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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/06/2015 TO 22/06/2015

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
2015/06/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	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
2015/06/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	2025	06/08/2015	120.99	Put	Bond Future	413.0500	0.4130	370.4100	0.3704	(10.323)	0	0	0
2015/06/22	2025	06/08/2015			Bond Future	120.5769	120.5769	120.6196	120.6196	0.035	0.0000	0.0000	38
2015/06/22	2025	06/08/2015	121.01	Put	Bond Future	433.0500	0.4330	390.4100	0.3904	(9.846)	0	0	0
2015/06/22	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2025	06/08/2015	121.00	Put	Bond Future	423.0500	0.4230	380.4100	0.3804	(10.079)	0	0	0
2015/06/22	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2025	05/11/2015	123.01	Put	Bond Future	510.0700	0.5101	469.2000	0.4692	(8.013)	0	0	0
2015/06/22	2025	05/11/2015			Bond Future	122.4999	122.4999	122.5408	122.5408	0.033	0.0000	0.0000	0
2015/06/22	2025	05/11/2015	123.00	Put	Bond Future	500.0700	0.5001	459.2000	0.4592	(8.173)	0	0	0
2015/06/22	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2025	05/11/2015	122.99	Put	Bond Future	490.0700	0.4901	449.2000	0.4492	(8.340)	0	0	0
2015/06/22	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2030	06/08/2015			Bond Future	8.7827	93.9138	8.7005	94.5531	(0.936)	0.0000	0.0000	9,953
2015/06/22	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2030	06/08/2015	7.74	Put	Bond Future	8,581.9700	8.5820	7,942.6700	7.9427	(7.449)	0	0	0
2015/06/22	2030	06/08/2015	7.76	Put	Bond Future	8,407.2300	8.4072	7,767.9300	7.7679	(7.604)	0	0	0
2015/06/22	2030	06/08/2015	7.75	Put	Bond Future	8,494.5500	8.4946	7,855.2500	7.8552	(7.526)	0	0	0
2015/06/22	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2030	05/11/2015			Bond Future	8.8476	95.4121	8.7631	96.0597	(0.956)	0.0000	0.0000	0
2015/06/22	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2030	05/11/2015	8.49	Put	Bond Future	2,782.1100	2.7821	2,134.4800	2.1345	(23.278)	0	0	0
2015/06/22	2030	05/11/2015	8.51	Put	Bond Future	2,623.4800	2.6235	1,975.8500	1.9759	(24.686)	0	0	0
2015/06/22	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2030	05/11/2015	8.50	Put	Bond Future	2,702.7500	2.7027	2,055.1200	2.0551	(23.962)	0	0	0
2015/06/22	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2032	06/08/2015			Bond Future	8.8808	97.5740	8.7987	98.2562	(0.925)	0.0000	0.0000	1,678
2015/06/22	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2032	06/08/2015	8.50	Put	Bond Future	3,224.9700	3.2250	2,542.7600	2.5428	(21.154)	0	0	0
2015/06/22	2032	06/08/2015	8.49	Put	Bond Future	3,311.8100	3.3118	2,629.6000	2.6296	(20.599)	0	0	0
2015/06/22	2032	06/08/2015	8.51	Put	Bond Future	3,138.2400	3.1382	2,456.0300	2.4560	(21.739)	0	0	0
2015/06/22	2032	05/11/2015			Bond Future	8.9469	94.9754	8.8625	95.6665	(0.943)	0.0000	0.0000	0
2015/06/22	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2032	05/11/2015	7.99	Put	Bond Future	8,287.6100	8.2876	7,596.5200	7.5965	(8.339)	0	0	0

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2015/06/22	2032	05/11/2015	8.01	Put	Bond Future	8,103.7700	8.1038	7,412.6800	7.4127	(8.528)	0	0	0
2015/06/22	2032	05/11/2015	8.00	Put	Bond Future	8,195.6300	8.1956	7,504.5400	7.5045	(8.432)	0	0	0
2015/06/22	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2032	04/02/2016			Bond Future	9.0058	96.5901	8.9187	97.2935	(0.967)	0.0000	0.0000	0
2015/06/22	2032	04/02/2016	8.69	Put	Bond Future	2,587.2700	2.5873	1,883.8200	1.8838	(27.189)	0	0	0
2015/06/22	2032	04/02/2016	8.71	Put	Bond Future	2,420.3300	2.4203	1,716.8800	1.7169	(29.064)	0	0	0
2015/06/22	2032	04/02/2016	8.70	Put	Bond Future	2,503.7500	2.5038	1,800.3000	1.8003	(28.096)	0	0	0
2015/06/22	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	06/08/2015			Bond Future	8.9849	95.6927	8.9028	96.4444	(0.913)	0.0000	0.0000	41,268
2015/06/22	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	06/08/2015	8.74	Put	Bond Future	2,270.6200	2.2706	1,518.9900	1.5190	(33.102)	0	0	0
2015/06/22	2037	06/08/2015	8.76	Put	Bond Future	2,082.0200	2.0820	1,330.3900	1.3304	(36.101)	0	0	0
2015/06/22	2037	06/08/2015	8.75	Put	Bond Future	2,176.2500	2.1763	1,424.6200	1.4246	(34.538)	0	0	0
2015/06/22	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	05/11/2015	7.99	Put	Bond Future	10,288.5600	10.2886	9,526.7800	9.5268	(7.404)	0	0	0
2015/06/22	2037	05/11/2015	8.01	Put	Bond Future	10,077.9700	10.0780	9,316.1900	9.3162	(7.559)	0	0	0
2015/06/22	2037	05/11/2015			Bond Future	9.0461	97.2194	8.9618	97.9812	(0.931)	0.0000	0.0000	0
2015/06/22	2037	05/11/2015	8.00	Put	Bond Future	10,183.1800	10.1832	9,421.4000	9.4214	(7.481)	0	0	0
2015/06/22	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	04/02/2016	8.75	Put	Bond Future	3,208.3800	3.2084	2,433.2100	2.4332	(24.161)	0	0	0
2015/06/22	2037	04/02/2016			Bond Future	9.1020	94.6144	9.0152	95.3896	(0.953)	0.0000	0.0000	0
2015/06/22	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2037	04/02/2016	8.74	Put	Bond Future	3,302.0000	3.3020	2,526.8300	2.5268	(23.476)	0	0	0
2015/06/22	2037	04/02/2016	8.76	Put	Bond Future	3,114.8900	3.1149	2,339.7200	2.3397	(24.886)	0	0	0
2015/06/22	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2038	06/08/2015			Bond Future	124.4210	124.4210	124.4658	124.4658	0.036	0.0000	0.0000	3,582
2015/06/22	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2038	06/08/2015	127.99	Put	Bond Future	3,568.9600	3.5690	3,524.2000	3.5242	(1.254)	0	0	0
2015/06/22	2038	06/08/2015	128.01	Put	Bond Future	3,588.9600	3.5890	3,544.2000	3.5442	(1.247)	0	0	0
2015/06/22	2038	06/08/2015	128.00	Put	Bond Future	3,578.9600	3.5790	3,534.2000	3.5342	(1.251)	0	0	0
2015/06/22	2038	05/11/2015			Bond Future	126.4054	126.4054	126.4485	126.4485	0.034	0.0000	0.0000	0
2015/06/22	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2038	05/11/2015	133.99	Put	Bond Future	7,584.6100	7.5846	7,541.5300	7.5415	(0.568)	0	0	0
2015/06/22	2038	05/11/2015	134.01	Put	Bond Future	7,604.6100	7.6046	7,561.5300	7.5615	(0.566)	0	0	0
2015/06/22	2038	05/11/2015	134.00	Put	Bond Future	7,594.6100	7.5946	7,551.5300	7.5515	(0.567)	0	0	0
2015/06/22	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	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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2015/06/22	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2044	06/08/2015			Bond Future	9.0329	97.4009	8.9509	98.2208	(0.908)	0.0000	0.0000	13,051
2015/06/22	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2044	06/08/2015	8.74	Put	Bond Future	2,983.1200	2.9831	2,163.2100	2.1632	(27.485)	0	0	0
2015/06/22	2044	06/08/2015	8.76	Put	Bond Future	2,774.5000	2.7745	1,954.5900	1.9546	(29.552)	0	0	0
2015/06/22	2044	06/08/2015	8.75	Put	Bond Future	2,878.7200	2.8787	2,058.8100	2.0588	(28.482)	0	0	0
2015/06/22	2044	05/11/2015			Bond Future	9.0910	98.9550	9.0070	99.7859	(0.925)	0.0000	0.0000	0
2015/06/22	2044	05/11/2015	8.24	Put	Bond Future	9,004.0400	9.0040	8,173.0900	8.1731	(9.229)	0	0	0
2015/06/22	2044	05/11/2015	8.26	Put	Bond Future	8,776.4800	8.7765	7,945.5300	7.9455	(9.468)	0	0	0
2015/06/22	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2044	05/11/2015	8.25	Put	Bond Future	8,890.1500	8.8901	8,059.2000	8.0592	(9.347)	0	0	0
2015/06/22	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2044	04/02/2016	8.99	Put	Bond Future	1,516.1500	1.5162	670.4800	0.6705	(55.777)	0	0	0
2015/06/22	2044	04/02/2016			Bond Future	9.1442	96.2541	9.0577	97.0998	(0.946)	0.0000	0.0000	0
2015/06/22	2044	04/02/2016	9.01	Put	Bond Future	1,317.2300	1.3172	471.5600	0.4716	(64.201)	0	0	0
2015/06/22	2044	04/02/2016	9.00	Put	Bond Future	1,416.6000	1.4166	570.9300	0.5709	(59.697)	0	0	0
2015/06/22	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2046	06/08/2015	129.01	Put	Bond Future	6,129.0100	6.1290	6,084.8600	6.0849	(0.720)	0	0	0
2015/06/22	2046	06/08/2015			Bond Future	122.8810	122.8810	122.9251	122.9251	0.036	0.0000	0.0000	5,722
2015/06/22	2046	06/08/2015	129.00	Put	Bond Future	6,119.0100	6.1190	6,074.8600	6.0749	(0.722)	0	0	0
2015/06/22	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2046	06/08/2015	128.99	Put	Bond Future	6,109.0100	6.1090	6,064.8600	6.0649	(0.723)	0	0	0
2015/06/22	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2046	05/11/2015			Bond Future	123.4342	123.4342	123.4767	123.4767	0.034	0.0000	0.0000	0
2015/06/22	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2046	05/11/2015	132.99	Put	Bond Future	9,555.8100	9.5558	9,513.3500	9.5134	(0.444)	0	0	0
2015/06/22	2046	05/11/2015	133.01	Put	Bond Future	9,575.8100	9.5758	9,533.3500	9.5334	(0.443)	0	0	0
2015/06/22	2046	05/11/2015	133.00	Put	Bond Future	9,565.8100	9.5658	9,523.3500	9.5234	(0.444)	0	0	0
2015/06/22	2050	06/08/2015			Bond Future	132.5865	132.5865	132.6342	132.6342	0.036	0.0000	0.0000	3,821
2015/06/22	2050	06/08/2015	136.99	Put	Bond Future	4,403.4900	4.4035	4,355.8400	4.3558	(1.082)	0	0	0
2015/06/22	2050	06/08/2015	137.01	Put	Bond Future	4,423.4900	4.4235	4,375.8400	4.3758	(1.077)	0	0	0
2015/06/22	2050	06/08/2015	137.00	Put	Bond Future	4,413.4900	4.4135	4,365.8400	4.3658	(1.080)	0	0	0
2015/06/22	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2050	05/11/2015			Bond Future	134.7009	134.7009	134.7466	134.7466	0.034	0.0000	0.0000	0
2015/06/22	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2050	05/11/2015	144.99	Put	Bond Future	10,289.0600	10.2891	10,243.4000	10.2434	(0.444)	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
2015/06/22	2050	05/11/2015	145.01	Put	Bond Future	10,309.0600	10.3091	10,263.4000	10.2634	(0.443)	0	0	0
2015/06/22	2050	05/11/2015	145.00	Put	Bond Future	10,299.0600	10.2991	10,253.4000	10.2534	(0.443)	0	0	0
2015/06/22	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	AL37	06/08/2015			Index Future	455.1940	455.1940	456.6340	456.6340	0.316	0.0000	0.0000	124
2015/06/22	AL37	05/11/2015			Index Future	462.5290	462.5290	463.9780	463.9780	0.313	0.0000	0.0000	0
2015/06/22	AL7T	06/08/2015			Index Future	535.1170	535.1170	537.9940	537.9940	0.538	0.0000	0.0000	3
2015/06/22	AL7T	05/11/2015			Index Future	543.7400	543.7400	546.6470	546.6470	0.535	0.0000	0.0000	0
2015/06/22	ALBI	06/08/2015			Index Future	489.2910	489.2910	492.0460	492.0460	0.563	0.0000	0.0000	508
2015/06/22	ALBI	05/11/2015			Index Future	497.1750	497.1750	499.9600	499.9600	0.560	0.0000	0.0000	103
2015/06/22	ALBI	04/02/2016			Index Future	505.6200	505.6200	508.4510	508.4510	0.560	0.0000	0.0000	0
2015/06/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/06/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	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
2015/06/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/22	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	EL28	06/08/2015			Bond Future	124.3293	124.3293	124.3746	124.3746	0.036	0.0000	0.0000	0
2015/06/22	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	EL28	06/08/2015	124.99	Put	Bond Future	660.7100	0.6607	615.4000	0.6154	(6.858)	0	0	0
2015/06/22	EL28	06/08/2015	125.01	Put	Bond Future	680.7100	0.6807	635.4000	0.6354	(6.656)	0	0	0
2015/06/22	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	EL28	06/08/2015	125.00	Put	Bond Future	670.7100	0.6707	625.4000	0.6254	(6.756)	0	0	0
2015/06/22	EL28	05/11/2015	126.99	Put	Bond Future	2,226.0700	2.2261	2,182.5500	2.1825	(1.955)	0	0	0
2015/06/22	EL28	05/11/2015			Bond Future	124.7639	124.7639	124.8075	124.8075	0.035	0.0000	0.0000	0
2015/06/22	EL28	05/11/2015	127.01	Put	Bond Future	2,246.0700	2.2461	2,202.5500	2.2025	(1.938)	0	0	0
2015/06/22	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	EL28	05/11/2015	127.00	Put	Bond Future	2,236.0700	2.2361	2,192.5500	2.1925	(1.946)	0	0	0
2015/06/22	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	ES33	06/08/2015			Bond Future	9.8949	83.0574	9.8124	83.6423	(0.833)	0.0000	0.0000	6,396
2015/06/22	ES33	06/08/2015	9.59	Put	Bond Future	2,195.1800	2.1952	1,610.2800	1.6103	(26.645)	0	0	0
2015/06/22	ES33	06/08/2015	9.61	Put	Bond Future	2,048.3800	2.0484	1,463.4800	1.4635	(28.554)	0	0	0
2015/06/22	ES33	06/08/2015	9.60	Put	Bond Future	2,121.7300	2.1217	1,536.8300	1.5368	(27.567)	0	0	0
2015/06/22	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	ES33	05/11/2015	9.00	Put	Bond Future	7,338.2200	7.3382	6,745.6000	6.7456	(8.076)	0	0	0
2015/06/22	ES33	05/11/2015			Bond Future	9.9886	80.5952	9.9037	81.1878	(0.850)	0.0000	0.0000	0
2015/06/22	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	ES33	05/11/2015	8.99	Put	Bond Future	7,417.5500	7.4175	6,824.9300	6.8249	(7.989)	0	0	0
2015/06/22	ES33	05/11/2015	9.01	Put	Bond Future	7,258.9900	7.2590	6,666.3700	6.6664	(8.164)	0	0	0
2015/06/22	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	132.8800	0.1329	100.000	0	0	0
2015/06/22	ES33	04/02/2016			Bond Future	10.0785	81.9652	9.9908	82.5684	(0.870)	0.0000	0.0000	0
2015/06/22	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	63.8600	0.0639	100.000	0	0	0
2015/06/22	ES33	04/02/2016	9.99	Put	Bond Future	608.4400	0.6084	5.2500	0.0053	(99.137)	0	0	0
2015/06/22	ES33	04/02/2016	10.01	Put	Bond Future	470.3100	0.4703	0.0000	0.0000	(100.000)	0	0	0
2015/06/22	ES33	04/02/2016	10.00	Put	Bond Future	539.3300	0.5393	0.0000	0.0000	(100.000)	0	0	0
2015/06/22	GOVI	06/08/2015			GOVI	485.9120	485.9120	488.4780	488.4780	0.528	0.0000	0.0000	467
2015/06/22	GOVI	06/08/2015	499.99	Put	GOVI	140,780.0000	14.0780	115,120.0000	11.5120	(18.227)	0	0	0
2015/06/22	GOVI	06/08/2015	500.01	Put	GOVI	140,980.0000	14.0980	115,320.0000	11.5320	(18.201)	0	0	0
2015/06/22	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	GOVI	06/08/2015	500.00	Put	GOVI	140,880.0000	14.0880	115,220.0000	11.5220	(18.214)	0	0	0
2015/06/22	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	GOVI	05/11/2015			GOVI	493.7420	493.7420	496.3350	496.3350	0.525	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
2015/06/22	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	GOVI	05/11/2015	529.99	Put	GOVI	362,480.0000	36.2480	336,550.0000	33.6550	(7.153)	0	0	0
2015/06/22	GOVI	05/11/2015	530.01	Put	GOVI	362,680.0000	36.2680	336,750.0000	33.6750	(7.150)	0	0	0
2015/06/22	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	GOVI	05/11/2015	530.00	Put	GOVI	362,580.0000	36.2580	336,650.0000	33.6650	(7.152)	0	0	0
2015/06/22	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	GOVI	04/02/2016			GOVI	502.1280	502.1280	504.7640	504.7640	0.525	0.0000	0.0000	0
2015/06/22	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	GOVI	04/02/2016	511.99	Put	GOVI	98,620.0000	9.8620	72,260.0000	7.2260	(26.729)	0	0	0
2015/06/22	GOVI	04/02/2016	512.01	Put	GOVI	98,820.0000	9.8820	72,460.0000	7.2460	(26.675)	0	0	0
2015/06/22	GOVI	04/02/2016	512.00	Put	GOVI	98,720.0000	9.8720	72,360.0000	7.2360	(26.702)	0	0	0
2015/06/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/22	IGOV	06/08/2015			Index Future	227.3430	227.3430	227.6830	227.6830	0.150	0.0000	0.0000	1,080
2015/06/22	IGOV	05/11/2015			Index Future	231.0070	231.0070	231.3450	231.3450	0.146	0.0000	0.0000	17
2015/06/22	IGOV	04/02/2016			Index Future	234.9300	234.9300	235.2740	235.2740	0.146	0.0000	0.0000	0
2015/06/22	ILBI	06/08/2015			Index Future	617.4210	617.4210	617.9030	617.9030	0.078	0.0000	0.0000	159
2015/06/22	ILBI	05/11/2015			Index Future	627.5310	627.5310	628.0110	628.0110	0.076	0.0000	0.0000	0
2015/06/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/22	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/06/22	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3200	93.6800	(0.629)	0.0000	0.0000	0
2015/06/22	JBAF	16/09/2015			Jibar Tradeable Future	6.3900	93.6100	6.3700	93.6300	(0.313)	0.0000	0.0000	0
2015/06/22	JBAF	21/10/2015			Jibar Tradeable Future	6.5500	93.4500	6.5300	93.4700	(0.305)	0.0000	0.0000	0
2015/06/22	JBAF	18/11/2015			Jibar Tradeable Future	6.6750	93.3250	6.6000	93.4000	(1.124)	0.0000	0.0000	500
2015/06/22	JBAF	15/12/2015			Jibar Tradeable Future	6.7300	93.2700	6.7200	93.2800	(0.149)	0.0000	0.0000	0
2015/06/22	JBAF	17/02/2016			Jibar Tradeable Future	6.9500	93.0500	6.9000	93.1000	(0.719)	0.0000	0.0000	2,000
2015/06/22	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0200	92.9800	(0.567)	0.0000	0.0000	0
2015/06/22	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.2300	92.7700	(0.959)	0.0000	0.0000	0
2015/06/22	JBAF	21/09/2016			Jibar Tradeable Future	7.5100	92.4900	7.4500	92.5500	(0.799)	0.0000	0.0000	0
2015/06/22	JBAF	21/12/2016			Jibar Tradeable Future	7.7000	92.3000	7.6300	92.3700	(0.909)	0.0000	0.0000	0
2015/06/22	JBAF	15/03/2017			Jibar Tradeable Future	7.8150	92.1850	7.7500	92.2500	(0.832)	0.0000	0.0000	0
2015/06/22	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/06/22	R023	06/08/2015	8.24	Call	Bond Future	1,028.2000	1.0282	1,215.5500	1.2156	18.221	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
2015/06/22	R023	06/08/2015	9.07	Put	Bond Future	74.0000	0.0740	44.0500	0.0441	(40.473)	0	0	911
2015/06/22	R023	06/08/2015			Bond Future	8.2579	100.6554	8.1802	101.0793	(0.941)	0.0000	0.0000	20,973
2015/06/22	R023	06/08/2015	8.26	Put	Bond Future	1,071.0500	1.0711	841.5100	0.8415	(21.431)	0	0	0
2015/06/22	R023	06/08/2015	9.07	Call	Bond Future	4,367.8200	4.3678	4,761.7200	4.7617	9.018	0	0	0
2015/06/22	R023	06/08/2015	8.25	Put	Bond Future	1,097.9400	1.0979	864.9200	0.8649	(21.223)	0	0	0
2015/06/22	R023	06/08/2015	8.24	Put	Bond Future	1,125.5800	1.1256	889.0800	0.8891	(21.011)	0	0	0
2015/06/22	R023	06/08/2015	8.25	Call	Bond Future	1,055.0100	1.0550	1,245.8400	1.2458	18.088	0	0	0
2015/06/22	R023	06/08/2015	8.26	Call	Bond Future	1,082.5200	1.0825	1,276.8300	1.2768	17.950	0	0	0
2015/06/22	R023	05/11/2015			Bond Future	8.3370	98.3375	8.2561	98.7661	(0.970)	0.0000	0.0000	0
2015/06/22	R023	05/11/2015	7.99	Put	Bond Future	2,900.5400	2.9005	2,611.0700	2.6111	(9.980)	0	0	0
2015/06/22	R023	05/11/2015	8.01	Put	Bond Future	2,830.3400	2.8303	2,544.5800	2.5446	(10.096)	0	0	0
2015/06/22	R023	05/11/2015	7.99	Call	Bond Future	1,044.9300	1.0449	1,184.0600	1.1841	13.315	0	0	0
2015/06/22	R023	05/11/2015	8.00	Put	Bond Future	2,865.3100	2.8653	2,577.7000	2.5777	(10.038)	0	0	0
2015/06/22	R023	05/11/2015	8.00	Call	Bond Future	1,063.7900	1.0638	1,204.7800	1.2048	13.254	0	0	0
2015/06/22	R023	05/11/2015	8.01	Call	Bond Future	1,082.8800	1.0829	1,225.7200	1.2257	13.191	0	0	0
2015/06/22	R023	04/02/2016	8.01	Put	Bond Future	3,478.1300	3.4781	3,195.0500	3.1950	(8.139)	0	0	0
2015/06/22	R023	04/02/2016			Bond Future	8.4088	100.0087	8.3239	100.4452	(1.010)	0.0000	0.0000	0
2015/06/22	R023	04/02/2016	8.00	Put	Bond Future	3,511.6200	3.5116	3,227.0400	3.2270	(8.104)	0	0	0
2015/06/22	R023	04/02/2016	8.01	Call	Bond Future	1,406.2400	1.4062	1,559.7100	1.5597	10.913	0	0	0
2015/06/22	R023	04/02/2016	7.99	Call	Bond Future	1,368.0600	1.3681	1,518.5400	1.5185	11.000	0	0	0
2015/06/22	R023	04/02/2016	8.00	Call	Bond Future	1,387.0700	1.3871	1,539.0400	1.5390	10.956	0	0	0
2015/06/22	R023	04/02/2016	7.99	Put	Bond Future	3,545.3100	3.5453	3,259.2400	3.2592	(8.069)	0	0	0
2015/06/22	R186	06/08/2015	7.65	Call	Bond Future	105.7300	0.1057	135.0800	0.1351	27.759	0	0	75
2015/06/22	R186	06/08/2015	8.00	Put	Bond Future	3,810.7300	3.8107	3,265.8500	3.2658	(14.299)	0	0	0
2015/06/22	R186	06/08/2015	8.90	Put	Bond Future	394.8700	0.3949	264.9700	0.2650	(32.897)	0	0	5,350
2015/06/22	R186	06/08/2015			Bond Future	8.4118	116.5574	8.3294	117.2156	(0.979)	0.0000	0.0000	39,758
2015/06/22	R186	06/08/2015	8.50	Call	Bond Future	1,994.2700	1.9943	2,344.7000	2.3447	17.572	0	0	0
2015/06/22	R186	06/08/2015	8.55	Put	Bond Future	1,134.5200	1.1345	852.5000	0.8525	(24.858)	0	0	7,229
2015/06/22	R186	06/08/2015	7.85	Call	Bond Future	261.3000	0.2613	329.0500	0.3291	25.928	0	0	20
2015/06/22	R186	06/08/2015	8.00	Call	Bond Future	468.2600	0.4683	581.6000	0.5816	24.205	0	0	0
2015/06/22	R186	06/08/2015	8.01	Call	Bond Future	485.4500	0.4855	602.3500	0.6023	24.081	0	0	0
2015/06/22	R186	06/08/2015	7.75	Call	Bond Future	169.4000	0.1694	215.0100	0.2150	26.924	0	0	1,000
2015/06/22	R186	06/08/2015	8.35	Call	Bond Future	1,385.1900	1.3852	1,656.7500	1.6568	19.605	0	0	20
2015/06/22	R186	06/08/2015	7.99	Call	Bond Future	451.4300	0.4514	561.2400	0.5612	24.325	0	0	0
2015/06/22	R186	06/08/2015	8.68	Put	Bond Future	787.1000	0.7871	568.4800	0.5685	(27.775)	0	0	20
2015/06/22	R186	06/08/2015	8.46	Put	Bond Future	1,436.0900	1.4361	1,107.2800	1.1073	(22.896)	0	0	75
2015/06/22	R186	06/08/2015	8.45	Call	Bond Future	1,776.7700	1.7768	2,100.9100	2.1009	18.243	0	0	0
2015/06/22	R186	06/08/2015	8.05	Call	Bond Future	559.0500	0.5591	690.9200	0.6909	23.588	0	0	75
2015/06/22	R186	06/08/2015	7.65	Put	Bond Future	6,394.2900	6.3943	5,765.4200	5.7654	(9.835)	0	0	0
2015/06/22	R186	06/08/2015	8.50	Put	Bond Future	1,294.8300	1.2948	987.0400	0.9870	(23.771)	0	0	5,229
2015/06/22	R186	06/08/2015	8.55	Call	Bond Future	2,227.7100	2.2277	2,603.9100	2.6039	16.887	0	0	0
2015/06/22	R186	06/08/2015	7.75	Put	Bond Future	5,606.1400	5.6061	4,993.5300	4.9935	(10.927)	0	0	0
2015/06/22	R186	06/08/2015	8.45	Put	Bond Future	1,472.9400	1.4729	1,138.8600	1.1389	(22.681)	0	0	4,229
2015/06/22	R186	06/08/2015	7.99	Put	Bond Future	3,876.7100	3.8767	3,328.3000	3.3283	(14.146)	0	0	0
2015/06/22	R186	06/08/2015	8.05	Put	Bond Future	3,488.6300	3.4886	2,962.2800	2.9623	(15.088)	0	0	0
2015/06/22	R186	06/08/2015	8.90	Call	Bond Future	4,192.7700	4.1928	4,721.0900	4.7211	12.601	0	0	0
2015/06/22	R186	06/08/2015	8.46	Call	Bond Future	1,819.1900	1.8192	2,148.6000	2.1486	18.108	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
2015/06/22	R186	06/08/2015	7.85	Put	Bond Future	4,854.3300		4.8543	4,263.8600	4.2639	(12.164)	0	0	0
2015/06/22	R186	06/08/2015	8.01	Put	Bond Future	3,745.1800		3.7452	3,203.8600	3.2039	(14.454)	0	0	0
2015/06/22	R186	06/08/2015	8.35	Put	Bond Future	1,878.2300		1.8782	1,491.5700	1.4916	(20.586)	0	0	0
2015/06/22	R186	06/08/2015	8.68	Call	Bond Future	2,895.3500		2.8954	3,334.9500	3.3350	15.183	0	0	0
2015/06/22	R186	05/11/2015	8.24	Call	Bond Future	1,931.5200		1.9315	2,183.7800	2.1838	13.060	0	0	0
2015/06/22	R186	05/11/2015	8.25	Put	Bond Future	3,768.1800		3.7682	3,357.0800	3.3571	(10.910)	0	0	8,690
2015/06/22	R186	05/11/2015	8.45	Call	Bond Future	2,662.9300		2.6629	2,977.7500	2.9777	11.822	0	0	0
2015/06/22	R186	05/11/2015	8.85	Put	Bond Future	1,595.6200		1.5956	1,359.3100	1.3593	(14.810)	0	0	843
2015/06/22	R186	05/11/2015			Bond Future	8.4792		118.4161	8.3940	119.0824	(1.004)	0.0000	0.0000	500
2015/06/22	R186	05/11/2015	9.00	Put	Bond Future	1,248.6600		1.2487	1,050.7600	1.0508	(15.849)	0	0	2,600
2015/06/22	R186	05/11/2015	8.24	Put	Bond Future	3,816.3800		3.8164	3,402.3500	3.4024	(10.849)	0	0	0
2015/06/22	R186	05/11/2015	8.35	Put	Bond Future	3,309.6900		3.3097	2,928.2600	2.9283	(11.525)	0	0	9,370
2015/06/22	R186	05/11/2015	8.22	Call	Bond Future	1,869.3100		1.8693	2,115.7300	2.1157	13.182	0	0	0
2015/06/22	R186	05/11/2015	8.26	Put	Bond Future	3,720.6500		3.7206	3,312.5000	3.3125	(10.970)	0	0	0
2015/06/22	R186	05/11/2015	8.35	Call	Bond Future	2,296.9100		2.2969	2,581.7700	2.5818	12.402	0	0	843
2015/06/22	R186	05/11/2015	7.86	Call	Bond Future	0.0000		0.0000	1,117.5200	1.1175	100.000	0	0	674
2015/06/22	R186	05/11/2015	7.73	Call	Bond Future	736.1800		0.7362	856.5100	0.8565	16.345	0	0	169
2015/06/22	R186	05/11/2015	8.45	Put	Bond Future	2,890.6400		2.8906	2,539.1700	2.5392	(12.159)	0	0	6,248
2015/06/22	R186	05/11/2015	8.85	Call	Bond Future	4,436.1300		4.4361	4,866.1100	4.8661	9.693	0	0	0
2015/06/22	R186	05/11/2015	9.00	Call	Bond Future	5,210.7100		5.2107	5,679.1000	5.6791	8.989	0	0	0
2015/06/22	R186	05/11/2015	8.25	Call	Bond Future	1,962.9700		1.9630	2,218.1600	2.2182	13.000	0	0	0
2015/06/22	R186	05/11/2015	7.86	Put	Bond Future	0.0000		0.0000	5,418.7100	5.4187	100.000	0	0	0
2015/06/22	R186	05/11/2015	7.73	Put	Bond Future	6,783.7100		6.7837	6,237.7500	6.2377	(8.048)	0	0	0
2015/06/22	R186	05/11/2015	8.26	Call	Bond Future	1,995.0200		1.9950	2,253.1600	2.2532	12.939	0	0	0
2015/06/22	R186	05/11/2015	8.22	Put	Bond Future	3,913.6900		3.9137	3,493.8200	3.4938	(10.728)	0	0	1,090
2015/06/22	R186	04/02/2016	7.50	Call	Bond Future	745.4100		0.7454	855.8300	0.8558	14.813	0	0	0
2015/06/22	R186	04/02/2016			Bond Future	8.5375		115.1298	8.4490	115.8082	(1.037)	0.0000	0.0000	5,512
2015/06/22	R186	04/02/2016	7.51	Call	Bond Future	759.3300		0.7593	871.4000	0.8714	14.759	0	0	0
2015/06/22	R186	04/02/2016	7.49	Call	Bond Future	732.3900		0.7324	841.2100	0.8412	14.858	0	0	0
2015/06/22	R186	04/02/2016	7.50	Put	Bond Future	9,054.9900		9.0550	8,487.0500	8.4871	(6.272)	0	0	0
2015/06/22	R186	04/02/2016	7.49	Put	Bond Future	9,125.9900		9.1260	8,556.4500	8.5564	(6.241)	0	0	0
2015/06/22	R186	04/02/2016	7.51	Put	Bond Future	8,984.9700		8.9850	8,418.6800	8.4187	(6.303)	0	0	0
2015/06/22	R186	05/05/2016			Bond Future	8.5866		117.1803	8.4948	117.8699	(1.069)	0.0000	0.0000	0
2015/06/22	R186	05/05/2016	8.34	Call	Bond Future	3,234.9500		3.2350	3,532.0300	3.5320	9.183	0	0	0
2015/06/22	R186	05/05/2016	8.35	Call	Bond Future	3,268.2200		3.2682	3,567.3300	3.5673	9.152	0	0	0
2015/06/22	R186	05/05/2016	8.33	Call	Bond Future	3,202.3100		3.2023	3,497.3700	3.4974	9.214	0	0	0
2015/06/22	R186	05/05/2016	8.35	Put	Bond Future	5,057.0000		5.0570	4,666.5100	4.6665	(7.722)	0	0	0
2015/06/22	R186	05/05/2016	7.56	Put	Bond Future	9,312.6800		9.3127	8,773.5500	8.7736	(5.789)	0	0	0
2015/06/22	R186	05/05/2016	8.34	Put	Bond Future	5,100.1800		5.1002	4,707.6600	4.7077	(7.696)	0	0	0
2015/06/22	R186	05/05/2016	7.56	Call	Bond Future	1,266.8300		1.2668	1,417.3000	1.4173	11.878	0	0	0
2015/06/22	R186	05/05/2016	8.33	Put	Bond Future	5,144.0500		5.1440	4,749.5100	4.7495	(7.670)	0	0	0
2015/06/22	R197	06/08/2015	288.00	Call	Bond Future	0.0000		0.0000	392.3800	0.3924	100.000	0	0	0
2015/06/22	R197	06/08/2015			Bond Future	287.8867		287.8867	288.3924	288.3924	0.176	0.0000	0.0000	997
2015/06/22	R197	06/08/2015	288.01	Call	Bond Future	0.0000		0.0000	382.3800	0.3824	100.000	0	0	0
2015/06/22	R197	06/08/2015	287.99	Put	Bond Future	103.2500		0.1032	0.0000	0.0000	(100.000)	0	0	0
2015/06/22	R197	06/08/2015	288.01	Put	Bond Future	123.2500		0.1232	0.0000	0.0000	(100.000)	0	0	0
2015/06/22	R197	06/08/2015	288.00	Put	Bond Future	113.2500		0.1132	0.0000	0.0000	(100.000)	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
2015/06/22	R197	06/08/2015	287.99	Call	Bond Future		0.0000	402.3800	0.4024	100.000	0	0	0
2015/06/22	R197	05/11/2015	295.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R197	05/11/2015			Bond Future	292.4774	292.4774	292.9852	292.9852	0.174	0.0000	0.0000	0
2015/06/22	R197	05/11/2015	294.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R197	05/11/2015	295.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R197	05/11/2015	294.99	Put	Bond Future	2,512.6300	2.5126	2,004.7600	2.0048	(20.213)	0	0	0
2015/06/22	R197	05/11/2015	295.01	Put	Bond Future	2,532.6300	2.5326	2,024.7600	2.0248	(20.053)	0	0	0
2015/06/22	R197	05/11/2015	295.00	Put	Bond Future	2,522.6300	2.5226	2,014.7600	2.0148	(20.133)	0	0	0
2015/06/22	R202	06/08/2015			Bond Future	235.9387	235.9387	236.0221	236.0221	0.035	0.0000	0.0000	53,356
2015/06/22	R202	06/08/2015	239.99	Put	Bond Future	4,051.3000	4.0513	3,967.8800	3.9679	(2.059)	0	0	0
2015/06/22	R202	06/08/2015	240.00	Put	Bond Future	4,061.3000	4.0613	3,977.8800	3.9779	(2.054)	0	0	0
2015/06/22	R202	06/08/2015	240.01	Put	Bond Future	4,071.3000	4.0713	3,987.8800	3.9879	(2.049)	0	0	0
2015/06/22	R202	06/08/2015	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R202	06/08/2015	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R202	06/08/2015	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R202	05/11/2015			Bond Future	239.7011	239.7011	239.7810	239.7810	0.033	0.0000	0.0000	0
2015/06/22	R202	05/11/2015	245.99	Put	Bond Future	6,288.9200	6.2889	6,208.9700	6.2090	(1.271)	0	0	0
2015/06/22	R202	05/11/2015	246.01	Put	Bond Future	6,308.9200	6.3089	6,228.9700	6.2290	(1.267)	0	0	0
2015/06/22	R202	05/11/2015	246.00	Put	Bond Future	6,298.9200	6.2989	6,218.9700	6.2190	(1.269)	0	0	0
2015/06/22	R202	05/11/2015	245.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R202	05/11/2015	246.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R202	05/11/2015	246.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R203	06/08/2015	6.74	Call	Bond Future	34.7100	0.0347	45.0000	0.0450	29.646	0	0	0
2015/06/22	R203	06/08/2015	6.75	Put	Bond Future	1,255.8000	1.2558	1,109.0800	1.1091	(11.683)	0	0	0
2015/06/22	R203	06/08/2015	7.84	Call	Bond Future	973.6200	0.9736	1,101.0500	1.1011	13.088	0	0	0
2015/06/22	R203	06/08/2015			Bond Future	7.3775	105.0150	7.2959	105.1725	(1.106)	0.0000	0.0000	17,933
2015/06/22	R203	06/08/2015	6.75	Call	Bond Future	36.4400	0.0364	47.2000	0.0472	29.528	0	0	0
2015/06/22	R203	06/08/2015	6.76	Call	Bond Future	38.2400	0.0382	49.4900	0.0495	29.419	0	0	0
2015/06/22	R203	06/08/2015	6.74	Put	Bond Future	1,273.6600	1.2737	1,126.4700	1.1265	(11.556)	0	0	0
2015/06/22	R203	06/08/2015	7.84	Put	Bond Future	86.6300	0.0866	56.5800	0.0566	(34.688)	0	0	5,000
2015/06/22	R203	06/08/2015	6.76	Put	Bond Future	1,238.0200	1.2380	1,091.7900	1.0918	(11.812)	0	0	0
2015/06/22	R203	05/11/2015	5.99	Call	Bond Future	10.1500	0.0101	13.2000	0.0132	30.049	0	0	0
2015/06/22	R203	05/11/2015	6.00	Put	Bond Future	2,619.7600	2.6198	2,465.0000	2.4650	(5.907)	0	0	0
2015/06/22	R203	05/11/2015			Bond Future	7.4998	102.5243	7.4076	102.6823	(1.229)	0.0000	0.0000	0
2015/06/22	R203	05/11/2015	6.00	Call	Bond Future	10.5200	0.0105	13.6800	0.0137	30.038	0	0	0
2015/06/22	R203	05/11/2015	6.01	Call	Bond Future	10.9100	0.0109	14.1700	0.0142	29.881	0	0	0
2015/06/22	R203	05/11/2015	5.99	Put	Bond Future	2,637.0800	2.6371	2,482.2100	2.4822	(5.873)	0	0	0
2015/06/22	R203	05/11/2015	6.01	Put	Bond Future	2,602.4600	2.6025	2,447.8000	2.4478	(5.943)	0	0	0
2015/06/22	R203	04/02/2016	7.26	Put	Bond Future	824.1800	0.8242	719.5000	0.7195	(12.701)	0	0	0
2015/06/22	R203	04/02/2016	7.25	Put	Bond Future	833.7400	0.8337	728.3700	0.7284	(12.638)	0	0	0
2015/06/22	R203	04/02/2016			Bond Future	7.6086	104.2670	7.5003	104.4282	(1.423)	0.0000	0.0000	0
2015/06/22	R203	04/02/2016	7.26	Call	Bond Future	303.8000	0.3038	360.3400	0.3603	18.611	0	0	0
2015/06/22	R203	04/02/2016	7.24	Call	Bond Future	293.0200	0.2930	348.1800	0.3482	18.825	0	0	0
2015/06/22	R203	04/02/2016	7.25	Call	Bond Future	298.3800	0.2984	354.2300	0.3542	18.718	0	0	0
2015/06/22	R203	04/02/2016	7.24	Put	Bond Future	843.3700	0.8434	737.3100	0.7373	(12.576)	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
2015/06/22	R204	06/08/2015	7.74	Call	Bond Future	554.2300	0.5542	672.6900	0.6727	21.374	0	0	0
2015/06/22	R204	06/08/2015	7.75	Put	Bond Future	519.0500	0.5191	391.2500	0.3913	(24.622)	0	0	0
2015/06/22	R204	06/08/2015			Bond Future	7.7328	101.8984	7.6480	102.1468	(1.097)	0.0000	0.0000	14,357
2015/06/22	R204	06/08/2015	8.41	Call	Bond Future	2,009.4700	2.0095	2,235.6700	2.2357	11.257	0	0	0
2015/06/22	R204	06/08/2015	7.74	Put	Bond Future	533.1500	0.5331	403.1700	0.4032	(24.380)	0	0	0
2015/06/22	R204	06/08/2015	7.76	Put	Bond Future	505.2100	0.5052	379.5800	0.3796	(24.867)	0	0	0
2015/06/22	R204	06/08/2015	8.41	Put	Bond Future	52.8500	0.0529	30.6100	0.0306	(42.081)	0	0	699
2015/06/22	R204	06/08/2015	7.75	Call	Bond Future	569.3600	0.5694	690.0000	0.6900	21.189	0	0	0
2015/06/22	R204	06/08/2015	7.76	Call	Bond Future	584.7400	0.5847	707.5500	0.7075	21.002	0	0	0
2015/06/22	R204	05/11/2015			Bond Future	7.8405	103.5233	7.7488	103.7736	(1.171)	0.0000	0.0000	0
2015/06/22	R204	05/11/2015	6.25	Call	Bond Future	16.8400	0.0168	21.5400	0.0215	27.910	0	0	0
2015/06/22	R204	05/11/2015	6.24	Put	Bond Future	4,495.2400	4.4952	4,249.4300	4.2494	(5.468)	0	0	0
2015/06/22	R204	05/11/2015	6.26	Put	Bond Future	4,438.9300	4.4389	4,193.4200	4.1934	(5.531)	0	0	0
2015/06/22	R204	05/11/2015	6.25	Put	Bond Future	4,467.0700	4.4671	4,221.4100	4.2214	(5.499)	0	0	0
2015/06/22	R204	05/11/2015	6.26	Call	Bond Future	17.4400	0.0174	22.2900	0.0223	27.810	0	0	0
2015/06/22	R204	05/11/2015	6.24	Call	Bond Future	16.2700	0.0163	20.8200	0.0208	27.966	0	0	0
2015/06/22	R204	04/02/2016	7.50	Call	Bond Future	517.8300	0.5178	600.9800	0.6010	16.057	0	0	0
2015/06/22	R204	04/02/2016			Bond Future	7.9333	101.2454	7.8322	101.5007	(1.274)	0.0000	0.0000	0
2015/06/22	R204	04/02/2016	7.51	Call	Bond Future	526.6700	0.5267	610.8200	0.6108	15.978	0	0	0
2015/06/22	R204	04/02/2016	7.49	Put	Bond Future	1,635.1000	1.6351	1,462.0200	1.4620	(10.585)	0	0	0
2015/06/22	R204	04/02/2016	7.51	Put	Bond Future	1,601.2700	1.6013	1,430.1600	1.4302	(10.686)	0	0	0
2015/06/22	R204	04/02/2016	7.49	Call	Bond Future	509.3800	0.5094	591.5600	0.5916	16.133	0	0	0
2015/06/22	R204	04/02/2016	7.50	Put	Bond Future	1,617.9900	1.6180	1,445.8800	1.4459	(10.637)	0	0	0
2015/06/22	R207	06/08/2015	7.76	Call	Bond Future	403.4300	0.4034	498.9300	0.4989	23.672	0	0	0
2015/06/22	R207	06/08/2015			Bond Future	7.9469	97.9852	7.8628	98.2896	(1.058)	0.0000	0.0000	35,090
2015/06/22	R207	06/08/2015	7.74	Call	Bond Future	378.3700	0.3784	469.2200	0.4692	24.011	0	0	0
2015/06/22	R207	06/08/2015	7.75	Call	Bond Future	390.7700	0.3908	483.9300	0.4839	23.840	0	0	0
2015/06/22	R207	06/08/2015	7.46	Call	Bond Future	133.7800	0.1338	172.0200	0.1720	28.584	0	0	70
2015/06/22	R207	06/08/2015	7.74	Put	Bond Future	1,129.5000	1.1295	915.9500	0.9159	(18.907)	0	0	0
2015/06/22	R207	06/08/2015	7.46	Put	Bond Future	1,912.5600	1.9126	1,646.4000	1.6464	(13.916)	0	0	0
2015/06/22	R207	06/08/2015	7.76	Put	Bond Future	1,081.6500	1.0817	872.7500	0.8728	(19.313)	0	0	0
2015/06/22	R207	06/08/2015	7.75	Put	Bond Future	1,105.4300	1.1054	894.1900	0.8942	(19.109)	0	0	0
2015/06/22	R207	05/11/2015	7.76	Call	Bond Future	716.2000	0.7162	824.8700	0.8249	15.173	0	0	0
2015/06/22	R207	05/11/2015			Bond Future	8.0407	99.5481	7.9514	99.8554	(1.111)	0.0000	0.0000	0
2015/06/22	R207	05/11/2015	7.74	Call	Bond Future	690.4700	0.6905	796.3200	0.7963	15.330	0	0	0
2015/06/22	R207	05/11/2015	7.50	Call	Bond Future	429.0000	0.4290	503.2700	0.5033	17.312	0	0	19
2015/06/22	R207	05/11/2015	7.75	Call	Bond Future	703.2600	0.7033	810.5200	0.8105	15.252	0	0	0
2015/06/22	R207	05/11/2015	7.43	Call	Bond Future	368.3900	0.3684	434.3900	0.4344	17.916	0	0	53
2015/06/22	R207	05/11/2015	7.74	Put	Bond Future	1,729.6000	1.7296	1,528.2200	1.5282	(11.643)	0	0	0
2015/06/22	R207	05/11/2015	7.76	Put	Bond Future	1,685.7900	1.6858	1,487.2300	1.4872	(11.778)	0	0	0
2015/06/22	R207	05/11/2015	7.43	Put	Bond Future	2,493.1000	2.4931	2,251.8700	2.2519	(9.676)	0	0	0
2015/06/22	R207	05/11/2015	7.75	Put	Bond Future	1,707.6100	1.7076	1,507.6400	1.5076	(11.711)	0	0	0
2015/06/22	R207	05/11/2015	7.50	Put	Bond Future	2,307.3100	2.3073	2,074.3500	2.0744	(10.097)	0	0	0
2015/06/22	R207	04/02/2016	7.49	Put	Bond Future	2,608.6500	2.6087	2,377.0300	2.3770	(8.879)	0	0	0
2015/06/22	R207	04/02/2016	7.27	Put	Bond Future	3,174.1000	3.1741	2,921.0100	2.9210	(7.974)	0	0	0
2015/06/22	R207	04/02/2016			Bond Future	8.1239	97.5978	8.0278	97.9109	(1.183)	0.0000	0.0000	0
2015/06/22	R207	04/02/2016	7.51	Put	Bond Future	2,560.3300	2.5603	2,330.8300	2.3308	(8.964)	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
2015/06/22	R207	04/02/2016	7.27	Call	Bond Future	348.9400	0.3489	408.9100	0.4089	17.186	0	0	43
2015/06/22	R207	04/02/2016	7.50	Call	Bond Future	529.9300	0.5299	612.4200	0.6124	15.566	0	0	19
2015/06/22	R207	04/02/2016	7.51	Call	Bond Future	539.1700	0.5392	622.7300	0.6227	15.498	0	0	0
2015/06/22	R207	04/02/2016	7.49	Call	Bond Future	520.7900	0.5208	602.2300	0.6022	15.638	0	0	0
2015/06/22	R207	04/02/2016	7.50	Put	Bond Future	2,584.4300	2.5844	2,353.8600	2.3539	(8.922)	0	0	0
2015/06/22	R207	05/05/2016	7.86	Put	Bond Future	2,166.1800	2.1662	1,974.5600	1.9746	(8.846)	0	0	0
2015/06/22	R207	05/05/2016			Bond Future	8.1969	99.3361	8.0935	99.6541	(1.262)	0.0000	0.0000	0
2015/06/22	R207	05/05/2016	7.85	Put	Bond Future	2,184.4800	2.1845	1,991.9000	1.9919	(8.816)	0	0	0
2015/06/22	R207	05/05/2016	7.56	Put	Bond Future	2,759.8200	2.7598	2,539.9900	2.5400	(7.965)	0	0	0
2015/06/22	R207	05/05/2016	7.84	Put	Bond Future	2,202.9000	2.2029	2,009.3500	2.0094	(8.786)	0	0	0
2015/06/22	R207	05/05/2016	7.56	Call	Bond Future	781.2700	0.7813	879.4100	0.8794	12.562	0	0	43
2015/06/22	R207	05/05/2016	7.85	Call	Bond Future	1,112.8700	1.1129	1,238.2600	1.2383	11.267	0	0	0
2015/06/22	R207	05/05/2016	7.86	Call	Bond Future	1,125.6600	1.1257	1,252.0100	1.2520	11.225	0	0	0
2015/06/22	R207	05/05/2016	7.84	Call	Bond Future	1,100.1800	1.1002	1,224.6000	1.2246	11.309	0	0	0
2015/06/22	R208	06/08/2015			Bond Future	8.0688	96.5806	7.9855	96.9394	(1.033)	0.0000	0.0000	38,528
2015/06/22	R208	06/08/2015	8.00	Call	Bond Future	694.2000	0.6942	840.6600	0.8407	21.098	0	0	0
2015/06/22	R208	06/08/2015	8.01	Call	Bond Future	713.5900	0.7136	863.0200	0.8630	20.941	0	0	0
2015/06/22	R208	06/08/2015	8.85	Call	Bond Future	3,344.0500	3.3440	3,677.7100	3.6777	9.978	0	0	0
2015/06/22	R208	06/08/2015	7.99	Call	Bond Future	675.1400	0.6751	818.6500	0.8186	21.256	0	0	0
2015/06/22	R208	06/08/2015	8.01	Put	Bond Future	966.8600	0.9669	757.4300	0.7574	(21.661)	0	0	0
2015/06/22	R208	06/08/2015	8.00	Put	Bond Future	990.5800	0.9906	778.1800	0.7782	(21.442)	0	0	0
2015/06/22	R208	06/08/2015	7.99	Put	Bond Future	1,014.6700	1.0147	799.3200	0.7993	(21.224)	0	0	0
2015/06/22	R208	06/08/2015	8.85	Put	Bond Future	59.3100	0.0593	34.1100	0.0341	(42.489)	0	0	198
2015/06/22	R208	05/11/2015			Bond Future	8.1536	94.7215	8.0661	95.0842	(1.074)	0.0000	0.0000	0
2015/06/22	R208	05/11/2015	8.48	Call	Bond Future	2,179.3400	2.1793	2,409.7100	2.4097	10.571	0	0	0
2015/06/22	R208	05/11/2015	7.74	Put	Bond Future	2,419.9500	2.4200	2,164.8200	2.1648	(10.543)	0	0	0
2015/06/22	R208	05/11/2015	7.75	Call	Bond Future	704.7600	0.7048	813.8900	0.8139	15.485	0	0	0
2015/06/22	R208	05/11/2015	7.76	Call	Bond Future	718.4700	0.7185	829.1500	0.8292	15.405	0	0	0
2015/06/22	R208	05/11/2015	8.48	Put	Bond Future	841.9500	0.8419	709.6100	0.7096	(15.718)	0	0	2,200
2015/06/22	R208	05/11/2015	7.74	Call	Bond Future	691.4400	0.6914	799.0200	0.7990	15.559	0	0	0
2015/06/22	R208	05/11/2015	7.76	Put	Bond Future	2,362.5200	2.3625	2,110.4900	2.1105	(10.668)	0	0	0
2015/06/22	R208	05/11/2015	7.75	Put	Bond Future	2,391.0300	2.3910	2,137.4500	2.1375	(10.605)	0	0	0
2015/06/22	R208	04/02/2016			Bond Future	8.2267	96.3315	8.1339	96.7010	(1.129)	0.0000	0.0000	0
2015/06/22	R208	04/02/2016	7.74	Put	Bond Future	2,860.4000	2.8604	2,608.9100	2.6089	(8.792)	0	0	0
2015/06/22	R208	04/02/2016	7.76	Put	Bond Future	2,806.1200	2.8061	2,557.1700	2.5572	(8.872)	0	0	0
2015/06/22	R208	04/02/2016	7.75	Put	Bond Future	2,833.1800	2.8332	2,582.9600	2.5830	(8.832)	0	0	0
2015/06/22	R208	04/02/2016	7.76	Call	Bond Future	930.6100	0.9306	1,051.1500	1.0511	12.953	0	0	0
2015/06/22	R208	04/02/2016	7.74	Call	Bond Future	903.5200	0.9035	1,021.5200	1.0215	13.060	0	0	0
2015/06/22	R208	04/02/2016	7.75	Call	Bond Future	917.0000	0.9170	1,036.2700	1.0363	13.007	0	0	0
2015/06/22	R209	06/08/2015	8.99	Put	Bond Future	1,391.9100	1.3919	1,086.0200	1.0860	(21.976)	0	0	0
2015/06/22	R209	06/08/2015			Bond Future	8.9261	77.2408	8.8442	77.8611	(0.917)	0.0000	0.0000	28,177
2015/06/22	R209	06/08/2015	9.01	Put	Bond Future	1,325.5300	1.3255	1,028.9800	1.0290	(22.372)	0	0	0
2015/06/22	R209	06/08/2015	9.90	Call	Bond Future	6,898.0300	6.8980	7,484.2500	7.4842	8.498	0	0	0
2015/06/22	R209	06/08/2015	9.00	Call	Bond Future	1,911.5900	1.9116	2,230.7100	2.2307	16.694	0	0	0
2015/06/22	R209	06/08/2015	9.01	Call	Bond Future	1,953.2900	1.9533	2,277.0700	2.2771	16.576	0	0	0
2015/06/22	R209	06/08/2015	8.99	Call	Bond Future	1,870.8000	1.8708	2,185.2400	2.1852	16.808	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
2015/06/22	R209	06/08/2015	9.00	Put	Bond Future	1,358.2100	1.3582	1,057.0000	1.0570	(22.177)	0	0	0
2015/06/22	R209	06/08/2015	9.90	Put	Bond Future	82.5800	0.0826	48.4700	0.0485	(41.305)	0	0	2,914
2015/06/22	R209	05/11/2015	9.25	Call	Bond Future	3,877.7000	3.8777	4,253.4900	4.2535	9.691	0	0	0
2015/06/22	R209	05/11/2015	7.99	Put	Bond Future	8,471.7000	8.4717	7,920.7700	7.9208	(6.503)	0	0	0
2015/06/22	R209	05/11/2015			Bond Future	8.9845	75.3251	8.9005	75.9538	(0.934)	0.0000	0.0000	29
2015/06/22	R209	05/11/2015	8.01	Put	Bond Future	8,320.7100	8.3207	7,772.8600	7.7729	(6.584)	0	0	0
2015/06/22	R209	05/11/2015	9.25	Put	Bond Future	1,940.5200	1.9405	1,687.5900	1.6876	(13.034)	0	0	900
2015/06/22	R209	05/11/2015	7.99	Call	Bond Future	475.8700	0.4759	553.6600	0.5537	16.347	0	0	0
2015/06/22	R209	05/11/2015	8.00	Put	Bond Future	8,395.7700	8.3958	7,846.3500	7.8463	(6.544)	0	0	0
2015/06/22	R209	05/11/2015	8.00	Call	Bond Future	486.6100	0.4866	565.9100	0.5659	16.296	0	0	0
2015/06/22	R209	05/11/2015	8.01	Call	Bond Future	498.0800	0.4981	578.9500	0.5790	16.236	0	0	0
2015/06/22	R209	04/02/2016	8.75	Put	Bond Future	4,858.1800	4.8582	4,479.0200	4.4790	(7.805)	0	0	0
2015/06/22	R209	04/02/2016	8.74	Call	Bond Future	2,671.9300	2.6719	2,930.6000	2.9306	9.681	0	0	0
2015/06/22	R209	04/02/2016			Bond Future	9.0363	76.6056	8.9500	77.2455	(0.955)	0.0000	0.0000	0
2015/06/22	R209	04/02/2016	8.75	Call	Bond Future	2,702.6200	2.7026	2,963.3600	2.9634	9.648	0	0	0
2015/06/22	R209	04/02/2016	8.76	Call	Bond Future	2,733.5100	2.7335	2,996.3300	2.9963	9.615	0	0	0
2015/06/22	R209	04/02/2016	8.74	Put	Bond Future	4,904.4700	4.9045	4,523.2400	4.5232	(7.773)	0	0	0
2015/06/22	R209	04/02/2016	8.76	Put	Bond Future	4,812.2000	4.8122	4,435.1200	4.4351	(7.836)	0	0	0
2015/06/22	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R210	06/08/2015			Bond Future	178.2728	178.2728	178.3355	178.3355	0.035	0.0000	0.0000	1,227
2015/06/22	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R210	06/08/2015	178.99	Put	Bond Future	717.2100	0.7172	654.5300	0.6545	(8.739)	0	0	0
2015/06/22	R210	06/08/2015	179.01	Put	Bond Future	737.2100	0.7372	674.5300	0.6745	(8.502)	0	0	0
2015/06/22	R210	06/08/2015	179.00	Put	Bond Future	727.2100	0.7272	664.5300	0.6645	(8.619)	0	0	0
2015/06/22	R210	05/11/2015			Bond Future	178.9840	178.9840	179.0442	179.0442	0.034	0.0000	0.0000	0
2015/06/22	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R210	05/11/2015	181.99	Put	Bond Future	3,005.9800	3.0060	2,945.8300	2.9458	(2.001)	0	0	0
2015/06/22	R210	05/11/2015	182.01	Put	Bond Future	3,025.9800	3.0260	2,965.8300	2.9658	(1.988)	0	0	0
2015/06/22	R210	05/11/2015	182.00	Put	Bond Future	3,015.9800	3.0160	2,955.8300	2.9558	(1.994)	0	0	0
2015/06/22	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R211	06/08/2015			Bond Future	133.8736	133.8736	133.9173	133.9173	0.033	0.0000	0.0000	1,120
2015/06/22	R211	06/08/2015	134.99	Put	Bond Future	1,116.3500	1.1164	1,072.7200	1.0727	(3.908)	0	0	0
2015/06/22	R211	06/08/2015	135.01	Put	Bond Future	1,136.3500	1.1364	1,092.7200	1.0927	(3.839)	0	0	0
2015/06/22	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R211	06/08/2015	135.00	Put	Bond Future	1,126.3500	1.1264	1,082.7200	1.0827	(3.874)	0	0	0
2015/06/22	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R211	05/11/2015			Bond Future	136.0088	136.0088	136.0504	136.0504	0.031	0.0000	0.0000	0
2015/06/22	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R211	05/11/2015	134.99	Call	Bond Future	1,018.7500	1.0188	1,060.3800	1.0604	4.086	0	0	0
2015/06/22	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R211	05/11/2015	135.00	Call	Bond Future	1,008.7500	1.0088	1,050.3800	1.0504	4.127	0	0	0
2015/06/22	R211	05/11/2015	135.01	Call	Bond Future	998.7500	0.9988	1,040.3800	1.0404	4.168	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
2015/06/22	R212	06/08/2015	141.01	Put	Bond Future	2,626.7900	2.6268	2,409.6400	2.4096	(8.267)	0	0	0
2015/06/22	R212	06/08/2015			Bond Future	138.3832	138.3832	138.6004	138.6004	0.157	0.0000	0.0000	1,109
2015/06/22	R212	06/08/2015	141.00	Put	Bond Future	2,616.7900	2.6168	2,399.6400	2.3996	(8.298)	0	0	0
2015/06/22	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R212	06/08/2015	140.99	Put	Bond Future	2,606.7900	2.6068	2,389.6400	2.3896	(8.330)	0	0	0
2015/06/22	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R212	05/11/2015			Bond Future	140.5902	140.5902	140.8080	140.8080	0.155	0.0000	0.0000	0
2015/06/22	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R212	05/11/2015	145.99	Put	Bond Future	5,399.8000	5.3998	5,181.9800	5.1820	(4.034)	0	0	0
2015/06/22	R212	05/11/2015	146.01	Put	Bond Future	5,419.8000	5.4198	5,201.9800	5.2020	(4.019)	0	0	0
2015/06/22	R212	05/11/2015	146.00	Put	Bond Future	5,409.8000	5.4098	5,191.9800	5.1920	(4.026)	0	0	0
2015/06/22	R213	06/08/2015			Bond Future	8.8191	87.8943	8.7370	88.5090	(0.930)	0.0000	0.0000	17,330
2015/06/22	R213	06/08/2015	8.49	Put	Bond Future	3,140.8900	3.1409	2,664.6400	2.6646	(15.163)	0	0	0
2015/06/22	R213	06/08/2015	8.51	Put	Bond Future	3,027.4700	3.0275	2,558.7700	2.5588	(15.482)	0	0	0
2015/06/22	R213	06/08/2015	8.49	Call	Bond Future	637.3000	0.6373	775.7100	0.7757	21.718	0	0	0
2015/06/22	R213	06/08/2015	8.50	Put	Bond Future	3,083.8900	3.0839	2,611.4000	2.6114	(15.321)	0	0	0
2015/06/22	R213	06/08/2015	8.50	Call	Bond Future	657.9100	0.6579	800.0800	0.8001	21.609	0	0	0
2015/06/22	R213	06/08/2015	8.51	Call	Bond Future	679.0000	0.6790	824.9600	0.8250	21.496	0	0	0
2015/06/22	R213	05/11/2015	7.76	Call	Bond Future	339.0300	0.3390	397.6400	0.3976	17.288	0	0	0
2015/06/22	R213	05/11/2015			Bond Future	8.8844	85.7526	8.8001	86.3752	(0.949)	0.0000	0.0000	0
2015/06/22	R213	05/11/2015	7.74	Call	Bond Future	323.2000	0.3232	379.4200	0.3794	17.395	0	0	0
2015/06/22	R213	05/11/2015	7.75	Call	Bond Future	331.0400	0.3310	388.4400	0.3884	17.339	0	0	0
2015/06/22	R213	05/11/2015	7.74	Put	Bond Future	9,357.6700	9.3577	8,791.2000	8.7912	(6.054)	0	0	0
2015/06/22	R213	05/11/2015	7.76	Put	Bond Future	9,204.2700	9.2043	8,640.1900	8.6402	(6.128)	0	0	0
2015/06/22	R213	05/11/2015	7.75	Put	Bond Future	9,280.8400	9.2808	8,715.5500	8.7155	(6.091)	0	0	0
2015/06/22	R213	04/02/2016			Bond Future	8.9445	87.2099	8.8575	87.8438	(0.973)	0.0000	0.0000	0
2015/06/22	R213	04/02/2016	8.75	Call	Bond Future	2,886.4900	2.8865	3,161.6100	3.1616	9.531	0	0	0
2015/06/22	R213	04/02/2016	8.74	Put	Bond Future	4,354.8300	4.3548	3,994.0200	3.9940	(8.285)	0	0	0
2015/06/22	R213	04/02/2016	8.76	Put	Bond Future	4,270.4500	4.2705	3,913.8000	3.9138	(8.352)	0	0	0
2015/06/22	R213	04/02/2016	8.75	Put	Bond Future	4,312.4900	4.3125	3,953.7600	3.9538	(8.318)	0	0	0
2015/06/22	R213	04/02/2016	8.76	Call	Bond Future	2,918.6000	2.9186	3,195.8000	3.1958	9.498	0	0	0
2015/06/22	R213	04/02/2016	8.74	Call	Bond Future	2,854.5900	2.8546	3,127.6300	3.1276	9.565	0	0	0
2015/06/22	R214	06/08/2015	8.76	Put	Bond Future	2,686.4500	2.6864	2,233.8400	2.2338	(16.848)	0	0	0
2015/06/22	R214	06/08/2015			Bond Future	8.9646	78.3401	8.8827	78.9949	(0.913)	0.0000	0.0000	22,215
2015/06/22	R214	06/08/2015	8.75	Put	Bond Future	2,740.4300	2.7404	2,283.3400	2.2833	(16.679)	0	0	0
2015/06/22	R214	06/08/2015	8.74	Call	Bond Future	976.1200	0.9761	1,169.4100	1.1694	19.802	0	0	0
2015/06/22	R214	06/08/2015	8.75	Call	Bond Future	1,003.9900	1.0040	1,201.7200	1.2017	19.694	0	0	0
2015/06/22	R214	06/08/2015	8.76	Call	Bond Future	1,032.3900	1.0324	1,234.6000	1.2346	19.587	0	0	0
2015/06/22	R214	06/08/2015	8.74	Put	Bond Future	2,795.0700	2.7951	2,333.5400	2.3335	(16.512)	0	0	0
2015/06/22	R214	05/11/2015			Bond Future	9.0222	76.2992	8.9384	76.9629	(0.930)	0.0000	0.0000	0
2015/06/22	R214	05/11/2015	7.99	Put	Bond Future	9,344.9900	9.3450	8,757.5200	8.7575	(6.286)	0	0	0
2015/06/22	R214	05/11/2015	8.00	Put	Bond Future	9,261.7800	9.2618	8,675.8400	8.6758	(6.326)	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
2015/06/22	R214	05/11/2015	8.01	Put	Bond Future	9,179.4500	9.1795	8,595.1000	8.5951	(6.366)	0	0	0
2015/06/22	R214	05/11/2015	7.99	Call	Bond Future	464.2700	0.4643	540.5000	0.5405	16.419	0	0	0
2015/06/22	R214	05/11/2015	8.00	Call	Bond Future	475.0400	0.4750	552.8000	0.5528	16.369	0	0	0
2015/06/22	R214	05/11/2015	8.01	Call	Bond Future	486.5200	0.4865	565.8700	0.5659	16.310	0	0	0
2015/06/22	R214	04/02/2016			Bond Future	9.0753	77.5959	8.9891	78.2713	(0.950)	0.0000	0.0000	4,320
2015/06/22	R214	04/02/2016	7.99	Put	Bond Future	10,231.5500	10.2315	9,675.1700	9.6752	(5.438)	0	0	0
2015/06/22	R214	04/02/2016	8.00	Call	Bond Future	968.5900	0.9686	1,089.2000	1.0892	12.452	0	0	0
2015/06/22	R214	04/02/2016	8.01	Call	Bond Future	985.0300	0.9850	1,107.2900	1.1073	12.412	0	0	0
2015/06/22	R214	04/02/2016	7.99	Call	Bond Future	953.3400	0.9533	1,072.3900	1.0724	12.488	0	0	0
2015/06/22	R214	04/02/2016	8.01	Put	Bond Future	10,075.9100	10.0759	9,522.7400	9.5227	(5.490)	0	0	0
2015/06/22	R214	04/02/2016	8.00	Put	Bond Future	10,153.0500	10.1530	9,598.2300	9.5982	(5.465)	0	0	0
2015/06/22	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R248	06/08/2015			Bond Future	9.0204	101.0861	8.9385	101.9278	(0.908)	0.0000	0.0000	37,183
2015/06/22	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R248	06/08/2015	8.74	Put	Bond Future	2,935.7500	2.9357	2,094.0900	2.0941	(28.669)	0	0	0
2015/06/22	R248	06/08/2015	8.76	Put	Bond Future	2,721.2300	2.7212	1,879.5700	1.8796	(30.929)	0	0	0
2015/06/22	R248	06/08/2015	8.75	Put	Bond Future	2,828.3900	2.8284	1,986.7300	1.9867	(29.758)	0	0	0
2015/06/22	R248	05/11/2015	8.01	Put	Bond Future	11,934.5500	11.9345	11,081.3800	11.0814	(7.149)	0	0	0
2015/06/22	R248	05/11/2015			Bond Future	9.0796	98.2689	8.9956	99.1220	(0.925)	0.0000	0.0000	0
2015/06/22	R248	05/11/2015	8.00	Put	Bond Future	12,058.0100	12.0580	11,204.8400	11.2048	(7.076)	0	0	0
2015/06/22	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R248	05/11/2015	7.99	Put	Bond Future	12,181.7200	12.1817	11,328.5500	11.3286	(7.004)	0	0	0
2015/06/22	R248	04/02/2016	8.99	Put	Bond Future	1,457.3300	1.4573	589.0900	0.5891	(59.577)	0	0	0
2015/06/22	R248	04/02/2016			Bond Future	9.1343	99.9390	9.0479	100.8073	(0.947)	0.0000	0.0000	0
2015/06/22	R248	04/02/2016	9.00	Put	Bond Future	1,355.1200	1.3551	486.8800	0.4869	(64.071)	0	0	0
2015/06/22	R248	04/02/2016	9.01	Put	Bond Future	1,253.1000	1.2531	384.8600	0.3849	(69.287)	0	0	0
2015/06/22	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/22	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

497129