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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/06/2015 TO 10/06/2015

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
2015/06/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	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
2015/06/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	2025	06/08/2015	120.99	Put	Bond Future	1,768.0400	1.7680	1,638.6100	1.6386	(7.321)	0	0	0
2015/06/10	2025	06/08/2015			Bond Future	119.2220	119.2220	119.3514	119.3514	0.109	0.0000	0.0000	38
2015/06/10	2025	06/08/2015	121.01	Put	Bond Future	1,788.0400	1.7880	1,658.6100	1.6586	(7.239)	0	0	0
2015/06/10	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2025	06/08/2015	121.00	Put	Bond Future	1,778.0400	1.7780	1,648.6100	1.6486	(7.279)	0	0	0
2015/06/10	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2025	05/11/2015	123.01	Put	Bond Future	1,867.6000	1.8676	1,739.7000	1.7397	(6.848)	0	0	0
2015/06/10	2025	05/11/2015			Bond Future	121.1424	121.1424	121.2703	121.2703	0.106	0.0000	0.0000	0
2015/06/10	2025	05/11/2015	123.00	Put	Bond Future	1,857.6000	1.8576	1,729.7000	1.7297	(6.885)	0	0	0
2015/06/10	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2025	05/11/2015	122.99	Put	Bond Future	1,847.6000	1.8476	1,719.7000	1.7197	(6.922)	0	0	0
2015/06/10	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2030	06/08/2015			Bond Future	8.7625	94.0698	8.7905	93.8532	0.319	0.0000	0.0000	9,953
2015/06/10	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2030	06/08/2015	7.74	Put	Bond Future	8,425.9500	8.4260	8,642.5200	8.6425	2.570	0	0	0
2015/06/10	2030	06/08/2015	7.76	Put	Bond Future	8,251.2100	8.2512	8,467.7800	8.4678	2.625	0	0	0
2015/06/10	2030	06/08/2015	7.75	Put	Bond Future	8,338.5300	8.3385	8,555.1000	8.5551	2.597	0	0	0
2015/06/10	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2030	05/11/2015			Bond Future	8.8249	95.5859	8.8541	95.3629	0.331	0.0000	0.0000	0
2015/06/10	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2030	05/11/2015	8.49	Put	Bond Future	2,608.3000	2.6083	2,831.3100	2.8313	8.550	0	0	0
2015/06/10	2030	05/11/2015	8.51	Put	Bond Future	2,449.6700	2.4497	2,672.6800	2.6727	9.104	0	0	0
2015/06/10	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2030	05/11/2015	8.50	Put	Bond Future	2,528.9400	2.5289	2,751.9500	2.7519	8.818	0	0	0
2015/06/10	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2032	06/08/2015			Bond Future	8.8549	97.7885	8.8830	97.5558	0.318	0.0000	0.0000	1,579
2015/06/10	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2032	06/08/2015	8.50	Put	Bond Future	3,010.4200	3.0104	3,243.1500	3.2431	7.731	0	0	0
2015/06/10	2032	06/08/2015	8.49	Put	Bond Future	3,097.2600	3.0973	3,329.9900	3.3300	7.514	0	0	0
2015/06/10	2032	06/08/2015	8.51	Put	Bond Future	2,923.6900	2.9237	3,156.4200	3.1564	7.960	0	0	0
2015/06/10	2032	05/11/2015			Bond Future	8.9183	95.2088	8.9476	94.9694	0.329	0.0000	0.0000	0
2015/06/10	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2032	05/11/2015	7.99	Put	Bond Future	8,054.2000	8.0542	8,293.6400	8.2936	2.973	0	0	0

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2015/06/10	2032	05/11/2015	8.01	Put	Bond Future	7,870.3600	7.8704	8,109.8000	8.1098	3.042	0	0	0
2015/06/10	2032	05/11/2015	8.00	Put	Bond Future	7,962.2200	7.9622	8,201.6600	8.2017	3.007	0	0	0
2015/06/10	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2032	04/02/2016			Bond Future	8.9759	96.8303	9.0061	96.5872	0.337	0.0000	0.0000	0
2015/06/10	2032	04/02/2016	8.69	Put	Bond Future	2,347.0600	2.3471	2,590.1600	2.5902	10.358	0	0	0
2015/06/10	2032	04/02/2016	8.71	Put	Bond Future	2,180.1200	2.1801	2,423.2200	2.4232	11.151	0	0	0
2015/06/10	2032	04/02/2016	8.70	Put	Bond Future	2,263.5400	2.2635	2,506.6400	2.5066	10.740	0	0	0
2015/06/10	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	06/08/2015			Bond Future	8.9386	96.1153	8.9667	95.8583	0.314	0.0000	0.0000	33,021
2015/06/10	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	06/08/2015	8.74	Put	Bond Future	1,848.0000	1.8480	2,105.1000	2.1051	13.912	0	0	0
2015/06/10	2037	06/08/2015	8.76	Put	Bond Future	1,659.4000	1.6594	1,916.5000	1.9165	15.494	0	0	0
2015/06/10	2037	06/08/2015	8.75	Put	Bond Future	1,753.6300	1.7536	2,010.7300	2.0107	14.661	0	0	0
2015/06/10	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	05/11/2015	7.99	Put	Bond Future	9,843.4400	9.8434	10,107.8000	10.1078	2.686	0	0	0
2015/06/10	2037	05/11/2015	8.01	Put	Bond Future	9,632.8500	9.6328	9,897.2100	9.8972	2.744	0	0	0
2015/06/10	2037	05/11/2015			Bond Future	8.9967	97.6646	9.0260	97.4002	0.325	0.0000	0.0000	0
2015/06/10	2037	05/11/2015	8.00	Put	Bond Future	9,738.0600	9.7381	10,002.4200	10.0024	2.715	0	0	0
2015/06/10	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	04/02/2016	8.75	Put	Bond Future	2,752.7400	2.7527	3,021.1700	3.0212	9.751	0	0	0
2015/06/10	2037	04/02/2016			Bond Future	9.0509	95.0701	9.0809	94.8016	0.332	0.0000	0.0000	0
2015/06/10	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2037	04/02/2016	8.74	Put	Bond Future	2,846.3600	2.8464	3,114.7900	3.1148	9.431	0	0	0
2015/06/10	2037	04/02/2016	8.76	Put	Bond Future	2,659.2500	2.6593	2,927.6800	2.9277	10.094	0	0	0
2015/06/10	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2038	06/08/2015			Bond Future	122.4464	122.4464	123.7935	123.7935	1.100	0.0000	0.0000	3,627
2015/06/10	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2038	06/08/2015	127.99	Put	Bond Future	5,543.5900	5.5436	4,196.4900	4.1965	(24.300)	0	0	0
2015/06/10	2038	06/08/2015	128.01	Put	Bond Future	5,563.5900	5.5636	4,216.4900	4.2165	(24.213)	0	0	0
2015/06/10	2038	06/08/2015	128.00	Put	Bond Future	5,553.5900	5.5536	4,206.4900	4.2065	(24.256)	0	0	0
2015/06/10	2038	05/11/2015			Bond Future	124.4189	124.4189	125.7839	125.7839	1.097	0.0000	0.0000	0
2015/06/10	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2038	05/11/2015	133.99	Put	Bond Future	9,571.1200	9.5711	8,206.0800	8.2061	(14.262)	0	0	0
2015/06/10	2038	05/11/2015	134.01	Put	Bond Future	9,591.1200	9.5911	8,226.0800	8.2261	(14.232)	0	0	0
2015/06/10	2038	05/11/2015	134.00	Put	Bond Future	9,581.1200	9.5811	8,216.0800	8.2161	(14.247)	0	0	0
2015/06/10	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	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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2015/06/10	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2044	06/08/2015			Bond Future	9.0270	97.4599	9.0450	97.2813	0.199	0.0000	0.0000	11,735
2015/06/10	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2044	06/08/2015	8.74	Put	Bond Future	2,924.1300	2.9241	3,102.7100	3.1027	6.107	0	0	0
2015/06/10	2044	06/08/2015	8.76	Put	Bond Future	2,715.5100	2.7155	2,894.0900	2.8941	6.576	0	0	0
2015/06/10	2044	06/08/2015	8.75	Put	Bond Future	2,819.7300	2.8197	2,998.3100	2.9983	6.333	0	0	0
2015/06/10	2044	05/11/2015			Bond Future	9.0833	99.0308	9.1021	98.8463	0.207	0.0000	0.0000	0
2015/06/10	2044	05/11/2015	8.24	Put	Bond Future	8,928.2500	8.9283	9,112.7400	9.1127	2.066	0	0	0
2015/06/10	2044	05/11/2015	8.26	Put	Bond Future	8,700.6900	8.7007	8,885.1800	8.8852	2.120	0	0	0
2015/06/10	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2044	05/11/2015	8.25	Put	Bond Future	8,814.3600	8.8144	8,998.8500	8.9988	2.093	0	0	0
2015/06/10	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2044	04/02/2016	8.99	Put	Bond Future	1,435.9500	1.4359	1,623.1500	1.6231	13.037	0	0	0
2015/06/10	2044	04/02/2016			Bond Future	9.1360	96.3343	9.1552	96.1471	0.211	0.0000	0.0000	0
2015/06/10	2044	04/02/2016	9.01	Put	Bond Future	1,237.0300	1.2370	1,424.2300	1.4242	15.133	0	0	0
2015/06/10	2044	04/02/2016	9.00	Put	Bond Future	1,336.4000	1.3364	1,523.6000	1.5236	14.008	0	0	0
2015/06/10	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2046	06/08/2015	129.01	Put	Bond Future	7,196.0300	7.1960	7,327.9600	7.3280	1.833	0	0	0
2015/06/10	2046	06/08/2015			Bond Future	121.8140	121.8140	121.6820	121.6820	(0.108)	0.0000	0.0000	5,722
2015/06/10	2046	06/08/2015	129.00	Put	Bond Future	7,186.0300	7.1860	7,317.9600	7.3180	1.836	0	0	0
2015/06/10	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2046	06/08/2015	128.99	Put	Bond Future	7,176.0300	7.1760	7,307.9600	7.3080	1.838	0	0	0
2015/06/10	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2046	05/11/2015			Bond Future	122.3697	122.3697	122.2319	122.2319	(0.113)	0.0000	0.0000	0
2015/06/10	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2046	05/11/2015	132.99	Put	Bond Future	10,620.2800	10.6203	10,758.0700	10.7581	1.297	0	0	0
2015/06/10	2046	05/11/2015	133.01	Put	Bond Future	10,640.2800	10.6403	10,778.0700	10.7781	1.295	0	0	0
2015/06/10	2046	05/11/2015	133.00	Put	Bond Future	10,630.2800	10.6303	10,768.0700	10.7681	1.296	0	0	0
2015/06/10	2050	06/08/2015			Bond Future	131.8420	131.8420	132.3094	132.3094	0.354	0.0000	0.0000	3,821
2015/06/10	2050	06/08/2015	136.99	Put	Bond Future	5,147.9900	5.1480	4,680.6400	4.6806	(9.078)	0	0	0
2015/06/10	2050	06/08/2015	137.01	Put	Bond Future	5,167.9900	5.1680	4,700.6400	4.7006	(9.043)	0	0	0
2015/06/10	2050	06/08/2015	137.00	Put	Bond Future	5,157.9900	5.1580	4,690.6400	4.6906	(9.061)	0	0	0
2015/06/10	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2050	05/11/2015			Bond Future	133.9655	133.9655	134.4364	134.4364	0.352	0.0000	0.0000	0
2015/06/10	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2050	05/11/2015	144.99	Put	Bond Future	11,024.5100	11.0245	10,553.6000	10.5536	(4.271)	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
2015/06/10	2050	05/11/2015	145.01	Put	Bond Future	11,044.5100	11.0445	10,573.6000	10.5736	(4.264)	0	0	0
2015/06/10	2050	05/11/2015	145.00	Put	Bond Future	11,034.5100	11.0345	10,563.6000	10.5636	(4.268)	0	0	0
2015/06/10	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	AL37	06/08/2015			Index Future	456.2400	456.2400	455.6840	455.6840	(0.122)	0.0000	0.0000	124
2015/06/10	AL37	05/11/2015			Index Future	463.6590	463.6590	463.0860	463.0860	(0.124)	0.0000	0.0000	0
2015/06/10	AL7T	06/08/2015			Index Future	536.1720	536.1720	535.1740	535.1740	(0.186)	0.0000	0.0000	3
2015/06/10	AL7T	05/11/2015			Index Future	544.8920	544.8920	543.8670	543.8670	(0.188)	0.0000	0.0000	0
2015/06/10	ALBI	06/08/2015			Index Future	490.2990	490.2990	489.3930	489.3930	(0.185)	0.0000	0.0000	509
2015/06/10	ALBI	05/11/2015			Index Future	498.2730	498.2730	497.3420	497.3420	(0.187)	0.0000	0.0000	103
2015/06/10	ALBI	04/02/2016			Index Future	506.7480	506.7480	505.8060	505.8060	(0.186)	0.0000	0.0000	0
2015/06/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	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
2015/06/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	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
2015/06/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/10	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	EL28	06/08/2015			Bond Future	124.4630	124.4630	124.3280	124.3280	(0.108)	0.0000	0.0000	0
2015/06/10	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	EL28	06/08/2015	124.99	Put	Bond Future	527.0100	0.5270	662.0500	0.6620	25.624	0	0	0
2015/06/10	EL28	06/08/2015	125.01	Put	Bond Future	547.0100	0.5470	682.0500	0.6820	24.687	0	0	0
2015/06/10	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	EL28	06/08/2015	125.00	Put	Bond Future	537.0100	0.5370	672.0500	0.6720	25.147	0	0	0
2015/06/10	EL28	05/11/2015	126.99	Put	Bond Future	2,070.4000	2.0704	2,211.4300	2.2114	6.812	0	0	0
2015/06/10	EL28	05/11/2015			Bond Future	124.9196	124.9196	124.7786	124.7786	(0.113)	0.0000	0.0000	0
2015/06/10	EL28	05/11/2015	127.01	Put	Bond Future	2,090.4000	2.0904	2,231.4300	2.2314	6.747	0	0	0
2015/06/10	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	EL28	05/11/2015	127.00	Put	Bond Future	2,080.4000	2.0804	2,221.4300	2.2214	6.779	0	0	0
2015/06/10	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	06/08/2015			Bond Future	9.8724	83.2162	9.8895	83.0955	0.173	0.0000	0.0000	6,396
2015/06/10	ES33	06/08/2015	9.59	Put	Bond Future	2,036.3700	2.0364	2,157.0100	2.1570	5.924	0	0	0
2015/06/10	ES33	06/08/2015	9.61	Put	Bond Future	1,889.5700	1.8896	2,010.2100	2.0102	6.385	0	0	0
2015/06/10	ES33	06/08/2015	9.60	Put	Bond Future	1,962.9200	1.9629	2,083.5600	2.0836	6.146	0	0	0
2015/06/10	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	05/11/2015	9.00	Put	Bond Future	7,163.7400	7.1637	7,288.8400	7.2888	1.746	0	0	0
2015/06/10	ES33	05/11/2015			Bond Future	9.9635	80.7696	9.9815	80.6445	0.180	0.0000	0.0000	0
2015/06/10	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	05/11/2015	8.99	Put	Bond Future	7,243.0700	7.2431	7,368.1700	7.3682	1.727	0	0	0
2015/06/10	ES33	05/11/2015	9.01	Put	Bond Future	7,084.5100	7.0845	7,209.6100	7.2096	1.766	0	0	0
2015/06/10	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	04/02/2016			Bond Future	10.0522	82.1451	10.0707	82.0182	0.184	0.0000	0.0000	0
2015/06/10	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	ES33	04/02/2016	9.99	Put	Bond Future	428.4800	0.4285	555.3700	0.5554	29.614	0	0	0
2015/06/10	ES33	04/02/2016	10.01	Put	Bond Future	290.3500	0.2904	417.2400	0.4172	43.702	0	0	0
2015/06/10	ES33	04/02/2016	10.00	Put	Bond Future	359.3700	0.3594	486.2600	0.4863	35.309	0	0	0
2015/06/10	GOVI	06/08/2015			GOVI	486.8390	486.8390	485.9780	485.9780	(0.177)	0.0000	0.0000	462
2015/06/10	GOVI	06/08/2015	499.99	Put	GOVI	131,510.0000	13.1510	140,120.0000	14.0120	6.547	0	0	0
2015/06/10	GOVI	06/08/2015	500.01	Put	GOVI	131,710.0000	13.1710	140,320.0000	14.0320	6.537	0	0	0
2015/06/10	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	GOVI	06/08/2015	500.00	Put	GOVI	131,610.0000	13.1610	140,220.0000	14.0220	6.542	0	0	0
2015/06/10	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	GOVI	05/11/2015			GOVI	494.7560	494.7560	493.8720	493.8720	(0.179)	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
2015/06/10	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	GOVI	05/11/2015	529.99	Put	GOVI	352,340.0000	35.2340	361,180.0000	36.1180	2.509	0	0	0
2015/06/10	GOVI	05/11/2015	530.01	Put	GOVI	352,540.0000	35.2540	361,380.0000	36.1380	2.508	0	0	0
2015/06/10	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	GOVI	05/11/2015	530.00	Put	GOVI	352,440.0000	35.2440	361,280.0000	36.1280	2.508	0	0	0
2015/06/10	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	GOVI	04/02/2016			GOVI	503.1710	503.1710	502.2770	502.2770	(0.178)	0.0000	0.0000	0
2015/06/10	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	GOVI	04/02/2016	511.99	Put	GOVI	88,190.0000	8.8190	97,130.0000	9.7130	10.137	0	0	0
2015/06/10	GOVI	04/02/2016	512.01	Put	GOVI	88,390.0000	8.8390	97,330.0000	9.7330	10.114	0	0	0
2015/06/10	GOVI	04/02/2016	512.00	Put	GOVI	88,290.0000	8.8290	97,230.0000	9.7230	10.126	0	0	0
2015/06/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/10	IGOV	06/08/2015			Index Future	225.9920	225.9920	226.2200	226.2200	0.101	0.0000	0.0000	1,080
2015/06/10	IGOV	05/11/2015			Index Future	229.6670	229.6670	229.8950	229.8950	0.099	0.0000	0.0000	17
2015/06/10	IGOV	04/02/2016			Index Future	233.5740	233.5740	233.8070	233.8070	0.100	0.0000	0.0000	0
2015/06/10	ILBI	06/08/2015			Index Future	613.3910	613.3910	614.4300	614.4300	0.169	0.0000	0.0000	159
2015/06/10	ILBI	05/11/2015			Index Future	623.4700	623.4700	624.5220	624.5220	0.169	0.0000	0.0000	0
2015/06/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/10	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/10	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/06/10	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/06/10	JBAF	16/09/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/06/10	JBAF	21/10/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/06/10	JBAF	15/12/2015			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2015/06/10	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2015/06/10	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2015/06/10	JBAF	15/06/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2015/06/10	JBAF	21/09/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/06/10	JBAF	21/12/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/06/10	JBAF	15/03/2017			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2015/06/10	R023	06/08/2015	8.24	Call	Bond Future	1,240.8500	1.2408	1,157.3700	1.1574	(6.728)	0	0	0
2015/06/10	R023	06/08/2015	9.07	Put	Bond Future	93.3600	0.0934	102.5800	0.1026	9.876	0	0	911

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/10	R023	06/08/2015			Bond Future	8.2178		100.8736	8.2458	100.7211	0.340	0.0000	0.0000	20,973
2015/06/10	R023	06/08/2015	8.26	Put	Bond Future	1,068.8100		1.0688	1,135.5600	1.1356	6.245	0	0	0
2015/06/10	R023	06/08/2015	9.07	Call	Bond Future	4,605.3900		4.6054	4,462.1400	4.4621	(3.110)	0	0	0
2015/06/10	R023	06/08/2015	8.25	Put	Bond Future	1,094.0500		1.0941	1,161.9200	1.1619	6.204	0	0	0
2015/06/10	R023	06/08/2015	8.24	Put	Bond Future	1,120.0200		1.1200	1,189.0100	1.1890	6.160	0	0	0
2015/06/10	R023	06/08/2015	8.25	Call	Bond Future	1,269.3300		1.2693	1,184.7300	1.1847	(6.665)	0	0	0
2015/06/10	R023	06/08/2015	8.26	Call	Bond Future	1,298.4900		1.2985	1,212.7700	1.2128	(6.602)	0	0	0
2015/06/10	R023	05/11/2015			Bond Future	8.2922		98.5750	8.3220	98.4171	0.360	0.0000	0.0000	0
2015/06/10	R023	05/11/2015	7.99	Put	Bond Future	2,816.6700		2.8167	2,903.2200	2.9032	3.073	0	0	0
2015/06/10	R023	05/11/2015	8.01	Put	Bond Future	2,749.1300		2.7491	2,834.2200	2.8342	3.095	0	0	0
2015/06/10	R023	05/11/2015	7.99	Call	Bond Future	1,198.5600		1.1986	1,127.1700	1.1272	(5.956)	0	0	0
2015/06/10	R023	05/11/2015	8.00	Put	Bond Future	2,782.7700		2.7828	2,868.5900	2.8686	3.084	0	0	0
2015/06/10	R023	05/11/2015	8.00	Call	Bond Future	1,218.7500		1.2188	1,146.6300	1.1466	(5.918)	0	0	0
2015/06/10	R023	05/11/2015	8.01	Call	Bond Future	1,239.1700		1.2392	1,166.3200	1.1663	(5.879)	0	0	0
2015/06/10	R023	04/02/2016	8.01	Put	Bond Future	3,382.4100		3.3824	3,467.1600	3.4672	2.506	0	0	0
2015/06/10	R023	04/02/2016			Bond Future	8.3612		100.2533	8.3924	100.0931	0.373	0.0000	0.0000	0
2015/06/10	R023	04/02/2016	8.00	Put	Bond Future	3,414.8700		3.4149	3,500.2100	3.5002	2.499	0	0	0
2015/06/10	R023	04/02/2016	8.01	Call	Bond Future	1,555.1500		1.5551	1,479.6600	1.4797	(4.854)	0	0	0
2015/06/10	R023	04/02/2016	7.99	Call	Bond Future	1,514.9100		1.5149	1,440.6100	1.4406	(4.905)	0	0	0
2015/06/10	R023	04/02/2016	8.00	Call	Bond Future	1,534.9500		1.5350	1,460.0500	1.4600	(4.880)	0	0	0
2015/06/10	R023	04/02/2016	7.99	Put	Bond Future	3,447.5300		3.4475	3,533.4700	3.5335	2.493	0	0	0
2015/06/10	R186	06/08/2015	7.65	Call	Bond Future	178.5200		0.1785	155.6700	0.1557	(12.800)	0	0	75
2015/06/10	R186	06/08/2015	8.00	Put	Bond Future	3,736.5200		3.7365	3,900.6800	3.9007	4.393	0	0	0
2015/06/10	R186	06/08/2015	8.90	Put	Bond Future	454.7500		0.4548	490.1700	0.4902	7.789	0	0	5,350
2015/06/10	R186	06/08/2015			Bond Future	8.3809		116.8031	8.4091	116.5789	0.336	0.0000	0.0000	40,121
2015/06/10	R186	06/08/2015	8.50	Call	Bond Future	2,290.1200		2.2901	2,149.9700	2.1500	(6.120)	0	0	0
2015/06/10	R186	06/08/2015	8.55	Put	Bond Future	1,190.3500		1.1903	1,266.8900	1.2669	6.430	0	0	4,229
2015/06/10	R186	06/08/2015	7.85	Call	Bond Future	387.0500		0.3870	345.3300	0.3453	(10.779)	0	0	20
2015/06/10	R186	06/08/2015	8.00	Call	Bond Future	639.7300		0.6397	579.7100	0.5797	(9.382)	0	0	0
2015/06/10	R186	06/08/2015	8.01	Call	Bond Future	660.2000		0.6602	598.6400	0.5986	(9.324)	0	0	0
2015/06/10	R186	06/08/2015	7.75	Call	Bond Future	267.1300		0.2671	235.5600	0.2356	(11.818)	0	0	1,000
2015/06/10	R186	06/08/2015	8.35	Call	Bond Future	1,655.8700		1.6559	1,539.5000	1.5395	(7.028)	0	0	20
2015/06/10	R186	06/08/2015	7.99	Call	Bond Future	619.8700		0.6199	561.1000	0.5611	(9.481)	0	0	0
2015/06/10	R186	06/08/2015	8.68	Put	Bond Future	851.0600		0.8511	909.7300	0.9097	6.894	0	0	20
2015/06/10	R186	06/08/2015	8.46	Put	Bond Future	1,480.8400		1.4808	1,571.0500	1.5710	6.092	0	0	75
2015/06/10	R186	06/08/2015	8.45	Call	Bond Future	2,065.6800		2.0657	1,933.2800	1.9333	(6.410)	0	0	0
2015/06/10	R186	06/08/2015	8.05	Call	Bond Future	746.5100		0.7465	679.0800	0.6791	(9.033)	0	0	75
2015/06/10	R186	06/08/2015	7.65	Put	Bond Future	6,221.4000		6.2214	6,422.7300	6.4227	3.236	0	0	0
2015/06/10	R186	06/08/2015	8.50	Put	Bond Future	1,345.0000		1.3450	1,429.0300	1.4290	6.248	0	0	5,229
2015/06/10	R186	06/08/2015	8.55	Call	Bond Future	2,529.2200		2.5292	2,381.5800	2.3816	(5.837)	0	0	0
2015/06/10	R186	06/08/2015	7.75	Put	Bond Future	5,458.1900		5.4582	5,650.8000	5.6508	3.529	0	0	0
2015/06/10	R186	06/08/2015	8.45	Put	Bond Future	1,516.1700		1.5162	1,607.9500	1.6079	6.053	0	0	4,229
2015/06/10	R186	06/08/2015	7.99	Put	Bond Future	3,799.4700		3.7995	3,964.8800	3.9649	4.354	0	0	0
2015/06/10	R186	06/08/2015	8.05	Put	Bond Future	3,430.4100		3.4304	3,587.1600	3.5872	4.569	0	0	0
2015/06/10	R186	06/08/2015	8.90	Call	Bond Future	4,498.3300		4.4983	4,309.5700	4.3096	(4.196)	0	0	0
2015/06/10	R186	06/08/2015	8.46	Call	Bond Future	2,109.6200		2.1096	1,975.6500	1.9756	(6.350)	0	0	0
2015/06/10	R186	06/08/2015	7.85	Put	Bond Future	4,734.4000		4.7344	4,916.8600	4.9169	3.854	0	0	0

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2015/06/10	R186	06/08/2015	8.01	Put	Bond Future	3,674.2500		3.6743	3,836.8700	3.8369	4.426	0	0	0
2015/06/10	R186	06/08/2015	8.35	Put	Bond Future	1,903.2300		1.9032	2,011.0400	2.0110	5.665	0	0	0
2015/06/10	R186	06/08/2015	8.68	Call	Bond Future	3,204.9900		3.2050	3,039.4800	3.0395	(5.164)	0	0	0
2015/06/10	R186	05/11/2015	8.85	Put	Bond Future	1,590.1100		1.5901	1,665.3200	1.6653	4.730	0	0	169
2015/06/10	R186	05/11/2015	8.25	Put	Bond Future	3,698.5200		3.6985	3,832.0800	3.8321	3.611	0	0	8,690
2015/06/10	R186	05/11/2015	8.24	Call	Bond Future	2,128.6500		2.1287	2,031.8000	2.0318	(4.550)	0	0	0
2015/06/10	R186	05/11/2015	8.45	Call	Bond Future	2,887.8400		2.8878	2,769.7100	2.7697	(4.091)	0	0	0
2015/06/10	R186	05/11/2015			Bond Future	8.4448		118.6843	8.4745	118.4529	0.351	0.0000	0.0000	500
2015/06/10	R186	05/11/2015	9.00	Put	Bond Future	1,251.7900		1.2518	1,314.5800	1.3146	5.016	0	0	2,600
2015/06/10	R186	05/11/2015	8.35	Put	Bond Future	3,253.7600		3.2538	3,377.1700	3.3772	3.793	0	0	9,370
2015/06/10	R186	05/11/2015	8.22	Call	Bond Future	2,063.5600		2.0636	1,968.7300	1.9687	(4.595)	0	0	0
2015/06/10	R186	05/11/2015	8.24	Put	Bond Future	3,745.3100		3.7453	3,879.8700	3.8799	3.593	0	0	0
2015/06/10	R186	05/11/2015	8.26	Put	Bond Future	3,652.4200		3.6524	3,784.9600	3.7850	3.629	0	0	0
2015/06/10	R186	05/11/2015	8.35	Call	Bond Future	2,509.1800		2.5092	2,401.1800	2.4012	(4.304)	0	0	169
2015/06/10	R186	05/11/2015	7.73	Call	Bond Future	852.8100		0.8528	805.0100	0.8050	(5.605)	0	0	169
2015/06/10	R186	05/11/2015	8.85	Call	Bond Future	4,698.8200		4.6988	4,542.6200	4.5426	(3.324)	0	0	0
2015/06/10	R186	05/11/2015	9.00	Call	Bond Future	5,482.0400		5.4820	5,313.4200	5.3134	(3.076)	0	0	0
2015/06/10	R186	05/11/2015	8.45	Put	Bond Future	2,847.3500		2.8474	2,960.6300	2.9606	3.978	0	0	6,248
2015/06/10	R186	05/11/2015	8.25	Call	Bond Future	2,161.5100		2.1615	2,063.6600	2.0637	(4.527)	0	0	0
2015/06/10	R186	05/11/2015	7.73	Put	Bond Future	6,632.1400		6.6321	6,815.7500	6.8158	2.768	0	0	0
2015/06/10	R186	05/11/2015	8.26	Call	Bond Future	2,194.9900		2.1950	2,096.1200	2.0961	(4.504)	0	0	0
2015/06/10	R186	05/11/2015	8.22	Put	Bond Future	3,839.7400		3.8397	3,976.3200	3.9763	3.557	0	0	1,090
2015/06/10	R186	04/02/2016	7.50	Call	Bond Future	832.0400		0.8320	794.1900	0.7942	(4.549)	0	0	0
2015/06/10	R186	04/02/2016			Bond Future	8.5014		115.4060	8.5321	115.1712	0.361	0.0000	0.0000	5,512
2015/06/10	R186	04/02/2016	7.51	Call	Bond Future	847.0100		0.8470	808.6100	0.8086	(4.534)	0	0	0
2015/06/10	R186	04/02/2016	7.50	Put	Bond Future	8,865.4500		8.8654	9,062.3900	9.0624	2.221	0	0	0
2015/06/10	R186	04/02/2016	7.49	Call	Bond Future	818.0100		0.8180	780.7000	0.7807	(4.561)	0	0	0
2015/06/10	R186	04/02/2016	7.49	Put	Bond Future	8,935.4400		8.9354	9,132.9200	9.1329	2.210	0	0	0
2015/06/10	R186	04/02/2016	7.51	Put	Bond Future	8,796.4800		8.7965	8,992.8700	8.9929	2.233	0	0	0
2015/06/10	R186	05/05/2016			Bond Future	8.5480		117.4698	8.5802	117.2281	0.377	0.0000	0.0000	0
2015/06/10	R186	05/05/2016	8.34	Call	Bond Future	3,413.4700		3.4135	3,312.4600	3.3125	(2.959)	0	0	0
2015/06/10	R186	05/05/2016	8.35	Call	Bond Future	3,447.2200		3.4472	3,345.9500	3.3460	(2.938)	0	0	0
2015/06/10	R186	05/05/2016	8.33	Call	Bond Future	3,379.9200		3.3799	3,279.6100	3.2796	(2.968)	0	0	0
2015/06/10	R186	05/05/2016	8.35	Put	Bond Future	4,946.5400		4.9465	5,086.9200	5.0869	2.838	0	0	0
2015/06/10	R186	05/05/2016	7.56	Put	Bond Future	9,125.3400		9.1253	9,318.0400	9.3180	2.112	0	0	0
2015/06/10	R186	05/05/2016	8.34	Put	Bond Future	4,989.2400		4.9892	5,129.8800	5.1299	2.819	0	0	0
2015/06/10	R186	05/05/2016	7.56	Call	Bond Future	1,368.9500		1.3690	1,320.0000	1.3200	(3.576)	0	0	0
2015/06/10	R186	05/05/2016	8.33	Put	Bond Future	5,032.2000		5.0322	5,173.5400	5.1735	2.809	0	0	0
2015/06/10	R197	06/08/2015	288.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R197	06/08/2015			Bond Future	286.3642		286.3642	286.6708	286.6708	0.107	0.0000	0.0000	997
2015/06/10	R197	06/08/2015	288.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R197	06/08/2015	287.99	Put	Bond Future	1,625.8300		1.6258	1,319.2400	1.3192	(18.857)	0	0	0
2015/06/10	R197	06/08/2015	288.01	Put	Bond Future	1,645.8300		1.6458	1,339.2400	1.3392	(18.628)	0	0	0
2015/06/10	R197	06/08/2015	288.00	Put	Bond Future	1,635.8300		1.6358	1,329.2400	1.3292	(18.742)	0	0	0
2015/06/10	R197	06/08/2015	287.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R197	05/11/2015			Bond Future	290.9761		290.9761	291.2791	291.2791	0.104	0.0000	0.0000	0

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2015/06/10	R197	05/11/2015	294.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R197	05/11/2015	295.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R197	05/11/2015	294.99	Put	Bond Future		4,013.8900	4.0139	3,710.9400	3.7109	(7.548)	0	0	0
2015/06/10	R197	05/11/2015	295.01	Put	Bond Future		4,033.8900	4.0339	3,730.9400	3.7309	(7.510)	0	0	0
2015/06/10	R197	05/11/2015	295.00	Put	Bond Future		4,023.8900	4.0239	3,720.9400	3.7209	(7.529)	0	0	0
2015/06/10	R202	06/08/2015			Bond Future		234.4294	234.4294	234.6824	234.6824	0.108	0.0000	0.0000	53,356
2015/06/10	R202	06/08/2015	239.99	Put	Bond Future		5,560.6400	5.5606	5,307.5800	5.3076	(4.551)	0	0	0
2015/06/10	R202	06/08/2015	240.00	Put	Bond Future		5,570.6400	5.5706	5,317.5800	5.3176	(4.543)	0	0	0
2015/06/10	R202	06/08/2015	240.01	Put	Bond Future		5,580.6400	5.5806	5,327.5800	5.3276	(4.535)	0	0	0
2015/06/10	R202	06/08/2015	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R202	06/08/2015	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R202	06/08/2015	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R202	05/11/2015			Bond Future		238.2049	238.2049	238.4549	238.4549	0.105	0.0000	0.0000	0
2015/06/10	R202	05/11/2015	245.99	Put	Bond Future		7,785.0700	7.7851	7,535.0700	7.5351	(3.211)	0	0	0
2015/06/10	R202	05/11/2015	246.01	Put	Bond Future		7,805.0700	7.8051	7,555.0700	7.5551	(3.203)	0	0	0
2015/06/10	R202	05/11/2015	246.00	Put	Bond Future		7,795.0700	7.7951	7,545.0700	7.5451	(3.207)	0	0	0
2015/06/10	R202	05/11/2015	245.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R202	05/11/2015	246.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R202	05/11/2015	246.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R203	06/08/2015	6.74	Call	Bond Future		59.7600	0.0598	52.2000	0.0522	(12.651)	0	0	0
2015/06/10	R203	06/08/2015	6.75	Put	Bond Future		1,201.2400	1.2012	1,236.8300	1.2368	2.963	0	0	0
2015/06/10	R203	06/08/2015	7.84	Call	Bond Future		1,065.1000	1.0651	1,025.9900	1.0260	(3.672)	0	0	0
2015/06/10	R203	06/08/2015			Bond Future		7.3358	105.0954	7.3583	105.0520	0.307	0.0000	0.0000	17,787
2015/06/10	R203	06/08/2015	6.75	Call	Bond Future		62.2600	0.0623	54.4500	0.0545	(12.544)	0	0	0
2015/06/10	R203	06/08/2015	6.76	Call	Bond Future		64.8300	0.0648	56.7900	0.0568	(12.402)	0	0	0
2015/06/10	R203	06/08/2015	6.74	Put	Bond Future		1,218.3300	1.2183	1,254.1700	1.2542	2.942	0	0	0
2015/06/10	R203	06/08/2015	7.84	Put	Bond Future		97.7300	0.0977	102.0200	0.1020	4.390	0	0	5,000
2015/06/10	R203	06/08/2015	6.76	Put	Bond Future		1,184.2300	1.1842	1,219.5900	1.2196	2.986	0	0	0
2015/06/10	R203	05/11/2015	5.99	Call	Bond Future		15.8200	0.0158	13.7200	0.0137	(13.274)	0	0	0
2015/06/10	R203	05/11/2015	6.00	Put	Bond Future		2,527.3600	2.5274	2,572.5000	2.5725	1.786	0	0	0
2015/06/10	R203	05/11/2015			Bond Future		7.4424	102.6226	7.4701	102.5753	0.371	0.0000	0.0000	0
2015/06/10	R203	05/11/2015	6.00	Call	Bond Future		16.3500	0.0164	14.1900	0.0142	(13.211)	0	0	0
2015/06/10	R203	05/11/2015	6.01	Call	Bond Future		16.9000	0.0169	14.6800	0.0147	(13.136)	0	0	0
2015/06/10	R203	05/11/2015	5.99	Put	Bond Future		2,544.5200	2.5445	2,589.7200	2.5897	1.776	0	0	0
2015/06/10	R203	05/11/2015	6.01	Put	Bond Future		2,510.2200	2.5102	2,555.3000	2.5553	1.796	0	0	0
2015/06/10	R203	04/02/2016	7.26	Put	Bond Future		762.8100	0.7628	798.0700	0.7981	4.622	0	0	0
2015/06/10	R203	04/02/2016	7.25	Put	Bond Future		771.9000	0.7719	807.3400	0.8073	4.591	0	0	0
2015/06/10	R203	04/02/2016			Bond Future		7.5394	104.3700	7.5714	104.3223	0.424	0.0000	0.0000	0
2015/06/10	R203	04/02/2016	7.26	Call	Bond Future		345.4400	0.3454	333.0400	0.3330	(3.590)	0	0	0
2015/06/10	R203	04/02/2016	7.24	Call	Bond Future		333.7300	0.3337	321.6900	0.3217	(3.608)	0	0	0
2015/06/10	R203	04/02/2016	7.25	Call	Bond Future		339.5500	0.3395	327.3300	0.3273	(3.599)	0	0	0
2015/06/10	R203	04/02/2016	7.24	Put	Bond Future		781.0700	0.7811	816.6900	0.8167	4.560	0	0	0
2015/06/10	R204	06/08/2015	7.74	Call	Bond Future		769.7200	0.7697	690.5900	0.6906	(10.280)	0	0	0
2015/06/10	R204	06/08/2015	7.75	Put	Bond Future		444.4700	0.4445	491.6300	0.4916	10.610	0	0	0
2015/06/10	R204	06/08/2015			Bond Future		7.6330	102.1907	7.6764	102.0635	0.568	0.0000	0.0000	21,429

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
2015/06/10	R204	06/08/2015	8.41	Call	Bond Future	2,300.2800	2.3003	2,180.3400	2.1803	(5.214)	0	0	0
2015/06/10	R204	06/08/2015	7.74	Put	Bond Future	456.3300	0.4563	504.4400	0.5044	10.543	0	0	0
2015/06/10	R204	06/08/2015	7.76	Put	Bond Future	432.8300	0.4328	479.0500	0.4791	10.679	0	0	0
2015/06/10	R204	06/08/2015	8.41	Put	Bond Future	51.3500	0.0513	58.6500	0.0587	14.216	0	0	699
2015/06/10	R204	06/08/2015	7.75	Call	Bond Future	787.0900	0.7871	707.0100	0.7070	(10.174)	0	0	0
2015/06/10	R204	06/08/2015	7.76	Call	Bond Future	804.6700	0.8047	723.6500	0.7236	(10.069)	0	0	0
2015/06/10	R204	05/11/2015			Bond Future	7.7258	103.8365	7.7742	103.7041	0.628	0.0000	0.0000	0
2015/06/10	R204	05/11/2015	6.25	Call	Bond Future	30.8600	0.0309	25.5200	0.0255	(17.304)	0	0	0
2015/06/10	R204	05/11/2015	6.24	Put	Bond Future	4,195.6300	4.1956	4,322.8700	4.3229	3.033	0	0	0
2015/06/10	R204	05/11/2015	6.26	Put	Bond Future	4,140.0800	4.1401	4,267.0400	4.2670	3.067	0	0	0
2015/06/10	R204	05/11/2015	6.25	Put	Bond Future	4,167.8400	4.1678	4,294.9400	4.2949	3.050	0	0	0
2015/06/10	R204	05/11/2015	6.26	Call	Bond Future	31.8400	0.0318	26.3600	0.0264	(17.211)	0	0	0
2015/06/10	R204	05/11/2015	6.24	Call	Bond Future	29.9100	0.0299	24.7100	0.0247	(17.385)	0	0	0
2015/06/10	R204	04/02/2016	7.50	Call	Bond Future	642.2500	0.6422	599.8500	0.5998	(6.602)	0	0	0
2015/06/10	R204	04/02/2016			Bond Future	7.8060	101.5670	7.8591	101.4327	0.680	0.0000	0.0000	0
2015/06/10	R204	04/02/2016	7.51	Call	Bond Future	652.4200	0.6524	609.5100	0.6095	(6.577)	0	0	0
2015/06/10	R204	04/02/2016	7.49	Put	Bond Future	1,436.5900	1.4366	1,528.9500	1.5290	6.429	0	0	0
2015/06/10	R204	04/02/2016	7.51	Put	Bond Future	1,405.4000	1.4054	1,496.7500	1.4968	6.500	0	0	0
2015/06/10	R204	04/02/2016	7.49	Call	Bond Future	632.4900	0.6325	590.5900	0.5906	(6.625)	0	0	0
2015/06/10	R204	04/02/2016	7.50	Put	Bond Future	1,420.7900	1.4208	1,512.6500	1.5126	6.465	0	0	0
2015/06/10	R207	06/08/2015	7.76	Call	Bond Future	538.1500	0.5381	494.5700	0.4946	(8.098)	0	0	0
2015/06/10	R207	06/08/2015			Bond Future	7.8947	98.1741	7.9221	98.0751	0.346	0.0000	0.0000	38,359
2015/06/10	R207	06/08/2015	7.74	Call	Bond Future	509.3100	0.5093	467.2600	0.4673	(8.256)	0	0	0
2015/06/10	R207	06/08/2015	7.75	Call	Bond Future	523.6000	0.5236	480.7900	0.4808	(8.176)	0	0	0
2015/06/10	R207	06/08/2015	7.46	Call	Bond Future	210.1600	0.2102	187.5500	0.1875	(10.758)	0	0	70
2015/06/10	R207	06/08/2015	7.74	Put	Bond Future	1,071.6100	1.0716	1,128.5500	1.1286	5.314	0	0	0
2015/06/10	R207	06/08/2015	7.46	Put	Bond Future	1,800.1100	1.8001	1,876.4900	1.8765	4.243	0	0	0
2015/06/10	R207	06/08/2015	7.76	Put	Bond Future	1,027.5400	1.0275	1,082.9500	1.0830	5.392	0	0	0
2015/06/10	R207	06/08/2015	7.75	Put	Bond Future	1,049.4300	1.0494	1,105.6100	1.1056	5.353	0	0	0
2015/06/10	R207	05/11/2015	7.76	Call	Bond Future	845.1000	0.8451	790.2800	0.7903	(6.487)	0	0	0
2015/06/10	R207	05/11/2015			Bond Future	7.9802	99.7559	8.0104	99.6522	0.378	0.0000	0.0000	0
2015/06/10	R207	05/11/2015	7.74	Call	Bond Future	817.0800	0.8171	763.2900	0.7633	(6.583)	0	0	0
2015/06/10	R207	05/11/2015	7.50	Call	Bond Future	527.5400	0.5275	486.1800	0.4862	(7.840)	0	0	19
2015/06/10	R207	05/11/2015	7.75	Call	Bond Future	831.0100	0.8310	776.7100	0.7767	(6.534)	0	0	0
2015/06/10	R207	05/11/2015	7.43	Call	Bond Future	458.1300	0.4581	420.9300	0.4209	(8.120)	0	0	53
2015/06/10	R207	05/11/2015	7.74	Put	Bond Future	1,648.4600	1.6485	1,698.3400	1.6983	3.026	0	0	0
2015/06/10	R207	05/11/2015	7.76	Put	Bond Future	1,606.9400	1.6069	1,655.7900	1.6558	3.040	0	0	0
2015/06/10	R207	05/11/2015	7.43	Put	Bond Future	2,375.0900	2.3751	2,441.5600	2.4416	2.799	0	0	0
2015/06/10	R207	05/11/2015	7.75	Put	Bond Future	1,627.6100	1.6276	1,676.9800	1.6770	3.033	0	0	0
2015/06/10	R207	05/11/2015	7.50	Put	Bond Future	2,198.1000	2.1981	2,260.4100	2.2604	2.835	0	0	0
2015/06/10	R207	04/02/2016	7.49	Put	Bond Future	2,488.9800	2.4890	2,550.4000	2.5504	2.468	0	0	0
2015/06/10	R207	04/02/2016	7.27	Put	Bond Future	3,032.0300	3.0320	3,104.9000	3.1049	2.403	0	0	0
2015/06/10	R207	04/02/2016			Bond Future	8.0581	97.8122	8.0903	97.7072	0.400	0.0000	0.0000	0
2015/06/10	R207	04/02/2016	7.51	Put	Bond Future	2,442.5600	2.4426	2,503.1100	2.5031	2.479	0	0	0
2015/06/10	R207	04/02/2016	7.27	Call	Bond Future	421.2300	0.4212	389.0800	0.3891	(7.632)	0	0	43
2015/06/10	R207	04/02/2016	7.50	Call	Bond Future	625.5600	0.6256	581.5300	0.5815	(7.038)	0	0	19
2015/06/10	R207	04/02/2016	7.51	Call	Bond Future	635.7600	0.6358	591.2900	0.5913	(6.995)	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
2015/06/10	R207	04/02/2016	7.49	Call	Bond Future	615.4800	0.6155	571.8800	0.5719	(7.084)	0	0	0
2015/06/10	R207	04/02/2016	7.50	Put	Bond Future	2,465.7000	2.4657	2,526.6900	2.5267	2.474	0	0	0
2015/06/10	R207	05/05/2016	7.86	Put	Bond Future	2,069.8600	2.0699	2,119.2900	2.1193	2.388	0	0	0
2015/06/10	R207	05/05/2016			Bond Future	8.1236	99.5615	8.1591	99.4523	0.437	0.0000	0.0000	0
2015/06/10	R207	05/05/2016	7.85	Put	Bond Future	2,087.4200	2.0874	2,137.1900	2.1372	2.384	0	0	0
2015/06/10	R207	05/05/2016	7.56	Put	Bond Future	2,643.2200	2.6432	2,700.5800	2.7006	2.170	0	0	0
2015/06/10	R207	05/05/2016	7.84	Put	Bond Future	2,105.0800	2.1051	2,155.2000	2.1552	2.381	0	0	0
2015/06/10	R207	05/05/2016	7.56	Call	Bond Future	890.0000	0.8900	838.2200	0.8382	(5.818)	0	0	43
2015/06/10	R207	05/05/2016	7.85	Call	Bond Future	1,241.1400	1.2411	1,181.7700	1.1818	(4.784)	0	0	0
2015/06/10	R207	05/05/2016	7.86	Call	Bond Future	1,254.6700	1.2547	1,194.9600	1.1950	(4.759)	0	0	0
2015/06/10	R207	05/05/2016	7.84	Call	Bond Future	1,227.6900	1.2277	1,168.6700	1.1687	(4.807)	0	0	0
2015/06/10	R208	06/08/2015			Bond Future	8.0195	96.7929	8.0473	96.6731	0.347	0.0000	0.0000	37,640
2015/06/10	R208	06/08/2015	8.00	Call	Bond Future	873.2800	0.8733	810.9800	0.8110	(7.134)	0	0	0
2015/06/10	R208	06/08/2015	8.01	Call	Bond Future	894.4700	0.8945	831.2700	0.8313	(7.066)	0	0	0
2015/06/10	R208	06/08/2015	8.85	Call	Bond Future	3,568.9100	3.5689	3,456.0000	3.4560	(3.164)	0	0	0
2015/06/10	R208	06/08/2015	7.99	Call	Bond Future	852.3900	0.8524	791.0100	0.7910	(7.201)	0	0	0
2015/06/10	R208	06/08/2015	8.01	Put	Bond Future	935.4600	0.9355	992.0300	0.9920	6.047	0	0	0
2015/06/10	R208	06/08/2015	8.00	Put	Bond Future	957.3800	0.9574	1,014.8500	1.0148	6.003	0	0	0
2015/06/10	R208	06/08/2015	7.99	Put	Bond Future	979.6400	0.9796	1,038.0300	1.0380	5.960	0	0	0
2015/06/10	R208	06/08/2015	8.85	Put	Bond Future	71.8900	0.0719	78.7500	0.0788	9.542	0	0	198
2015/06/10	R208	05/11/2015			Bond Future	8.0978	94.9525	8.1279	94.8279	0.372	0.0000	0.0000	0
2015/06/10	R208	05/11/2015	8.48	Call	Bond Future	2,374.2700	2.3743	2,291.0200	2.2910	(3.506)	0	0	0
2015/06/10	R208	05/11/2015	7.74	Put	Bond Future	2,305.1800	2.3052	2,387.6100	2.3876	3.576	0	0	0
2015/06/10	R208	05/11/2015	7.75	Call	Bond Future	822.2400	0.8222	779.4900	0.7795	(5.199)	0	0	0
2015/06/10	R208	05/11/2015	7.76	Call	Bond Future	836.9600	0.8370	793.8900	0.7939	(5.146)	0	0	0
2015/06/10	R208	05/11/2015	8.48	Put	Bond Future	805.8600	0.8059	847.2500	0.8472	5.136	0	0	2,200
2015/06/10	R208	05/11/2015	7.74	Call	Bond Future	807.6900	0.8077	765.4800	0.7655	(5.226)	0	0	0
2015/06/10	R208	05/11/2015	7.76	Put	Bond Future	2,249.9900	2.2500	2,331.5600	2.3316	3.625	0	0	0
2015/06/10	R208	05/11/2015	7.75	Put	Bond Future	2,277.4900	2.2775	2,359.3800	2.3594	3.596	0	0	0
2015/06/10	R208	04/02/2016	8.1669		Bond Future	8.1669	96.5694	8.1987	96.4430	0.389	0.0000	0.0000	0
2015/06/10	R208	04/02/2016	7.74	Put	Bond Future	2,729.0800	2.7291	2,816.6400	2.8166	3.208	0	0	0
2015/06/10	R208	04/02/2016	7.76	Put	Bond Future	2,676.6800	2.6767	2,763.3900	2.7634	3.239	0	0	0
2015/06/10	R208	04/02/2016	7.75	Put	Bond Future	2,702.8000	2.7028	2,789.9300	2.7899	3.224	0	0	0
2015/06/10	R208	04/02/2016	7.76	Call	Bond Future	1,039.0000	1.0390	999.3300	0.9993	(3.818)	0	0	0
2015/06/10	R208	04/02/2016	7.74	Call	Bond Future	1,010.0300	1.0100	971.2100	0.9712	(3.843)	0	0	0
2015/06/10	R208	04/02/2016	7.75	Call	Bond Future	1,024.4500	1.0244	985.2000	0.9852	(3.831)	0	0	0
2015/06/10	R209	06/08/2015	8.99	Put	Bond Future	1,428.8400	1.4288	1,506.9800	1.5070	5.469	0	0	0
2015/06/10	R209	06/08/2015			Bond Future	8.8889	77.5213	8.9173	77.3071	0.319	0.0000	0.0000	29,108
2015/06/10	R209	06/08/2015	9.01	Put	Bond Future	1,365.4100	1.3654	1,440.8100	1.4408	5.522	0	0	0
2015/06/10	R209	06/08/2015	9.90	Call	Bond Future	7,208.3200	7.2083	7,001.9200	7.0019	(2.863)	0	0	0
2015/06/10	R209	06/08/2015	9.00	Call	Bond Future	2,230.4900	2.2305	2,093.0500	2.0931	(6.162)	0	0	0
2015/06/10	R209	06/08/2015	9.01	Call	Bond Future	2,273.6600	2.2737	2,134.8600	2.1349	(6.105)	0	0	0
2015/06/10	R209	06/08/2015	8.99	Call	Bond Future	2,188.2200	2.1882	2,052.1600	2.0522	(6.218)	0	0	0
2015/06/10	R209	06/08/2015	9.00	Put	Bond Future	1,396.6200	1.3966	1,473.3800	1.4734	5.496	0	0	0
2015/06/10	R209	06/08/2015	9.90	Put	Bond Future	112.3800	0.1124	120.1800	0.1202	6.941	0	0	2,914
2015/06/10	R209	05/11/2015	9.25	Call	Bond Future	4,158.9600	4.1590	4,012.0900	4.0121	(3.531)	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
2015/06/10	R209	05/11/2015	7.99	Put	Bond Future	8,275.0400	8.2750	8,455.9200	8.4559	2.186	0	0	0
2015/06/10	R209	05/11/2015			Bond Future	8.9447	75.6223	8.9741	75.4023	0.329	0.0000	0.0000	10
2015/06/10	R209	05/11/2015	8.01	Put	Bond Future	8,127.0100	8.1270	8,306.5700	8.3066	2.209	0	0	0
2015/06/10	R209	05/11/2015	9.25	Put	Bond Future	1,924.5600	1.9246	1,997.6600	1.9977	3.798	0	0	900
2015/06/10	R209	05/11/2015	7.99	Call	Bond Future	576.4300	0.5764	537.3400	0.5373	(6.781)	0	0	0
2015/06/10	R209	05/11/2015	8.00	Put	Bond Future	8,200.5600	8.2006	8,380.7900	8.3808	2.198	0	0	0
2015/06/10	R209	05/11/2015	8.00	Call	Bond Future	588.6200	0.5886	548.8800	0.5489	(6.751)	0	0	0
2015/06/10	R209	05/11/2015	8.01	Call	Bond Future	601.6000	0.6016	561.1900	0.5612	(6.717)	0	0	0
2015/06/10	R209	04/02/2016	8.75	Put	Bond Future	4,762.0400	4.7620	4,881.6500	4.8817	2.512	0	0	0
2015/06/10	R209	04/02/2016	8.74	Call	Bond Future	2,879.2800	2.8793	2,776.1800	2.7762	(3.581)	0	0	0
2015/06/10	R209	04/02/2016			Bond Future	8.9951	76.9102	9.0253	76.6868	0.336	0.0000	0.0000	0
2015/06/10	R209	04/02/2016	8.75	Call	Bond Future	2,911.0800	2.9111	2,807.2600	2.8073	(3.566)	0	0	0
2015/06/10	R209	04/02/2016	8.76	Call	Bond Future	2,943.0900	2.9431	2,838.5400	2.8385	(3.552)	0	0	0
2015/06/10	R209	04/02/2016	8.74	Put	Bond Future	4,807.2200	4.8072	4,927.5500	4.9275	2.503	0	0	0
2015/06/10	R209	04/02/2016	8.76	Put	Bond Future	4,717.1800	4.7172	4,836.0600	4.8361	2.520	0	0	0
2015/06/10	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R210	06/08/2015			Bond Future	177.7101	177.7101	177.5126	177.5126	(0.111)	0.0000	0.0000	1,227
2015/06/10	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R210	06/08/2015	178.99	Put	Bond Future	1,279.8600	1.2799	1,477.3800	1.4774	15.433	0	0	0
2015/06/10	R210	06/08/2015	179.01	Put	Bond Future	1,299.8600	1.2999	1,497.3800	1.4974	15.195	0	0	0
2015/06/10	R210	06/08/2015	179.00	Put	Bond Future	1,289.8600	1.2899	1,487.3800	1.4874	15.313	0	0	0
2015/06/10	R210	05/11/2015			Bond Future	178.4407	178.4407	178.2345	178.2345	(0.116)	0.0000	0.0000	0
2015/06/10	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R210	05/11/2015	181.99	Put	Bond Future	3,549.3300	3.5493	3,755.5300	3.7555	5.810	0	0	0
2015/06/10	R210	05/11/2015	182.01	Put	Bond Future	3,569.3300	3.5693	3,775.5300	3.7755	5.777	0	0	0
2015/06/10	R210	05/11/2015	182.00	Put	Bond Future	3,559.3300	3.5593	3,765.5300	3.7655	5.793	0	0	0
2015/06/10	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R211	06/08/2015			Bond Future	133.4533	133.4533	133.6287	133.6287	0.131	0.0000	0.0000	1,120
2015/06/10	R211	06/08/2015	134.99	Put	Bond Future	1,536.7300	1.5367	1,361.3200	1.3613	(11.414)	0	0	0
2015/06/10	R211	06/08/2015	135.01	Put	Bond Future	1,556.7300	1.5567	1,381.3200	1.3813	(11.268)	0	0	0
2015/06/10	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R211	06/08/2015	135.00	Put	Bond Future	1,546.7300	1.5467	1,371.3200	1.3713	(11.341)	0	0	0
2015/06/10	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R211	05/11/2015			Bond Future	135.6031	135.6031	135.7772	135.7772	0.128	0.0000	0.0000	0
2015/06/10	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R211	05/11/2015	134.99	Call	Bond Future	613.0500	0.6130	787.1700	0.7872	28.402	0	0	0
2015/06/10	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R211	05/11/2015	135.00	Call	Bond Future	603.0500	0.6030	777.1700	0.7772	28.873	0	0	0
2015/06/10	R211	05/11/2015	135.01	Call	Bond Future	593.0500	0.5930	767.1700	0.7672	29.360	0	0	0
2015/06/10	R212	06/08/2015	141.01	Put	Bond Future	3,430.4800	3.4305	3,281.1000	3.2811	(4.354)	0	0	0
2015/06/10	R212	06/08/2015			Bond Future	137.5795	137.5795	137.7289	137.7289	0.109	0.0000	0.0000	1,109

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
2015/06/10	R212	06/08/2015	141.00	Put	Bond Future	3,420.4800	3.4205	3,271.1000	3.2711	(4.367)	0	0	0
2015/06/10	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R212	06/08/2015	140.99	Put	Bond Future	3,410.4800	3.4105	3,261.1000	3.2611	(4.380)	0	0	0
2015/06/10	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R212	05/11/2015			Bond Future	139.7957	139.7957	139.9433	139.9433	0.106	0.0000	0.0000	0
2015/06/10	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R212	05/11/2015	145.99	Put	Bond Future	6,194.2800	6.1943	6,046.6500	6.0466	(2.383)	0	0	0
2015/06/10	R212	05/11/2015	146.01	Put	Bond Future	6,214.2800	6.2143	6,066.6500	6.0666	(2.376)	0	0	0
2015/06/10	R212	05/11/2015	146.00	Put	Bond Future	6,204.2800	6.2043	6,056.6500	6.0566	(2.379)	0	0	0
2015/06/10	R213	06/08/2015			Bond Future	8.7979	88.0526	8.8261	87.8422	0.321	0.0000	0.0000	17,330
2015/06/10	R213	06/08/2015	8.49	Put	Bond Future	3,158.5200	3.1585	3,296.4700	3.2965	4.368	0	0	0
2015/06/10	R213	06/08/2015	8.51	Put	Bond Future	3,049.9800	3.0500	3,185.0000	3.1850	4.427	0	0	0
2015/06/10	R213	06/08/2015	8.49	Call	Bond Future	813.1900	0.8132	740.7300	0.7407	(8.911)	0	0	0
2015/06/10	R213	06/08/2015	8.50	Put	Bond Future	3,103.9100	3.1039	3,240.4700	3.2405	4.400	0	0	0
2015/06/10	R213	06/08/2015	8.50	Call	Bond Future	836.1900	0.8362	762.3400	0.7623	(8.832)	0	0	0
2015/06/10	R213	06/08/2015	8.51	Call	Bond Future	859.7700	0.8598	784.3800	0.7844	(8.769)	0	0	0
2015/06/10	R213	05/11/2015	7.76	Call	Bond Future	403.0000	0.4030	374.7900	0.3748	(7.000)	0	0	0
2015/06/10	R213	05/11/2015			Bond Future	8.8607	85.9272	8.8901	85.7108	0.332	0.0000	0.0000	0
2015/06/10	R213	05/11/2015	7.74	Call	Bond Future	385.2400	0.3852	358.0400	0.3580	(7.061)	0	0	0
2015/06/10	R213	05/11/2015	7.75	Call	Bond Future	394.0400	0.3940	366.3400	0.3663	(7.030)	0	0	0
2015/06/10	R213	05/11/2015	7.74	Put	Bond Future	9,245.1000	9.2451	9,434.3000	9.4343	2.046	0	0	0
2015/06/10	R213	05/11/2015	7.76	Put	Bond Future	9,093.6300	9.0936	9,281.8200	9.2818	2.069	0	0	0
2015/06/10	R213	05/11/2015	7.75	Put	Bond Future	9,169.2300	9.1692	9,357.9300	9.3579	2.058	0	0	0
2015/06/10	R213	04/02/2016			Bond Future	8.9197	87.3902	8.9499	87.1704	0.340	0.0000	0.0000	0
2015/06/10	R213	04/02/2016	8.75	Call	Bond Future	3,039.5900	3.0396	2,936.3900	2.9364	(3.395)	0	0	0
2015/06/10	R213	04/02/2016	8.74	Put	Bond Future	4,327.0000	4.3270	4,444.2500	4.4443	2.710	0	0	0
2015/06/10	R213	04/02/2016	8.76	Put	Bond Future	4,243.9600	4.2440	4,359.7800	4.3598	2.729	0	0	0
2015/06/10	R213	04/02/2016	8.75	Put	Bond Future	4,285.3400	4.2853	4,401.8700	4.4019	2.719	0	0	0
2015/06/10	R213	04/02/2016	8.76	Call	Bond Future	3,072.3600	3.0724	2,968.4500	2.9685	(3.382)	0	0	0
2015/06/10	R213	04/02/2016	8.74	Call	Bond Future	3,007.0100	3.0070	2,904.5300	2.9045	(3.408)	0	0	0
2015/06/10	R214	06/08/2015	8.76	Put	Bond Future	2,713.8200	2.7138	2,812.3500	2.8124	3.631	0	0	0
2015/06/10	R214	06/08/2015			Bond Future	8.9372	78.5577	8.9606	78.3718	0.261	0.0000	0.0000	20,696
2015/06/10	R214	06/08/2015	8.75	Put	Bond Future	2,765.3300	2.7653	2,865.1700	2.8652	3.610	0	0	0
2015/06/10	R214	06/08/2015	8.74	Call	Bond Future	1,216.1300	1.2161	1,131.3700	1.1314	(6.970)	0	0	0
2015/06/10	R214	06/08/2015	8.75	Call	Bond Future	1,246.5100	1.2465	1,160.4400	1.1604	(6.905)	0	0	0
2015/06/10	R214	06/08/2015	8.76	Call	Bond Future	1,277.3800	1.2774	1,190.0000	1.1900	(6.841)	0	0	0
2015/06/10	R214	06/08/2015	8.74	Put	Bond Future	2,817.4600	2.8175	2,918.6100	2.9186	3.590	0	0	0
2015/06/10	R214	05/11/2015			Bond Future	8.9926	76.5326	9.0169	76.3412	0.270	0.0000	0.0000	0
2015/06/10	R214	05/11/2015	7.99	Put	Bond Future	9,201.7100	9.2017	9,359.4200	9.3594	1.714	0	0	0
2015/06/10	R214	05/11/2015	8.00	Put	Bond Future	9,119.8100	9.1198	9,276.9600	9.2770	1.723	0	0	0
2015/06/10	R214	05/11/2015	8.01	Put	Bond Future	9,038.8500	9.0388	9,195.4100	9.1954	1.732	0	0	0
2015/06/10	R214	05/11/2015	7.99	Call	Bond Future	554.3800	0.5544	520.7600	0.5208	(6.064)	0	0	0
2015/06/10	R214	05/11/2015	8.00	Call	Bond Future	566.4600	0.5665	532.2800	0.5323	(6.034)	0	0	0

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2015/06/10	R214	05/11/2015	8.01	Call	Bond Future	579.3100	0.5793	544.5400	0.5445	(6.002)	0	0	0
2015/06/10	R214	04/02/2016			Bond Future	9.0446	77.8356	9.0695	77.6414	0.275	0.0000	0.0000	4,320
2015/06/10	R214	04/02/2016	7.99	Put	Bond Future	10,096.5500	10.0965	10,245.6800	10.2457	1.477	0	0	0
2015/06/10	R214	04/02/2016	8.00	Call	Bond Future	1,074.2900	1.0743	1,028.7200	1.0287	(4.242)	0	0	0
2015/06/10	R214	04/02/2016	8.01	Call	Bond Future	1,091.8100	1.0918	1,045.6900	1.0457	(4.224)	0	0	0
2015/06/10	R214	04/02/2016	7.99	Call	Bond Future	1,058.0400	1.0580	1,012.9800	1.0130	(4.259)	0	0	0
2015/06/10	R214	04/02/2016	8.01	Put	Bond Future	9,942.9900	9.9430	10,091.0600	10.0911	1.489	0	0	0
2015/06/10	R214	04/02/2016	8.00	Put	Bond Future	10,019.0500	10.0190	10,167.6700	10.1677	1.483	0	0	0
2015/06/10	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R248	06/08/2015			Bond Future	9.0188	101.1030	9.0370	100.9177	0.202	0.0000	0.0000	36,783
2015/06/10	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R248	06/08/2015	8.74	Put	Bond Future	2,918.9200	2.9189	3,104.1800	3.1042	6.347	0	0	0
2015/06/10	R248	06/08/2015	8.76	Put	Bond Future	2,704.4000	2.7044	2,889.6600	2.8897	6.850	0	0	0
2015/06/10	R248	06/08/2015	8.75	Put	Bond Future	2,811.5600	2.8116	2,996.8200	2.9968	6.589	0	0	0
2015/06/10	R248	05/11/2015	8.01	Put	Bond Future	11,901.5900	11.9016	12,092.9400	12.0929	1.608	0	0	0
2015/06/10	R248	05/11/2015			Bond Future	9.0763	98.3018	9.0954	98.1105	0.209	0.0000	0.0000	0
2015/06/10	R248	05/11/2015	8.00	Put	Bond Future	12,025.0500	12.0251	12,216.4000	12.2164	1.591	0	0	0
2015/06/10	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R248	05/11/2015	7.99	Put	Bond Future	12,148.7600	12.1488	12,340.1100	12.3401	1.575	0	0	0
2015/06/10	R248	04/02/2016	8.99	Put	Bond Future	1,420.7500	1.4207	1,614.9100	1.6149	13.666	0	0	0
2015/06/10	R248	04/02/2016			Bond Future	9.1307	99.9756	9.1502	99.7815	0.214	0.0000	0.0000	0
2015/06/10	R248	04/02/2016	9.00	Put	Bond Future	1,318.5400	1.3185	1,512.7000	1.5127	14.725	0	0	0
2015/06/10	R248	04/02/2016	9.01	Put	Bond Future	1,216.5200	1.2165	1,410.6800	1.4107	15.960	0	0	0
2015/06/10	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/10	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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