06/19	R214	06/08/2015	8.76	Call	Bond Future	1,076.6700	1.0767	1,032.3900	1.0324	(4.113)	0	0	0
2015/06/19	R214	06/08/2015	8.74	Put	Bond Future	2,763.0100	2.7630	2,795.0700	2.7951	1.160	0	0	0
2015/06/19	R214	05/11/2015			Bond Future	9.0122	76.3777	9.0222	76.2992	0.111	0.0000	0.0000	0
2015/06/19	R214	05/11/2015	7.99	Put	Bond Future	9,282.6100	9.2826	9,344.9900	9.3450	0.672	0	0	0
2015/06/19	R214	05/11/2015	8.00	Put	Bond Future	9,199.6700	9.1997	9,261.7800	9.2618	0.675	0	0	0
2015/06/19	R214	05/11/2015	8.01	Put	Bond Future	9,117.6300	9.1176	9,179.4500	9.1795	0.678	0	0	0
2015/06/19	R214	05/11/2015	7.99	Call	Bond Future	480.4500	0.4805	464.2700	0.4643	(3.368)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/19	R214	05/11/2015	8.00	Call	Bond Future	491.4900	0.4915	475.0400	0.4750	(3.347)	0	0	0
2015/06/19	R214	05/11/2015	8.01	Call	Bond Future	503.2600	0.5033	486.5200	0.4865	(3.326)	0	0	0
2015/06/19	R214	04/02/2016			Bond Future	9.0651	77.6758	9.0753	77.5959	0.113	0.0000	0.0000	4,320
2015/06/19	R214	04/02/2016	7.99	Put	Bond Future	10,172.8300	10.1728	10,231.5500	10.2315	0.577	0	0	0
2015/06/19	R214	04/02/2016	8.00	Call	Bond Future	990.0200	0.9900	968.5900	0.9686	(2.165)	0	0	0
2015/06/19	R214	04/02/2016	8.01	Call	Bond Future	1,006.7200	1.0067	985.0300	0.9850	(2.155)	0	0	0
2015/06/19	R214	04/02/2016	7.99	Call	Bond Future	974.5400	0.9745	953.3400	0.9533	(2.175)	0	0	0
2015/06/19	R214	04/02/2016	8.01	Put	Bond Future	10,017.6800	10.0177	10,075.9100	10.0759	0.581	0	0	0
2015/06/19	R214	04/02/2016	8.00	Put	Bond Future	10,094.5600	10.0946	10,153.0500	10.1530	0.579	0	0	0
2015/06/19	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R248	06/08/2015			Bond Future	9.0161	101.1304	9.0204	101.0861	0.048	0.0000	0.0000	37,183
2015/06/19	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R248	06/08/2015	8.74	Put	Bond Future	2,891.4700	2.8915	2,935.7500	2.9357	1.531	0	0	0
2015/06/19	R248	06/08/2015	8.76	Put	Bond Future	2,676.9500	2.6769	2,721.2300	2.7212	1.654	0	0	0
2015/06/19	R248	06/08/2015	8.75	Put	Bond Future	2,784.1100	2.7841	2,828.3900	2.8284	1.590	0	0	0
2015/06/19	R248	05/11/2015	8.01	Put	Bond Future	11,886.5600	11.8866	11,934.5500	11.9345	0.404	0	0	0
2015/06/19	R248	05/11/2015			Bond Future	9.0749	98.3169	9.0796	98.2689	0.052	0.0000	0.0000	0
2015/06/19	R248	05/11/2015	8.00	Put	Bond Future	12,010.0200	12.0100	12,058.0100	12.0580	0.400	0	0	0
2015/06/19	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R248	05/11/2015	7.99	Put	Bond Future	12,133.7300	12.1337	12,181.7200	12.1817	0.396	0	0	0
2015/06/19	R248	04/02/2016	8.99	Put	Bond Future	1,408.4900	1.4085	1,457.3300	1.4573	3.468	0	0	0
2015/06/19	R248	04/02/2016			Bond Future	9.1295	99.9879	9.1343	99.9390	0.054	0.0000	0.0000	0
2015/06/19	R248	04/02/2016	9.00	Put	Bond Future	1,306.2800	1.3063	1,355.1200	1.3551	3.739	0	0	0
2015/06/19	R248	04/02/2016	9.01	Put	Bond Future	1,204.2600	1.2043	1,253.1000	1.2531	4.056	0	0	0
2015/06/19	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/19	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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