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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/06/2015 TO 12/06/2015

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
2015/06/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	2025	06/08/2015	120.99	Put	Bond Future	1,552.8500	1.5528	1,353.0600	1.3531	(12.866)	0	0	0
2015/06/12	2025	06/08/2015			Bond Future	119.4372	119.4372	119.6369	119.6369	0.167	0.0000	0.0000	38
2015/06/12	2025	06/08/2015	121.01	Put	Bond Future	1,572.8500	1.5728	1,373.0600	1.3731	(12.702)	0	0	0
2015/06/12	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2025	06/08/2015	121.00	Put	Bond Future	1,562.8500	1.5628	1,363.0600	1.3631	(12.784)	0	0	0
2015/06/12	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2025	05/11/2015	123.01	Put	Bond Future	1,655.0300	1.6550	1,454.7400	1.4547	(12.102)	0	0	0
2015/06/12	2025	05/11/2015			Bond Future	121.3550	121.3550	121.5553	121.5553	0.165	0.0000	0.0000	0
2015/06/12	2025	05/11/2015	123.00	Put	Bond Future	1,645.0300	1.6450	1,444.7400	1.4447	(12.175)	0	0	0
2015/06/12	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2025	05/11/2015	122.99	Put	Bond Future	1,635.0300	1.6350	1,434.7400	1.4347	(12.250)	0	0	0
2015/06/12	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2030	06/08/2015			Bond Future	8.7531	94.1434	8.7777	93.9523	0.282	0.0000	0.0000	9,953
2015/06/12	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2030	06/08/2015	7.74	Put	Bond Future	8,352.3900	8.3524	8,543.5000	8.5435	2.288	0	0	0
2015/06/12	2030	06/08/2015	7.76	Put	Bond Future	8,177.6500	8.1776	8,368.7600	8.3688	2.337	0	0	0
2015/06/12	2030	06/08/2015	7.75	Put	Bond Future	8,264.9700	8.2650	8,456.0800	8.4561	2.312	0	0	0
2015/06/12	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2030	05/11/2015			Bond Future	8.8157	95.6558	8.8414	95.4595	0.292	0.0000	0.0000	0
2015/06/12	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2030	05/11/2015	8.49	Put	Bond Future	2,538.4400	2.5384	2,734.7000	2.7347	7.732	0	0	0
2015/06/12	2030	05/11/2015	8.51	Put	Bond Future	2,379.8100	2.3798	2,576.0700	2.5761	8.247	0	0	0
2015/06/12	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2030	05/11/2015	8.50	Put	Bond Future	2,459.0800	2.4591	2,655.3400	2.6553	7.981	0	0	0
2015/06/12	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2032	06/08/2015			Bond Future	8.8457	97.8647	8.8704	97.6600	0.279	0.0000	0.0000	1,579
2015/06/12	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2032	06/08/2015	8.50	Put	Bond Future	2,934.2600	2.9343	3,138.8900	3.1389	6.974	0	0	0
2015/06/12	2032	06/08/2015	8.49	Put	Bond Future	3,021.1000	3.0211	3,225.7300	3.2257	6.773	0	0	0
2015/06/12	2032	06/08/2015	8.51	Put	Bond Future	2,847.5300	2.8475	3,052.1600	3.0522	7.186	0	0	0
2015/06/12	2032	05/11/2015			Bond Future	8.9094	95.2812	8.9351	95.0713	0.288	0.0000	0.0000	0
2015/06/12	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2032	05/11/2015	7.99	Put	Bond Future	7,981.8300	7.9818	8,191.7700	8.1918	2.630	0	0	0

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2015/06/12	2032	05/11/2015	8.01	Put	Bond Future	7,797.9900	7.7980	8,007.9300	8.0079	2.692	0	0	0
2015/06/12	2032	05/11/2015	8.00	Put	Bond Future	7,889.8500	7.8899	8,099.7900	8.0998	2.661	0	0	0
2015/06/12	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2032	04/02/2016			Bond Future	8.9669	96.9030	8.9935	96.6889	0.296	0.0000	0.0000	0
2015/06/12	2032	04/02/2016	8.69	Put	Bond Future	2,274.3700	2.2744	2,488.4800	2.4885	9.414	0	0	0
2015/06/12	2032	04/02/2016	8.71	Put	Bond Future	2,107.4300	2.1074	2,321.5400	2.3215	10.160	0	0	0
2015/06/12	2032	04/02/2016	8.70	Put	Bond Future	2,190.8500	2.1909	2,404.9600	2.4050	9.773	0	0	0
2015/06/12	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	06/08/2015			Bond Future	8.9295	96.1993	8.9592	95.9267	0.333	0.0000	0.0000	37,321
2015/06/12	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	06/08/2015	8.74	Put	Bond Future	1,764.0800	1.7641	2,036.6100	2.0366	15.449	0	0	0
2015/06/12	2037	06/08/2015	8.76	Put	Bond Future	1,575.4800	1.5755	1,848.0100	1.8480	17.298	0	0	0
2015/06/12	2037	06/08/2015	8.75	Put	Bond Future	1,669.7100	1.6697	1,942.2400	1.9422	16.322	0	0	0
2015/06/12	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	05/11/2015	7.99	Put	Bond Future	9,763.2500	9.7633	10,042.3200	10.0423	2.858	0	0	0
2015/06/12	2037	05/11/2015	8.01	Put	Bond Future	9,552.6600	9.5527	9,831.7300	9.8317	2.921	0	0	0
2015/06/12	2037	05/11/2015			Bond Future	8.9879	97.7448	9.0187	97.4657	0.343	0.0000	0.0000	0
2015/06/12	2037	05/11/2015	8.00	Put	Bond Future	9,657.8700	9.6579	9,936.9400	9.9369	2.890	0	0	0
2015/06/12	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	04/02/2016	8.75	Put	Bond Future	2,672.2500	2.6723	2,956.6500	2.9567	10.643	0	0	0
2015/06/12	2037	04/02/2016			Bond Future	9.0419	95.1506	9.0737	94.8661	0.352	0.0000	0.0000	0
2015/06/12	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2037	04/02/2016	8.74	Put	Bond Future	2,765.8700	2.7659	3,050.2700	3.0503	10.282	0	0	0
2015/06/12	2037	04/02/2016	8.76	Put	Bond Future	2,578.7600	2.5788	2,863.1600	2.8632	11.029	0	0	0
2015/06/12	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2038	06/08/2015			Bond Future	123.8836	123.8836	124.3730	124.3730	0.395	0.0000	0.0000	3,627
2015/06/12	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2038	06/08/2015	127.99	Put	Bond Future	4,106.3800	4.1064	3,617.0100	3.6170	(11.917)	0	0	0
2015/06/12	2038	06/08/2015	128.01	Put	Bond Future	4,126.3800	4.1264	3,637.0100	3.6370	(11.860)	0	0	0
2015/06/12	2038	06/08/2015	128.00	Put	Bond Future	4,116.3800	4.1164	3,627.0100	3.6270	(11.888)	0	0	0
2015/06/12	2038	05/11/2015			Bond Future	125.8729	125.8729	126.3674	126.3674	0.393	0.0000	0.0000	0
2015/06/12	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2038	05/11/2015	133.99	Put	Bond Future	8,117.1200	8.1171	7,622.6000	7.6226	(6.092)	0	0	0
2015/06/12	2038	05/11/2015	134.01	Put	Bond Future	8,137.1200	8.1371	7,642.6000	7.6426	(6.077)	0	0	0
2015/06/12	2038	05/11/2015	134.00	Put	Bond Future	8,127.1200	8.1271	7,632.6000	7.6326	(6.085)	0	0	0
2015/06/12	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	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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2015/06/12	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2044	06/08/2015			Bond Future	8.9925	97.8035	9.0223	97.5064	0.331	0.0000	0.0000	12,415
2015/06/12	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2044	06/08/2015	8.74	Put	Bond Future	2,580.5800	2.5806	2,877.6100	2.8776	11.510	0	0	0
2015/06/12	2044	06/08/2015	8.76	Put	Bond Future	2,371.9600	2.3720	2,668.9900	2.6690	12.523	0	0	0
2015/06/12	2044	06/08/2015	8.75	Put	Bond Future	2,476.1800	2.4762	2,773.2100	2.7732	11.995	0	0	0
2015/06/12	2044	05/11/2015			Bond Future	9.0484	99.3747	9.0792	99.0708	0.341	0.0000	0.0000	0
2015/06/12	2044	05/11/2015	8.24	Put	Bond Future	8,584.3500	8.5843	8,888.2500	8.8883	3.540	0	0	0
2015/06/12	2044	05/11/2015	8.26	Put	Bond Future	8,356.7900	8.3568	8,660.6900	8.6607	3.637	0	0	0
2015/06/12	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2044	05/11/2015	8.25	Put	Bond Future	8,470.4600	8.4705	8,774.3600	8.7744	3.588	0	0	0
2015/06/12	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2044	04/02/2016	8.99	Put	Bond Future	1,087.2600	1.0873	1,396.8900	1.3969	28.478	0	0	0
2015/06/12	2044	04/02/2016			Bond Future	9.1002	96.6830	9.1319	96.3734	0.349	0.0000	0.0000	0
2015/06/12	2044	04/02/2016	9.01	Put	Bond Future	888.3400	0.8883	1,197.9700	1.1980	34.855	0	0	0
2015/06/12	2044	04/02/2016	9.00	Put	Bond Future	987.7100	0.9877	1,297.3400	1.2973	31.348	0	0	0
2015/06/12	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2046	06/08/2015	129.01	Put	Bond Future	7,239.4200	7.2394	6,127.4100	6.1274	(15.360)	0	0	0
2015/06/12	2046	06/08/2015			Bond Future	121.7706	121.7706	122.8826	122.8826	0.913	0.0000	0.0000	5,722
2015/06/12	2046	06/08/2015	129.00	Put	Bond Future	7,229.4200	7.2294	6,117.4100	6.1174	(15.382)	0	0	0
2015/06/12	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2046	06/08/2015	128.99	Put	Bond Future	7,219.4200	7.2194	6,107.4100	6.1074	(15.403)	0	0	0
2015/06/12	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2046	05/11/2015			Bond Future	122.3195	122.3195	123.4465	123.4465	0.921	0.0000	0.0000	0
2015/06/12	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2046	05/11/2015	132.99	Put	Bond Future	10,670.4600	10.6705	9,543.5300	9.5435	(10.561)	0	0	0
2015/06/12	2046	05/11/2015	133.01	Put	Bond Future	10,690.4600	10.6905	9,563.5300	9.5635	(10.541)	0	0	0
2015/06/12	2046	05/11/2015	133.00	Put	Bond Future	10,680.4600	10.6805	9,553.5300	9.5535	(10.551)	0	0	0
2015/06/12	2050	06/08/2015			Bond Future	132.0845	132.0845	132.1329	132.1329	0.037	0.0000	0.0000	3,821
2015/06/12	2050	06/08/2015	136.99	Put	Bond Future	4,905.5100	4.9055	4,857.1400	4.8571	(0.986)	0	0	0
2015/06/12	2050	06/08/2015	137.01	Put	Bond Future	4,925.5100	4.9255	4,877.1400	4.8771	(0.982)	0	0	0
2015/06/12	2050	06/08/2015	137.00	Put	Bond Future	4,915.5100	4.9155	4,867.1400	4.8671	(0.984)	0	0	0
2015/06/12	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2050	05/11/2015			Bond Future	134.2055	134.2055	134.2516	134.2516	0.034	0.0000	0.0000	0
2015/06/12	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2050	05/11/2015	144.99	Put	Bond Future	10,784.5200	10.7845	10,738.4400	10.7384	(0.427)	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
2015/06/12	2050	05/11/2015	145.01	Put	Bond Future	10,804.5200	10.8045	10,758.4400	10.7584	(0.426)	0	0	0
2015/06/12	2050	05/11/2015	145.00	Put	Bond Future	10,794.5200	10.7945	10,748.4400	10.7484	(0.427)	0	0	0
2015/06/12	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	AL37	06/08/2015			Index Future	456.0700	456.0700	455.4480	455.4480	(0.136)	0.0000	0.0000	124
2015/06/12	AL37	05/11/2015			Index Future	463.4710	463.4710	462.8290	462.8290	(0.139)	0.0000	0.0000	0
2015/06/12	AL7T	06/08/2015			Index Future	536.3310	536.3310	535.4650	535.4650	(0.161)	0.0000	0.0000	3
2015/06/12	AL7T	05/11/2015			Index Future	545.0340	545.0340	544.1430	544.1430	(0.163)	0.0000	0.0000	0
2015/06/12	ALBI	06/08/2015			Index Future	490.6020	490.6020	489.6680	489.6680	(0.190)	0.0000	0.0000	509
2015/06/12	ALBI	05/11/2015			Index Future	498.5640	498.5640	497.6040	497.6040	(0.193)	0.0000	0.0000	103
2015/06/12	ALBI	04/02/2016			Index Future	507.0430	507.0430	506.0640	506.0640	(0.193)	0.0000	0.0000	0
2015/06/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	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
2015/06/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	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
2015/06/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/12	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	EL28	06/08/2015			Bond Future	124.5553	124.5553	124.6009	124.6009	0.037	0.0000	0.0000	0
2015/06/12	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	EL28	06/08/2015	124.99	Put	Bond Future	434.6600	0.4347	389.1200	0.3891	(10.477)	0	0	0
2015/06/12	EL28	06/08/2015	125.01	Put	Bond Future	454.6600	0.4547	409.1200	0.4091	(10.016)	0	0	0
2015/06/12	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	EL28	06/08/2015	125.00	Put	Bond Future	444.6600	0.4447	399.1200	0.3991	(10.242)	0	0	0
2015/06/12	EL28	05/11/2015	126.99	Put	Bond Future	1,982.8200	1.9828	1,939.3400	1.9393	(2.193)	0	0	0
2015/06/12	EL28	05/11/2015			Bond Future	125.0072	125.0072	125.0507	125.0507	0.035	0.0000	0.0000	0
2015/06/12	EL28	05/11/2015	127.01	Put	Bond Future	2,002.8200	2.0028	1,959.3400	1.9593	(2.171)	0	0	0
2015/06/12	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	EL28	05/11/2015	127.00	Put	Bond Future	1,992.8200	1.9928	1,949.3400	1.9493	(2.182)	0	0	0
2015/06/12	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	06/08/2015			Bond Future	9.8515	83.3637	9.8811	83.1547	0.300	0.0000	0.0000	6,396
2015/06/12	ES33	06/08/2015	9.59	Put	Bond Future	1,888.7900	1.8888	2,097.8200	2.0978	11.067	0	0	0
2015/06/12	ES33	06/08/2015	9.61	Put	Bond Future	1,741.9900	1.7420	1,951.0200	1.9510	11.999	0	0	0
2015/06/12	ES33	06/08/2015	9.60	Put	Bond Future	1,815.3400	1.8153	2,024.3700	2.0244	11.515	0	0	0
2015/06/12	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	05/11/2015	9.00	Put	Bond Future	7,018.0300	7.0180	7,232.1700	7.2322	3.051	0	0	0
2015/06/12	ES33	05/11/2015			Bond Future	9.9426	80.9153	9.9734	80.7012	0.309	0.0000	0.0000	0
2015/06/12	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	05/11/2015	8.99	Put	Bond Future	7,097.3600	7.0974	7,311.5000	7.3115	3.017	0	0	0
2015/06/12	ES33	05/11/2015	9.01	Put	Bond Future	6,938.8000	6.9388	7,152.9400	7.1529	3.086	0	0	0
2015/06/12	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	04/02/2016			Bond Future	10.0308	82.2924	10.0626	82.0741	0.317	0.0000	0.0000	0
2015/06/12	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	ES33	04/02/2016	9.99	Put	Bond Future	281.2100	0.2812	499.5000	0.4995	77.625	0	0	0
2015/06/12	ES33	04/02/2016	10.01	Put	Bond Future	143.0800	0.1431	361.3700	0.3614	152.565	0	0	0
2015/06/12	ES33	04/02/2016	10.00	Put	Bond Future	212.1000	0.2121	430.3900	0.4304	102.918	0	0	0
2015/06/12	GOVI	06/08/2015			GOVI	487.0680	487.0680	486.2080	486.2080	(0.177)	0.0000	0.0000	462
2015/06/12	GOVI	06/08/2015	499.99	Put	GOVI	129,220.0000	12.9220	137,820.0000	13.7820	6.655	0	0	0
2015/06/12	GOVI	06/08/2015	500.01	Put	GOVI	129,420.0000	12.9420	138,020.0000	13.8020	6.645	0	0	0
2015/06/12	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	GOVI	06/08/2015	500.00	Put	GOVI	129,320.0000	12.9320	137,920.0000	13.7920	6.650	0	0	0
2015/06/12	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	GOVI	05/11/2015			GOVI	494.9720	494.9720	494.0870	494.0870	(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
2015/06/12	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	GOVI	05/11/2015	529.99	Put	GOVI	350,180.0000	35.0180	359,030.0000	35.9030	2.527	0	0	0
2015/06/12	GOVI	05/11/2015	530.01	Put	GOVI	350,380.0000	35.0380	359,230.0000	35.9230	2.526	0	0	0
2015/06/12	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	GOVI	05/11/2015	530.00	Put	GOVI	350,280.0000	35.0280	359,130.0000	35.9130	2.527	0	0	0
2015/06/12	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	GOVI	04/02/2016			GOVI	503.3900	503.3900	502.4880	502.4880	(0.179)	0.0000	0.0000	0
2015/06/12	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	GOVI	04/02/2016	511.99	Put	GOVI	86,000.0000	8.6000	95,020.0000	9.5020	10.488	0	0	0
2015/06/12	GOVI	04/02/2016	512.01	Put	GOVI	86,200.0000	8.6200	95,220.0000	9.5220	10.464	0	0	0
2015/06/12	GOVI	04/02/2016	512.00	Put	GOVI	86,100.0000	8.6100	95,120.0000	9.5120	10.476	0	0	0
2015/06/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/12	IGOV	06/08/2015			Index Future	226.4330	226.4330	226.6800	226.6800	0.109	0.0000	0.0000	1,080
2015/06/12	IGOV	05/11/2015			Index Future	230.1080	230.1080	230.3540	230.3540	0.107	0.0000	0.0000	17
2015/06/12	IGOV	04/02/2016			Index Future	234.0210	234.0210	234.2700	234.2700	0.106	0.0000	0.0000	0
2015/06/12	ILBI	06/08/2015			Index Future	615.3430	615.3430	615.9710	615.9710	0.102	0.0000	0.0000	159
2015/06/12	ILBI	05/11/2015			Index Future	625.4460	625.4460	626.0820	626.0820	0.102	0.0000	0.0000	0
2015/06/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/12	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/12	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/06/12	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/06/12	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/06/12	JBAF	21/10/2015			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/06/12	JBAF	15/12/2015			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/06/12	JBAF	17/02/2016			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	2,000
2015/06/12	JBAF	16/03/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2015/06/12	JBAF	15/06/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/06/12	JBAF	21/09/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2015/06/12	JBAF	21/12/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/06/12	JBAF	15/03/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2015/06/12	R023	06/08/2015	8.24	Call	Bond Future	1,223.9200	1.2239	1,130.2400	1.1302	(7.654)	0	0	0
2015/06/12	R023	06/08/2015	9.07	Put	Bond Future	88.5600	0.0886	95.9800	0.0960	8.379	0	0	911

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2015/06/12	R023	06/08/2015			Bond Future	8.2182		100.8714	8.2482	100.7084	0.364	0.0000	0.0000	20,973
2015/06/12	R023	06/08/2015	8.26	Put	Bond Future	1,054.0900		1.0541	1,120.9600	1.1210	6.344	0	0	0
2015/06/12	R023	06/08/2015	9.07	Call	Bond Future	4,598.3600		4.5984	4,442.8000	4.4428	(3.383)	0	0	0
2015/06/12	R023	06/08/2015	8.25	Put	Bond Future	1,079.3300		1.0793	1,147.4200	1.1474	6.309	0	0	0
2015/06/12	R023	06/08/2015	8.24	Put	Bond Future	1,105.3200		1.1053	1,174.6200	1.1746	6.270	0	0	0
2015/06/12	R023	06/08/2015	8.25	Call	Bond Future	1,252.3800		1.2524	1,157.4900	1.1575	(7.577)	0	0	0
2015/06/12	R023	06/08/2015	8.26	Call	Bond Future	1,281.5400		1.2815	1,185.4300	1.1854	(7.500)	0	0	0
2015/06/12	R023	05/11/2015			Bond Future	8.2935		98.5677	8.3252	98.4000	0.382	0.0000	0.0000	0
2015/06/12	R023	05/11/2015	7.99	Put	Bond Future	2,802.0600		2.8021	2,902.2900	2.9023	3.577	0	0	0
2015/06/12	R023	05/11/2015	8.01	Put	Bond Future	2,734.3200		2.7343	2,833.0300	2.8330	3.610	0	0	0
2015/06/12	R023	05/11/2015	7.99	Call	Bond Future	1,176.6400		1.1766	1,109.1100	1.1091	(5.739)	0	0	0
2015/06/12	R023	05/11/2015	8.00	Put	Bond Future	2,768.0700		2.7681	2,867.5300	2.8675	3.593	0	0	0
2015/06/12	R023	05/11/2015	8.00	Call	Bond Future	1,196.7400		1.1967	1,128.4400	1.1284	(5.707)	0	0	0
2015/06/12	R023	05/11/2015	8.01	Call	Bond Future	1,217.0500		1.2170	1,148.0000	1.1480	(5.674)	0	0	0
2015/06/12	R023	04/02/2016	8.01	Put	Bond Future	3,368.9400		3.3689	3,470.0500	3.4700	3.001	0	0	0
2015/06/12	R023	04/02/2016			Bond Future	8.3628		100.2448	8.3962	100.0736	0.399	0.0000	0.0000	0
2015/06/12	R023	04/02/2016	8.00	Put	Bond Future	3,401.4900		3.4015	3,503.2000	3.5032	2.990	0	0	0
2015/06/12	R023	04/02/2016	8.01	Call	Bond Future	1,533.1400		1.5331	1,463.0400	1.4630	(4.572)	0	0	0
2015/06/12	R023	04/02/2016	7.99	Call	Bond Future	1,493.0800		1.4931	1,424.1800	1.4242	(4.615)	0	0	0
2015/06/12	R023	04/02/2016	8.00	Call	Bond Future	1,513.0300		1.5130	1,443.5300	1.4435	(4.593)	0	0	0
2015/06/12	R023	04/02/2016	7.99	Put	Bond Future	3,434.2400		3.4342	3,536.5500	3.5365	2.979	0	0	0
2015/06/12	R186	06/08/2015	7.65	Call	Bond Future	175.2100		0.1752	152.4500	0.1524	(12.990)	0	0	75
2015/06/12	R186	06/08/2015	8.00	Put	Bond Future	3,662.0600		3.6621	3,799.3000	3.7993	3.748	0	0	0
2015/06/12	R186	06/08/2015	8.90	Put	Bond Future	425.2400		0.4252	449.6200	0.4496	5.733	0	0	5,350
2015/06/12	R186	06/08/2015			Bond Future	8.3716		116.8778	8.3963	116.6803	0.296	8.3427	8.3376	39,915
2015/06/12	R186	06/08/2015	8.50	Call	Bond Future	2,309.7300		2.3097	2,177.7200	2.1777	(5.715)	0	0	0
2015/06/12	R186	06/08/2015	8.55	Put	Bond Future	1,138.3400		1.1383	1,197.3100	1.1973	5.180	0	0	4,229
2015/06/12	R186	06/08/2015	7.85	Call	Bond Future	384.4400		0.3844	342.7600	0.3428	(10.842)	0	0	20
2015/06/12	R186	06/08/2015	8.00	Call	Bond Future	639.9500		0.6399	579.7400	0.5797	(9.409)	0	0	0
2015/06/12	R186	06/08/2015	8.01	Call	Bond Future	660.4800		0.6605	598.9300	0.5989	(9.319)	0	0	0
2015/06/12	R186	06/08/2015	7.75	Call	Bond Future	263.7000		0.2637	232.3600	0.2324	(11.885)	0	0	1,000
2015/06/12	R186	06/08/2015	8.35	Call	Bond Future	1,666.9700		1.6670	1,555.9900	1.5560	(6.658)	0	0	20
2015/06/12	R186	06/08/2015	7.99	Call	Bond Future	619.7500		0.6198	560.8800	0.5609	(9.499)	0	0	0
2015/06/12	R186	06/08/2015	8.68	Put	Bond Future	807.2900		0.8073	851.1200	0.8511	5.429	0	0	20
2015/06/12	R186	06/08/2015	8.46	Put	Bond Future	1,423.3500		1.4234	1,494.2000	1.4942	4.978	0	0	75
2015/06/12	R186	06/08/2015	8.45	Call	Bond Future	2,082.2900		2.0823	1,957.0600	1.9571	(6.014)	0	0	0
2015/06/12	R186	06/08/2015	8.05	Call	Bond Future	747.5500		0.7475	680.5200	0.6805	(8.967)	0	0	75
2015/06/12	R186	06/08/2015	7.65	Put	Bond Future	6,143.4100		6.1434	6,318.1000	6.3181	2.844	0	0	0
2015/06/12	R186	06/08/2015	8.50	Put	Bond Future	1,289.9300		1.2899	1,355.3700	1.3554	5.073	0	0	5,229
2015/06/12	R186	06/08/2015	8.55	Call	Bond Future	2,551.8900		2.5519	2,413.4100	2,4134	(5.427)	0	0	0
2015/06/12	R186	06/08/2015	7.75	Put	Bond Future	5,380.0800		5.3801	5,546.1900	5,5462	3.088	0	0	0
2015/06/12	R186	06/08/2015	8.45	Put	Bond Future	1,458.1000		1.4581	1,530.3200	1.5303	4.953	0	0	4,229
2015/06/12	R186	06/08/2015	7.99	Put	Bond Future	3,724.6700		3.7247	3,863.2500	3,8632	3.721	0	0	0
2015/06/12	R186	06/08/2015	8.05	Put	Bond Future	3,356.7700		3.3568	3,487.1900	3,4872	3.885	0	0	0
2015/06/12	R186	06/08/2015	8.90	Call	Bond Future	4,543.5000		4.5435	4,370.4300	4.3704	(3.809)	0	0	0
2015/06/12	R186	06/08/2015	8.46	Call	Bond Future	2,126.8100		2.1268	2,000.2100	2,0002	(5.953)	0	0	0
2015/06/12	R186	06/08/2015	7.85	Put	Bond Future	4,657.1100		4.6571	4,812.8800	4,8129	3.345	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
2015/06/12	R186	06/08/2015	8.01	Put	Bond Future	3,599.8500	3.5999	3,735.7500	3.7357	3.775	0	0	0
2015/06/12	R186	06/08/2015	8.35	Put	Bond Future	1,839.6500	1.8397	1,926.1200	1.9261	4.700	0	0	0
2015/06/12	R186	06/08/2015	8.68	Call	Bond Future	3,235.9000	3.2359	3,082.2800	3.0823	(4.747)	0	0	0
2015/06/12	R186	05/11/2015	8.85	Put	Bond Future	1,558.1300	1.5581	1,614.8600	1.6149	3.641	0	0	169
2015/06/12	R186	05/11/2015	8.25	Put	Bond Future	3,648.5400	3.6485	3,755.9400	3.7559	2.944	0	0	8,690
2015/06/12	R186	05/11/2015	8.24	Call	Bond Future	2,148.3900	2.1484	2,053.5000	2.0535	(4.417)	0	0	0
2015/06/12	R186	05/11/2015	8.45	Call	Bond Future	2,913.6800	2.9137	2,799.8200	2.7998	(3.908)	0	0	0
2015/06/12	R186	05/11/2015			Bond Future	8.4359	118.7543	8.4619	118.5511	0.308	0.0000	0.0000	500
2015/06/12	R186	05/11/2015	9.00	Put	Bond Future	1,224.1900	1.2242	1,270.7000	1.2707	3.799	0	0	2,600
2015/06/12	R186	05/11/2015	8.35	Put	Bond Future	3,206.6300	3.2066	3,304.9200	3.3049	3.065	0	0	9,370
2015/06/12	R186	05/11/2015	8.22	Call	Bond Future	2,082.7500	2.0828	1,989.6900	1.9897	(4.468)	0	0	0
2015/06/12	R186	05/11/2015	8.24	Put	Bond Future	3,695.0500	3.6950	3,803.3500	3.8033	2.931	0	0	0
2015/06/12	R186	05/11/2015	8.26	Put	Bond Future	3,602.7200	3.6027	3,709.2000	3.7092	2.956	0	0	0
2015/06/12	R186	05/11/2015	8.35	Call	Bond Future	2,532.0500	2.5321	2,427.1500	2.4272	(4.143)	0	0	169
2015/06/12	R186	05/11/2015	7.73	Call	Bond Future	862.9400	0.8629	811.9900	0.8120	(5.904)	0	0	169
2015/06/12	R186	05/11/2015	8.85	Call	Bond Future	4,736.8400	4.7368	4,590.3800	4.5904	(3.092)	0	0	0
2015/06/12	R186	05/11/2015	9.00	Call	Bond Future	5,524.4400	5.5244	5,367.7600	5.3678	(2.836)	0	0	0
2015/06/12	R186	05/11/2015	8.45	Put	Bond Future	2,803.1900	2.8032	2,892.5200	2.8925	3.187	0	0	6,248
2015/06/12	R186	05/11/2015	8.25	Call	Bond Future	2,181.5300	2.1815	2,085.7400	2.0857	(4.391)	0	0	0
2015/06/12	R186	05/11/2015	7.73	Put	Bond Future	6,572.2700	6.5723	6,724.5100	6.7245	2.316	0	0	0
2015/06/12	R186	05/11/2015	8.26	Call	Bond Future	2,215.2900	2.2153	2,118.5800	2.1186	(4.366)	0	0	0
2015/06/12	R186	05/11/2015	8.22	Put	Bond Future	3,788.9300	3.7889	3,899.0600	3.8991	2.907	0	0	1,090
2015/06/12	R186	04/02/2016	7.50	Call	Bond Future	845.8100	0.8458	802.5700	0.8026	(5.112)	0	0	0
2015/06/12	R186	04/02/2016			Bond Future	8.4923	115.4760	8.5194	115.2686	0.319	0.0000	0.0000	5,512
2015/06/12	R186	04/02/2016	7.51	Call	Bond Future	860.9600	0.8610	817.1500	0.8172	(5.089)	0	0	0
2015/06/12	R186	04/02/2016	7.50	Put	Bond Future	8,809.2700	8.8093	8,973.3400	8.9733	1.862	0	0	0
2015/06/12	R186	04/02/2016	7.49	Call	Bond Future	831.6000	0.8316	788.9200	0.7889	(5.132)	0	0	0
2015/06/12	R186	04/02/2016	7.49	Put	Bond Future	8,879.0800	8.8791	9,043.7100	9.0437	1.854	0	0	0
2015/06/12	R186	04/02/2016	7.51	Put	Bond Future	8,740.4800	8.7405	8,903.9800	8.9040	1.871	0	0	0
2015/06/12	R186	05/05/2016			Bond Future	8.5391	117.5367	8.5671	117.3264	0.328	0.0000	0.0000	0
2015/06/12	R186	05/05/2016	8.34	Call	Bond Future	3,446.3400	3.4463	3,344.2400	3.3442	(2.963)	0	0	0
2015/06/12	R186	05/05/2016	8.35	Call	Bond Future	3,480.7200	3.4807	3,378.0000	3.3780	(2.951)	0	0	0
2015/06/12	R186	05/05/2016	8.33	Call	Bond Future	3,412.6000	3.4126	3,311.1200	3.3111	(2.974)	0	0	0
2015/06/12	R186	05/05/2016	8.35	Put	Bond Future	4,913.1300	4.9131	5,020.7100	5.0207	2.190	0	0	0
2015/06/12	R186	05/05/2016	7.56	Put	Bond Future	9,078.3400	9.0783	9,233.4900	9.2335	1.709	0	0	0
2015/06/12	R186	05/05/2016	8.34	Put	Bond Future	4,955.2000	4.9552	5,063.4000	5.0634	2.184	0	0	0
2015/06/12	R186	05/05/2016	7.56	Call	Bond Future	1,388.8600	1.3889	1,333.7100	1.3337	(3.971)	0	0	0
2015/06/12	R186	05/05/2016	8.33	Put	Bond Future	4,997.9700	4.9980	5,106.7900	5.1068	2.177	0	0	0
2015/06/12	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R197	06/08/2015			Bond Future	287.2784	287.2784	287.3796	287.3796	0.035	0.0000	0.0000	997
2015/06/12	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R197	06/08/2015	287.99	Put	Bond Future	711.6200	0.7116	610.4000	0.6104	(14.224)	0	0	0
2015/06/12	R197	06/08/2015	288.01	Put	Bond Future	731.6200	0.7316	630.4000	0.6304	(13.835)	0	0	0
2015/06/12	R197	06/08/2015	288.00	Put	Bond Future	721.6200	0.7216	620.4000	0.6204	(14.027)	0	0	0
2015/06/12	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R197	05/11/2015			Bond Future	291.8906	291.8906	291.9870	291.9870	0.033	0.0000	0.0000	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
2015/06/12	R197	05/11/2015	294.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R197	05/11/2015	295.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R197	05/11/2015	294.99	Put	Bond Future		3,099.4500	3.0994	3,002.9700	3.0030	(3.113)	0	0	0
2015/06/12	R197	05/11/2015	295.01	Put	Bond Future		3,119.4500	3.1194	3,022.9700	3.0230	(3.093)	0	0	0
2015/06/12	R197	05/11/2015	295.00	Put	Bond Future		3,109.4500	3.1094	3,012.9700	3.0130	(3.103)	0	0	0
2015/06/12	R202	06/08/2015			Bond Future		234.8499	234.8499	234.9335	234.9335	0.036	0.0000	0.0000	53,356
2015/06/12	R202	06/08/2015	239.99	Put	Bond Future		5,140.1300	5.1401	5,056.5100	5.0565	(1.627)	0	0	0
2015/06/12	R202	06/08/2015	240.00	Put	Bond Future		5,150.1300	5.1501	5,066.5100	5.0665	(1.624)	0	0	0
2015/06/12	R202	06/08/2015	240.01	Put	Bond Future		5,160.1300	5.1601	5,076.5100	5.0765	(1.621)	0	0	0
2015/06/12	R202	06/08/2015	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R202	06/08/2015	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R202	06/08/2015	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R202	05/11/2015			Bond Future		238.6204	238.6204	238.7003	238.7003	0.033	0.0000	0.0000	0
2015/06/12	R202	05/11/2015	245.99	Put	Bond Future		7,369.5500	7.3696	7,289.7100	7.2897	(1.083)	0	0	0
2015/06/12	R202	05/11/2015	246.01	Put	Bond Future		7,389.5500	7.3896	7,309.7100	7.3097	(1.080)	0	0	0
2015/06/12	R202	05/11/2015	246.00	Put	Bond Future		7,379.5500	7.3796	7,299.7100	7.2997	(1.082)	0	0	0
2015/06/12	R202	05/11/2015	245.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R202	05/11/2015	246.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R202	05/11/2015	246.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R203	06/08/2015	6.74	Call	Bond Future		57.2000	0.0572	43.4500	0.0434	(24.038)	0	0	0
2015/06/12	R203	06/08/2015	6.75	Put	Bond Future		1,184.3200	1.1843	1,281.9900	1.2820	8.247	0	0	0
2015/06/12	R203	06/08/2015	7.84	Call	Bond Future		1,071.3700	1.0714	977.0500	0.9770	(8.804)	0	0	0
2015/06/12	R203	06/08/2015			Bond Future		7.3284	105.1097	7.3864	104.9978	0.791	0.0000	0.0000	17,933
2015/06/12	R203	06/08/2015	6.75	Call	Bond Future		59.6500	0.0596	45.4300	0.0454	(23.839)	0	0	0
2015/06/12	R203	06/08/2015	6.76	Call	Bond Future		62.1800	0.0622	47.4700	0.0475	(23.657)	0	0	0
2015/06/12	R203	06/08/2015	6.74	Put	Bond Future		1,201.4600	1.2015	1,299.6000	1.2996	8.168	0	0	0
2015/06/12	R203	06/08/2015	7.84	Put	Bond Future		89.6900	0.0897	107.2600	0.1073	19.590	0	0	5,000
2015/06/12	R203	06/08/2015	6.76	Put	Bond Future		1,167.2700	1.1673	1,264.4500	1.2644	8.325	0	0	0
2015/06/12	R203	05/11/2015	5.99	Call	Bond Future		15.0400	0.0150	11.6700	0.0117	(22.407)	0	0	0
2015/06/12	R203	05/11/2015	6.00	Put	Bond Future		2,517.3300	2.5173	2,629.8100	2.6298	4.468	0	0	0
2015/06/12	R203	05/11/2015			Bond Future		7.4371	102.6318	7.5048	102.5159	0.911	0.0000	0.0000	0
2015/06/12	R203	05/11/2015	6.00	Call	Bond Future		15.5500	0.0155	12.0800	0.0121	(22.315)	0	0	0
2015/06/12	R203	05/11/2015	6.01	Call	Bond Future		16.0900	0.0161	12.5100	0.0125	(22.250)	0	0	0
2015/06/12	R203	05/11/2015	5.99	Put	Bond Future		2,534.5100	2.5345	2,647.0900	2.6471	4.442	0	0	0
2015/06/12	R203	05/11/2015	6.01	Put	Bond Future		2,500.1800	2.5002	2,612.5500	2.6125	4.494	0	0	0
2015/06/12	R203	04/02/2016	7.26	Put	Bond Future		762.0100	0.7620	836.2000	0.8362	9.736	0	0	0
2015/06/12	R203	04/02/2016	7.25	Put	Bond Future		771.0500	0.7711	845.7500	0.8458	9.688	0	0	0
2015/06/12	R203	04/02/2016			Bond Future		7.5338	104.3783	7.6134	104.2598	1.057	0.0000	0.0000	0
2015/06/12	R203	04/02/2016	7.26	Call	Bond Future		352.9100	0.3529	308.5900	0.3086	(12.558)	0	0	0
2015/06/12	R203	04/02/2016	7.24	Call	Bond Future		341.0900	0.3411	297.7900	0.2978	(12.695)	0	0	0
2015/06/12	R203	04/02/2016	7.25	Call	Bond Future		346.9700	0.3470	303.1600	0.3032	(12.626)	0	0	0
2015/06/12	R203	04/02/2016	7.24	Put	Bond Future		780.1600	0.7802	855.3700	0.8554	9.640	0	0	0
2015/06/12	R204	06/08/2015	7.74	Call	Bond Future		706.8600	0.7069	628.0900	0.6281	(11.144)	0	0	0
2015/06/12	R204	06/08/2015	7.75	Put	Bond Future		469.7900	0.4698	524.7700	0.5248	11.703	0	0	0
2015/06/12	R204	06/08/2015			Bond Future		7.6633	102.1019	7.7093	101.9671	0.601	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
2015/06/12	R204	06/08/2015	8.41	Call	Bond Future	2,213.6800	2.2137	2,087.9000	2.0879	(5.682)	0	0	0
2015/06/12	R204	06/08/2015	7.74	Put	Bond Future	482.2900	0.4823	538.3200	0.5383	11.617	0	0	0
2015/06/12	R204	06/08/2015	7.76	Put	Bond Future	457.5200	0.4575	511.4600	0.5115	11.790	0	0	0
2015/06/12	R204	06/08/2015	8.41	Put	Bond Future	53.5700	0.0536	62.5900	0.0626	16.838	0	0	699
2015/06/12	R204	06/08/2015	7.75	Call	Bond Future	723.5900	0.7236	643.7700	0.6438	(11.031)	0	0	0
2015/06/12	R204	06/08/2015	7.76	Call	Bond Future	740.5400	0.7405	659.6800	0.6597	(10.919)	0	0	0
2015/06/12	R204	05/11/2015			Bond Future	7.7607	103.7411	7.8117	103.6019	0.657	0.0000	0.0000	0
2015/06/12	R204	05/11/2015	6.25	Call	Bond Future	26.1300	0.0261	21.6900	0.0217	(16.992)	0	0	0
2015/06/12	R204	05/11/2015	6.24	Put	Bond Future	4,286.4400	4.2864	4,421.3400	4.4213	3.147	0	0	0
2015/06/12	R204	05/11/2015	6.26	Put	Bond Future	4,230.6500	4.2306	4,365.3000	4.3653	3.183	0	0	0
2015/06/12	R204	05/11/2015	6.25	Put	Bond Future	4,258.5300	4.2585	4,393.3100	4.3933	3.165	0	0	0
2015/06/12	R204	05/11/2015	6.26	Call	Bond Future	26.9900	0.0270	22.4200	0.0224	(16.932)	0	0	0
2015/06/12	R204	05/11/2015	6.24	Call	Bond Future	25.3000	0.0253	20.9800	0.0210	(17.075)	0	0	0
2015/06/12	R204	04/02/2016	7.50	Call	Bond Future	611.0400	0.6110	558.5900	0.5586	(8.584)	0	0	0
2015/06/12	R204	04/02/2016			Bond Future	7.8448	101.4689	7.9011	101.3267	0.717	0.0000	0.0000	0
2015/06/12	R204	04/02/2016	7.51	Call	Bond Future	620.8300	0.6208	567.8200	0.5678	(8.539)	0	0	0
2015/06/12	R204	04/02/2016	7.49	Put	Bond Future	1,503.9000	1.5039	1,594.1800	1.5942	6.003	0	0	0
2015/06/12	R204	04/02/2016	7.51	Put	Bond Future	1,471.9600	1.4720	1,561.1200	1.5611	6.057	0	0	0
2015/06/12	R204	04/02/2016	7.49	Call	Bond Future	601.6500	0.6016	549.7600	0.5498	(8.625)	0	0	0
2015/06/12	R204	04/02/2016	7.50	Put	Bond Future	1,487.7300	1.4877	1,577.4500	1.5775	6.031	0	0	0
2015/06/12	R207	06/08/2015	7.76	Call	Bond Future	528.6600	0.5287	472.8800	0.4729	(10.551)	0	0	0
2015/06/12	R207	06/08/2015			Bond Future	7.8935	98.1785	7.9287	98.0511	0.446	0.0000	0.0000	38,758
2015/06/12	R207	06/08/2015	7.74	Call	Bond Future	499.8900	0.4999	446.1000	0.4461	(10.760)	0	0	0
2015/06/12	R207	06/08/2015	7.75	Call	Bond Future	514.1400	0.5141	459.3600	0.4594	(10.655)	0	0	0
2015/06/12	R207	06/08/2015	7.46	Call	Bond Future	202.9900	0.2030	174.5000	0.1745	(14.035)	0	0	70
2015/06/12	R207	06/08/2015	7.74	Put	Bond Future	1,057.7700	1.0578	1,131.3300	1.1313	6.954	0	0	0
2015/06/12	R207	06/08/2015	7.46	Put	Bond Future	1,788.5200	1.7885	1,887.3800	1.8874	5.527	0	0	0
2015/06/12	R207	06/08/2015	7.76	Put	Bond Future	1,013.6300	1.0136	1,085.2000	1.0852	7.061	0	0	0
2015/06/12	R207	06/08/2015	7.75	Put	Bond Future	1,035.5500	1.0356	1,108.1200	1.1081	7.008	0	0	0
2015/06/12	R207	05/11/2015	7.76	Call	Bond Future	827.3200	0.8273	771.6200	0.7716	(6.733)	0	0	0
2015/06/12	R207	05/11/2015			Bond Future	7.9804	99.7553	8.0187	99.6237	0.479	0.0000	0.0000	0
2015/06/12	R207	05/11/2015	7.74	Call	Bond Future	799.4200	0.7994	744.9600	0.7450	(6.812)	0	0	0
2015/06/12	R207	05/11/2015	7.50	Call	Bond Future	511.9600	0.5120	471.8200	0.4718	(7.840)	0	0	19
2015/06/12	R207	05/11/2015	7.75	Call	Bond Future	813.2900	0.8133	758.2200	0.7582	(6.771)	0	0	0
2015/06/12	R207	05/11/2015	7.43	Call	Bond Future	443.9700	0.4440	407.7400	0.4077	(8.160)	0	0	53
2015/06/12	R207	05/11/2015	7.74	Put	Bond Future	1,631.3900	1.6314	1,708.5400	1.7085	4.729	0	0	0
2015/06/12	R207	05/11/2015	7.76	Put	Bond Future	1,589.7500	1.5897	1,665.6600	1.6657	4.775	0	0	0
2015/06/12	R207	05/11/2015	7.43	Put	Bond Future	2,361.5200	2.3615	2,456.9000	2.4569	4.039	0	0	0
2015/06/12	R207	05/11/2015	7.75	Put	Bond Future	1,610.4800	1.6105	1,687.0200	1.6870	4.753	0	0	0
2015/06/12	R207	05/11/2015	7.50	Put	Bond Future	2,183.1100	2.1831	2,274.5800	2.2746	4.190	0	0	0
2015/06/12	R207	04/02/2016	7.49	Put	Bond Future	2,474.4700	2.4745	2,568.0800	2.5681	3.783	0	0	0
2015/06/12	R207	04/02/2016	7.27	Put	Bond Future	3,021.9500	3.0219	3,125.4800	3.1255	3.426	0	0	0
2015/06/12	R207	04/02/2016			Bond Future	8.0586	97.8105	8.0999	97.6761	0.512	0.0000	0.0000	0
2015/06/12	R207	04/02/2016	7.51	Put	Bond Future	2,427.8700	2.4279	2,520.5100	2.5205	3.816	0	0	0
2015/06/12	R207	04/02/2016	7.27	Call	Bond Future	409.4300	0.4094	378.5800	0.3786	(7.535)	0	0	43
2015/06/12	R207	04/02/2016	7.50	Call	Bond Future	609.2400	0.6092	567.9900	0.5680	(6.771)	0	0	19
2015/06/12	R207	04/02/2016	7.51	Call	Bond Future	619.3500	0.6194	577.6100	0.5776	(6.739)	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
2015/06/12	R207	04/02/2016	7.49	Call	Bond Future	599.2500	0.5992	558.4800	0.5585	(6.804)	0	0	0
2015/06/12	R207	04/02/2016	7.50	Put	Bond Future	2,451.1000	2.4511	2,544.2300	2.5442	3.800	0	0	0
2015/06/12	R207	05/05/2016	7.86	Put	Bond Future	2,056.9800	2.0570	2,133.4500	2.1334	3.718	0	0	0
2015/06/12	R207	05/05/2016			Bond Future	8.1253	99.5561	8.1696	99.4199	0.545	0.0000	0.0000	0
2015/06/12	R207	05/05/2016	7.85	Put	Bond Future	2,074.5800	2.0746	2,151.4600	2.1515	3.706	0	0	0
2015/06/12	R207	05/05/2016	7.56	Put	Bond Future	2,629.1800	2.6292	2,718.0500	2.7181	3.380	0	0	0
2015/06/12	R207	05/05/2016	7.84	Put	Bond Future	2,092.2800	2.0923	2,169.5800	2.1696	3.695	0	0	0
2015/06/12	R207	05/05/2016	7.56	Call	Bond Future	870.5700	0.8706	823.2800	0.8233	(5.432)	0	0	43
2015/06/12	R207	05/05/2016	7.85	Call	Bond Future	1,222.9100	1.2229	1,163.6300	1.1636	(4.847)	0	0	0
2015/06/12	R207	05/05/2016	7.86	Call	Bond Future	1,236.4000	1.2364	1,176.7100	1.1767	(4.828)	0	0	0
2015/06/12	R207	05/05/2016	7.84	Call	Bond Future	1,209.5000	1.2095	1,150.6400	1.1506	(4.866)	0	0	0
2015/06/12	R208	06/08/2015			Bond Future	8.0194	96.7933	8.0546	96.6420	0.438	0.0000	0.0000	37,640
2015/06/12	R208	06/08/2015	8.00	Call	Bond Future	860.6200	0.8606	780.5000	0.7805	(9.310)	0	0	0
2015/06/12	R208	06/08/2015	8.01	Call	Bond Future	881.8100	0.8818	800.5200	0.8005	(9.219)	0	0	0
2015/06/12	R208	06/08/2015	8.85	Call	Bond Future	3,565.1100	3.5651	3,421.3800	3.4214	(4.032)	0	0	0
2015/06/12	R208	06/08/2015	7.99	Call	Bond Future	839.7400	0.8397	760.7900	0.7608	(9.402)	0	0	0
2015/06/12	R208	06/08/2015	8.01	Put	Bond Future	922.3700	0.9224	992.3300	0.9923	7.585	0	0	0
2015/06/12	R208	06/08/2015	8.00	Put	Bond Future	944.2900	0.9443	1,015.4200	1.0154	7.533	0	0	0
2015/06/12	R208	06/08/2015	7.99	Put	Bond Future	966.5600	0.9666	1,038.8600	1.0389	7.480	0	0	0
2015/06/12	R208	06/08/2015	8.85	Put	Bond Future	67.6600	0.0677	75.1800	0.0752	11.114	0	0	198
2015/06/12	R208	05/11/2015			Bond Future	8.0989	94.9481	8.1365	94.7923	0.465	0.0000	0.0000	0
2015/06/12	R208	05/11/2015	8.48	Call	Bond Future	2,366.6700	2.3667	2,258.3800	2.2584	(4.576)	0	0	0
2015/06/12	R208	05/11/2015	7.74	Put	Bond Future	2,303.6800	2.3037	2,402.7300	2.4027	4.300	0	0	0
2015/06/12	R208	05/11/2015	7.75	Call	Bond Future	816.2600	0.8163	758.7800	0.7588	(7.042)	0	0	0
2015/06/12	R208	05/11/2015	7.76	Call	Bond Future	831.1600	0.8312	772.9700	0.7730	(7.001)	0	0	0
2015/06/12	R208	05/11/2015	8.48	Put	Bond Future	802.7000	0.8027	850.2400	0.8502	5.923	0	0	2,200
2015/06/12	R208	05/11/2015	7.74	Call	Bond Future	801.7500	0.8017	744.9700	0.7450	(7.082)	0	0	0
2015/06/12	R208	05/11/2015	7.76	Put	Bond Future	2,248.6300	2.2486	2,346.2700	2.3463	4.342	0	0	0
2015/06/12	R208	05/11/2015	7.75	Put	Bond Future	2,275.9500	2.2759	2,374.3000	2.3743	4.321	0	0	0
2015/06/12	R208	04/02/2016			Bond Future	8.1683	96.5638	8.2083	96.4048	0.489	0.0000	0.0000	0
2015/06/12	R208	04/02/2016	7.74	Put	Bond Future	2,734.6600	2.7347	2,835.0800	2.8351	3.672	0	0	0
2015/06/12	R208	04/02/2016	7.76	Put	Bond Future	2,682.2300	2.6822	2,781.5100	2.7815	3.701	0	0	0
2015/06/12	R208	04/02/2016	7.75	Put	Bond Future	2,708.3600	2.7084	2,808.2100	2.8082	3.687	0	0	0
2015/06/12	R208	04/02/2016	7.76	Call	Bond Future	1,039.0200	1.0390	979.2900	0.9793	(5.749)	0	0	0
2015/06/12	R208	04/02/2016	7.74	Call	Bond Future	1,010.0800	1.0101	951.4900	0.9515	(5.801)	0	0	0
2015/06/12	R208	04/02/2016	7.75	Call	Bond Future	1,024.4800	1.0245	965.3200	0.9653	(5.775)	0	0	0
2015/06/12	R209	06/08/2015	8.99	Put	Bond Future	1,372.0400	1.3720	1,452.1900	1.4522	5.842	0	0	0
2015/06/12	R209	06/08/2015			Bond Future	8.8802	77.5870	8.9101	77.3615	0.336	0.0000	0.0000	28,177
2015/06/12	R209	06/08/2015	9.01	Put	Bond Future	1,309.6600	1.3097	1,386.9100	1.3869	5.898	0	0	0
2015/06/12	R209	06/08/2015	9.90	Call	Bond Future	7,262.1200	7.2621	7,043.9300	7.0439	(3.004)	0	0	0
2015/06/12	R209	06/08/2015	9.00	Call	Bond Future	2,239.9700	2.2400	2,093.1700	2.0932	(6.554)	0	0	0
2015/06/12	R209	06/08/2015	9.01	Call	Bond Future	2,283.6700	2.2837	2,135.4200	2.1354	(6.492)	0	0	0
2015/06/12	R209	06/08/2015	8.99	Call	Bond Future	2,197.1800	2.1972	2,051.8300	2.0518	(6.615)	0	0	0
2015/06/12	R209	06/08/2015	9.00	Put	Bond Future	1,340.3400	1.3403	1,419.0400	1.4190	5.872	0	0	0
2015/06/12	R209	06/08/2015	9.90	Put	Bond Future	100.4200	0.1004	107.7300	0.1077	7.279	0	0	2,914
2015/06/12	R209	05/11/2015	9.25	Call	Bond Future	4,182.4600	4.1825	4,026.0700	4.0261	(3.739)	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
2015/06/12	R209	05/11/2015	7.99	Put	Bond Future	8,211.7700	8.2118	8,400.4800	8.4005	2.298	0	0	0
2015/06/12	R209	05/11/2015			Bond Future	8.9363	75.6853	8.9671	75.4545	0.345	0.0000	0.0000	15
2015/06/12	R209	05/11/2015	8.01	Put	Bond Future	8,063.8600	8.0639	8,251.1500	8.2512	2.323	0	0	0
2015/06/12	R209	05/11/2015	9.25	Put	Bond Future	1,885.1200	1.8851	1,959.5000	1.9595	3.946	0	0	900
2015/06/12	R209	05/11/2015	7.99	Call	Bond Future	576.1000	0.5761	534.0400	0.5340	(7.301)	0	0	0
2015/06/12	R209	05/11/2015	8.00	Put	Bond Future	8,137.3500	8.1374	8,325.3600	8.3254	2.310	0	0	0
2015/06/12	R209	05/11/2015	8.00	Call	Bond Future	588.3500	0.5884	545.5900	0.5456	(7.268)	0	0	0
2015/06/12	R209	05/11/2015	8.01	Call	Bond Future	601.3900	0.6014	557.9100	0.5579	(7.230)	0	0	0
2015/06/12	R209	04/02/2016	8.75	Put	Bond Future	4,714.1600	4.7142	4,837.3900	4.8374	2.614	0	0	0
2015/06/12	R209	04/02/2016	8.74	Call	Bond Future	2,894.4100	2.8944	2,783.1700	2.7832	(3.843)	0	0	0
2015/06/12	R209	04/02/2016			Bond Future	8.9866	76.9734	9.0184	76.7382	0.354	0.0000	0.0000	0
2015/06/12	R209	04/02/2016	8.75	Call	Bond Future	2,926.4000	2.9264	2,814.3900	2.8144	(3.828)	0	0	0
2015/06/12	R209	04/02/2016	8.76	Call	Bond Future	2,958.5900	2.9586	2,845.8000	2.8458	(3.812)	0	0	0
2015/06/12	R209	04/02/2016	8.74	Put	Bond Future	4,759.1500	4.7592	4,883.1500	4.8831	2.606	0	0	0
2015/06/12	R209	04/02/2016	8.76	Put	Bond Future	4,669.4800	4.6695	4,791.9300	4.7919	2.622	0	0	0
2015/06/12	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R210	06/08/2015			Bond Future	177.8324	177.8324	177.8953	177.8953	0.035	0.0000	0.0000	1,227
2015/06/12	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R210	06/08/2015	178.99	Put	Bond Future	1,157.5900	1.1576	1,094.7000	1.0947	(5.433)	0	0	0
2015/06/12	R210	06/08/2015	179.01	Put	Bond Future	1,177.5900	1.1776	1,114.7000	1.1147	(5.341)	0	0	0
2015/06/12	R210	06/08/2015	179.00	Put	Bond Future	1,167.5900	1.1676	1,104.7000	1.1047	(5.386)	0	0	0
2015/06/12	R210	05/11/2015			Bond Future	178.5560	178.5560	178.6158	178.6158	0.033	0.0000	0.0000	0
2015/06/12	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R210	05/11/2015	181.99	Put	Bond Future	3,433.9800	3.4340	3,374.1800	3.3742	(1.741)	0	0	0
2015/06/12	R210	05/11/2015	182.01	Put	Bond Future	3,453.9800	3.4540	3,394.1800	3.3942	(1.731)	0	0	0
2015/06/12	R210	05/11/2015	182.00	Put	Bond Future	3,443.9800	3.4440	3,384.1800	3.3842	(1.736)	0	0	0
2015/06/12	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R211	06/08/2015			Bond Future	133.7161	133.7161	133.7598	133.7598	0.033	0.0000	0.0000	1,120
2015/06/12	R211	06/08/2015	134.99	Put	Bond Future	1,273.8500	1.2739	1,230.2000	1.2302	(3.427)	0	0	0
2015/06/12	R211	06/08/2015	135.01	Put	Bond Future	1,293.8500	1.2938	1,250.2000	1.2502	(3.374)	0	0	0
2015/06/12	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R211	06/08/2015	135.00	Put	Bond Future	1,283.8500	1.2838	1,240.2000	1.2402	(3.400)	0	0	0
2015/06/12	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R211	05/11/2015			Bond Future	135.8633	135.8633	135.9047	135.9047	0.030	0.0000	0.0000	0
2015/06/12	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R211	05/11/2015	134.99	Call	Bond Future	873.3500	0.8733	914.7100	0.9147	4.736	0	0	0
2015/06/12	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R211	05/11/2015	135.00	Call	Bond Future	863.3500	0.8633	904.7100	0.9047	4.791	0	0	0
2015/06/12	R211	05/11/2015	135.01	Call	Bond Future	853.3500	0.8533	894.7100	0.8947	4.847	0	0	0
2015/06/12	R212	06/08/2015	141.01	Put	Bond Future	2,719.8600	2.7199	2,754.7700	2.7548	1.284	0	0	0
2015/06/12	R212	06/08/2015			Bond Future	138.2901	138.2901	138.2552	138.2552	(0.025)	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
2015/06/12	R212	06/08/2015	141.00	Put	Bond Future	2,709.8600	2.7099	2,744.7700	2.7448	1.288	0	0	0
2015/06/12	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R212	06/08/2015	140.99	Put	Bond Future	2,699.8600	2.6999	2,734.7700	2.7348	1.293	0	0	0
2015/06/12	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R212	05/11/2015			Bond Future	140.5108	140.5108	140.4722	140.4722	(0.027)	0.0000	0.0000	0
2015/06/12	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R212	05/11/2015	145.99	Put	Bond Future	5,479.2100	5.4792	5,517.7800	5.5178	0.704	0	0	0
2015/06/12	R212	05/11/2015	146.01	Put	Bond Future	5,499.2100	5.4992	5,537.7800	5.5378	0.701	0	0	0
2015/06/12	R212	05/11/2015	146.00	Put	Bond Future	5,489.2100	5.4892	5,527.7800	5.5278	0.703	0	0	0
2015/06/12	R213	06/08/2015			Bond Future	8.7889	88.1200	8.8136	87.9355	0.281	0.0000	0.0000	17,330
2015/06/12	R213	06/08/2015	8.49	Put	Bond Future	3,087.8800	3.0879	3,204.2500	3.2043	3.769	0	0	0
2015/06/12	R213	06/08/2015	8.51	Put	Bond Future	2,979.6300	2.9796	3,093.4000	3.0934	3.818	0	0	0
2015/06/12	R213	06/08/2015	8.49	Call	Bond Future	809.9100	0.8099	741.8100	0.7418	(8.408)	0	0	0
2015/06/12	R213	06/08/2015	8.50	Put	Bond Future	3,033.4800	3.0335	3,148.5500	3.1486	3.793	0	0	0
2015/06/12	R213	06/08/2015	8.50	Call	Bond Future	833.1200	0.8331	763.7200	0.7637	(8.330)	0	0	0
2015/06/12	R213	06/08/2015	8.51	Call	Bond Future	856.7800	0.8568	786.0800	0.7861	(8.252)	0	0	0
2015/06/12	R213	05/11/2015	7.76	Call	Bond Future	403.6600	0.4037	376.2800	0.3763	(6.783)	0	0	0
2015/06/12	R213	05/11/2015			Bond Future	8.8520	85.9912	8.8777	85.8018	0.291	0.0000	0.0000	0
2015/06/12	R213	05/11/2015	7.74	Call	Bond Future	385.7900	0.3858	359.3800	0.3594	(6.846)	0	0	0
2015/06/12	R213	05/11/2015	7.75	Call	Bond Future	394.6500	0.3947	367.7500	0.3677	(6.816)	0	0	0
2015/06/12	R213	05/11/2015	7.74	Put	Bond Future	9,181.5800	9.1816	9,344.6000	9.3446	1.776	0	0	0
2015/06/12	R213	05/11/2015	7.76	Put	Bond Future	9,030.2200	9.0302	9,192.2700	9.1923	1.795	0	0	0
2015/06/12	R213	05/11/2015	7.75	Put	Bond Future	9,105.7700	9.1058	9,268.3000	9.2683	1.785	0	0	0
2015/06/12	R213	04/02/2016			Bond Future	8.9108	87.4544	8.9374	87.2612	0.298	0.0000	0.0000	0
2015/06/12	R213	04/02/2016	8.75	Call	Bond Future	3,060.2000	3.0602	2,963.0000	2.9630	(3.176)	0	0	0
2015/06/12	R213	04/02/2016	8.74	Put	Bond Future	4,283.2200	4.2832	4,379.7800	4.3798	2.254	0	0	0
2015/06/12	R213	04/02/2016	8.76	Put	Bond Future	4,200.5700	4.2006	4,295.8600	4.2959	2.269	0	0	0
2015/06/12	R213	04/02/2016	8.75	Put	Bond Future	4,241.7500	4.2418	4,337.6800	4.3377	2.262	0	0	0
2015/06/12	R213	04/02/2016	8.76	Call	Bond Future	3,093.1700	3.0932	2,995.3300	2.9953	(3.163)	0	0	0
2015/06/12	R213	04/02/2016	8.74	Call	Bond Future	3,027.4300	3.0274	2,930.8600	2.9309	(3.190)	0	0	0
2015/06/12	R214	06/08/2015	8.76	Put	Bond Future	2,591.9900	2.5920	2,720.4200	2.7204	4.955	0	0	0
2015/06/12	R214	06/08/2015			Bond Future	8.9185	78.7073	8.9484	78.4691	0.334	0.0000	0.0000	21,965
2015/06/12	R214	06/08/2015	8.75	Put	Bond Future	2,642.6600	2.6427	2,772.7800	2.7728	4.924	0	0	0
2015/06/12	R214	06/08/2015	8.74	Call	Bond Future	1,242.2000	1.2422	1,135.7700	1.1358	(8.568)	0	0	0
2015/06/12	R214	06/08/2015	8.75	Call	Bond Future	1,273.4100	1.2734	1,165.2900	1.1653	(8.491)	0	0	0
2015/06/12	R214	06/08/2015	8.76	Call	Bond Future	1,305.1200	1.3051	1,195.3100	1.1953	(8.414)	0	0	0
2015/06/12	R214	06/08/2015	8.74	Put	Bond Future	2,693.9600	2.6940	2,825.7700	2.8258	4.893	0	0	0
2015/06/12	R214	05/11/2015			Bond Future	8.9739	76.6806	9.0047	76.4368	0.344	0.0000	0.0000	0
2015/06/12	R214	05/11/2015	7.99	Put	Bond Future	9,064.0800	9.0641	9,266.0800	9.2661	2.229	0	0	0
2015/06/12	R214	05/11/2015	8.00	Put	Bond Future	8,982.4300	8.9824	9,183.7100	9.1837	2.241	0	0	0
2015/06/12	R214	05/11/2015	8.01	Put	Bond Future	8,901.7400	8.9017	9,102.2800	9.1023	2.253	0	0	0
2015/06/12	R214	05/11/2015	7.99	Call	Bond Future	564.8100	0.5648	522.9800	0.5230	(7.406)	0	0	0
2015/06/12	R214	05/11/2015	8.00	Call	Bond Future	577.1400	0.5771	534.5900	0.5346	(7.373)	0	0	0

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2015/06/12	R214	05/11/2015	8.01	Call	Bond Future	590.2600	0.5903	546.9700	0.5470	(7.334)	0	0	0
2015/06/12	R214	04/02/2016			Bond Future	9.0255	77.9853	9.0572	77.7369	0.352	0.0000	0.0000	4,320
2015/06/12	R214	04/02/2016	7.99	Put	Bond Future	9,966.2900	9.9663	10,157.9800	10.1580	1.923	0	0	0
2015/06/12	R214	04/02/2016	8.00	Call	Bond Future	1,094.0700	1.0941	1,036.6700	1.0367	(5.246)	0	0	0
2015/06/12	R214	04/02/2016	8.01	Call	Bond Future	1,111.9000	1.1119	1,053.8100	1.0538	(5.224)	0	0	0
2015/06/12	R214	04/02/2016	7.99	Call	Bond Future	1,077.5300	1.0775	1,020.7900	1.0208	(5.266)	0	0	0
2015/06/12	R214	04/02/2016	8.01	Put	Bond Future	9,813.3300	9.8133	10,003.6700	10.0037	1.940	0	0	0
2015/06/12	R214	04/02/2016	8.00	Put	Bond Future	9,889.0800	9.8891	10,080.1100	10.0801	1.932	0	0	0
2015/06/12	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R248	06/08/2015			Bond Future	8.9846	101.4522	9.0094	101.1986	0.275	0.0000	0.0000	36,783
2015/06/12	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R248	06/08/2015	8.74	Put	Bond Future	2,569.7200	2.5697	2,823.2400	2.8232	9.866	0	0	0
2015/06/12	R248	06/08/2015	8.76	Put	Bond Future	2,355.2000	2.3552	2,608.7200	2.6087	10.764	0	0	0
2015/06/12	R248	06/08/2015	8.75	Put	Bond Future	2,462.3600	2.4624	2,715.8800	2.7159	10.296	0	0	0
2015/06/12	R248	05/11/2015	8.01	Put	Bond Future	11,551.9000	11.5519	11,811.6700	11.8117	2.249	0	0	0
2015/06/12	R248	05/11/2015			Bond Future	9.0418	98.6515	9.0674	98.3917	0.284	0.0000	0.0000	0
2015/06/12	R248	05/11/2015	8.00	Put	Bond Future	11,675.3600	11.6754	11,935.1300	11.9351	2.225	0	0	0
2015/06/12	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R248	05/11/2015	7.99	Put	Bond Future	11,799.0700	11.7991	12,058.8400	12.0588	2.202	0	0	0
2015/06/12	R248	04/02/2016	8.99	Put	Bond Future	1,066.1800	1.0662	1,330.9500	1.3309	24.834	0	0	0
2015/06/12	R248	04/02/2016			Bond Future	9.0952	100.3302	9.1217	100.0654	0.291	0.0000	0.0000	0
2015/06/12	R248	04/02/2016	9.00	Put	Bond Future	963.9700	0.9640	1,228.7400	1.2287	27.467	0	0	0
2015/06/12	R248	04/02/2016	9.01	Put	Bond Future	861.9500	0.8619	1,126.7200	1.1267	30.718	0	0	0
2015/06/12	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/12	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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