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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/06/2015 TO 09/06/2015

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
2015/06/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	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
2015/06/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	2025	06/08/2015	120.99	Put	Bond Future	1,810.8400	1.8108	1,768.0400	1.7680	(2.364)	0	0	0
2015/06/09	2025	06/08/2015			Bond Future	119.1792	119.1792	119.2220	119.2220	0.036	0.0000	0.0000	38
2015/06/09	2025	06/08/2015	121.01	Put	Bond Future	1,830.8400	1.8308	1,788.0400	1.7880	(2.338)	0	0	0
2015/06/09	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2025	06/08/2015	121.00	Put	Bond Future	1,820.8400	1.8208	1,778.0400	1.7780	(2.351)	0	0	0
2015/06/09	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2025	05/11/2015	123.01	Put	Bond Future	1,910.8700	1.9109	1,867.6000	1.8676	(2.264)	0	0	0
2015/06/09	2025	05/11/2015			Bond Future	121.0991	121.0991	121.1424	121.1424	0.036	0.0000	0.0000	0
2015/06/09	2025	05/11/2015	123.00	Put	Bond Future	1,900.8700	1.9009	1,857.6000	1.8576	(2.276)	0	0	0
2015/06/09	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2025	05/11/2015	122.99	Put	Bond Future	1,890.8700	1.8909	1,847.6000	1.8476	(2.288)	0	0	0
2015/06/09	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2030	06/08/2015			Bond Future	8.8299	93.5497	8.7625	94.0698	(0.762)	0.0000	0.0000	9,953
2015/06/09	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2030	06/08/2015	7.74	Put	Bond Future	8,946.0100	8.9460	8,425.9500	8.4260	(5.813)	0	0	0
2015/06/09	2030	06/08/2015	7.76	Put	Bond Future	8,771.2700	8.7713	8,251.2100	8.2512	(5.929)	0	0	0
2015/06/09	2030	06/08/2015	7.75	Put	Bond Future	8,858.5900	8.8586	8,338.5300	8.3385	(5.871)	0	0	0
2015/06/09	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2030	05/11/2015			Bond Future	8.8943	95.0577	8.8249	95.5859	(0.780)	0.0000	0.0000	0
2015/06/09	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2030	05/11/2015	8.49	Put	Bond Future	3,136.4700	3.1365	2,608.3000	2.6083	(16.840)	0	0	0
2015/06/09	2030	05/11/2015	8.51	Put	Bond Future	2,977.8400	2.9778	2,449.6700	2.4497	(17.737)	0	0	0
2015/06/09	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2030	05/11/2015	8.50	Put	Bond Future	3,057.1100	3.0571	2,528.9400	2.5289	(17.277)	0	0	0
2015/06/09	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2032	06/08/2015			Bond Future	8.9220	97.2339	8.8549	97.7885	(0.753)	0.0000	0.0000	1,579
2015/06/09	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2032	06/08/2015	8.50	Put	Bond Future	3,565.0400	3.5650	3,010.4200	3.0104	(15.557)	0	0	0
2015/06/09	2032	06/08/2015	8.49	Put	Bond Future	3,651.8800	3.6519	3,097.2600	3.0973	(15.187)	0	0	0
2015/06/09	2032	06/08/2015	8.51	Put	Bond Future	3,478.3100	3.4783	2,923.6900	2.9237	(15.945)	0	0	0
2015/06/09	2032	05/11/2015			Bond Future	8.9875	94.6455	8.9183	95.2088	(0.770)	0.0000	0.0000	0
2015/06/09	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2032	05/11/2015	7.99	Put	Bond Future	8,617.5600	8.6176	8,054.2000	8.0542	(6.537)	0	0	0

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2015/06/09	2032	05/11/2015	8.01	Put	Bond Future	8,433.7200	8.4337	7,870.3600	7.8704	(6.680)	0	0	0
2015/06/09	2032	05/11/2015	8.00	Put	Bond Future	8,525.5800	8.5256	7,962.2200	7.9622	(6.608)	0	0	0
2015/06/09	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2032	04/02/2016			Bond Future	9.0471	96.2586	8.9759	96.8303	(0.787)	0.0000	0.0000	0
2015/06/09	2032	04/02/2016	8.69	Put	Bond Future	2,918.7100	2.9187	2,347.0600	2.3471	(19.586)	0	0	0
2015/06/09	2032	04/02/2016	8.71	Put	Bond Future	2,751.7700	2.7518	2,180.1200	2.1801	(20.774)	0	0	0
2015/06/09	2032	04/02/2016	8.70	Put	Bond Future	2,835.1900	2.8352	2,263.5400	2.2635	(20.163)	0	0	0
2015/06/09	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	06/08/2015			Bond Future	9.0058	95.5032	8.9386	96.1153	(0.745)	0.0000	0.0000	33,382
2015/06/09	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	06/08/2015	8.74	Put	Bond Future	2,460.1900	2.4602	1,848.0000	1.8480	(24.884)	0	0	0
2015/06/09	2037	06/08/2015	8.76	Put	Bond Future	2,271.5900	2.2716	1,659.4000	1.6594	(26.950)	0	0	0
2015/06/09	2037	06/08/2015	8.75	Put	Bond Future	2,365.8200	2.3658	1,753.6300	1.7536	(25.876)	0	0	0
2015/06/09	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	05/11/2015	7.99	Put	Bond Future	10,465.3800	10.4654	9,843.4400	9.8434	(5.943)	0	0	0
2015/06/09	2037	05/11/2015	8.01	Put	Bond Future	10,254.7900	10.2548	9,632.8500	9.6328	(6.065)	0	0	0
2015/06/09	2037	05/11/2015			Bond Future	9.0658	97.0426	8.9967	97.6646	(0.762)	0.0000	0.0000	0
2015/06/09	2037	05/11/2015	8.00	Put	Bond Future	10,360.0000	10.3600	9,738.0600	9.7381	(6.003)	0	0	0
2015/06/09	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	04/02/2016	8.75	Put	Bond Future	3,383.9400	3.3839	2,752.7400	2.7527	(18.653)	0	0	0
2015/06/09	2037	04/02/2016			Bond Future	9.1218	94.4389	9.0509	95.0701	(0.777)	0.0000	0.0000	0
2015/06/09	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2037	04/02/2016	8.74	Put	Bond Future	3,477.5600	3.4776	2,846.3600	2.8464	(18.151)	0	0	0
2015/06/09	2037	04/02/2016	8.76	Put	Bond Future	3,290.4500	3.2905	2,659.2500	2.6593	(19.183)	0	0	0
2015/06/09	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2038	06/08/2015			Bond Future	123.6124	123.6124	122.4464	122.4464	(0.943)	0.0000	0.0000	3,627
2015/06/09	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2038	06/08/2015	127.99	Put	Bond Future	4,377.5700	4.3776	5,543.5900	5.5436	26.636	0	0	0
2015/06/09	2038	06/08/2015	128.01	Put	Bond Future	4,397.5700	4.3976	5,563.5900	5.5636	26.515	0	0	0
2015/06/09	2038	06/08/2015	128.00	Put	Bond Future	4,387.5700	4.3876	5,553.5900	5.5536	26.576	0	0	0
2015/06/09	2038	05/11/2015			Bond Future	125.6038	125.6038	124.4189	124.4189	(0.943)	0.0000	0.0000	0
2015/06/09	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2038	05/11/2015	133.99	Put	Bond Future	8,386.2000	8.3862	9,571.1200	9.5711	14.129	0	0	0
2015/06/09	2038	05/11/2015	134.01	Put	Bond Future	8,406.2000	8.4062	9,591.1200	9.5911	14.096	0	0	0
2015/06/09	2038	05/11/2015	134.00	Put	Bond Future	8,396.2000	8.3962	9,581.1200	9.5811	14.113	0	0	0
2015/06/09	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	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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2015/06/09	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2044	06/08/2015			Bond Future	9.0991	96.7472	9.0270	97.4599	(0.793)	0.0000	0.0000	11,735
2015/06/09	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2044	06/08/2015	8.74	Put	Bond Future	3,636.8700	3.6369	2,924.1300	2.9241	(19.598)	0	0	0
2015/06/09	2044	06/08/2015	8.76	Put	Bond Future	3,428.2500	3.4282	2,715.5100	2.7155	(20.790)	0	0	0
2015/06/09	2044	06/08/2015	8.75	Put	Bond Future	3,532.4700	3.5325	2,819.7300	2.8197	(20.177)	0	0	0
2015/06/09	2044	05/11/2015			Bond Future	9.1575	98.3068	9.0833	99.0308	(0.810)	0.0000	0.0000	0
2015/06/09	2044	05/11/2015	8.24	Put	Bond Future	9,652.2500	9.6523	8,928.2500	8.9283	(7.501)	0	0	0
2015/06/09	2044	05/11/2015	8.26	Put	Bond Future	9,424.6900	9.4247	8,700.6900	8.7007	(7.682)	0	0	0
2015/06/09	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2044	05/11/2015	8.25	Put	Bond Future	9,538.3600	9.5384	8,814.3600	8.8144	(7.590)	0	0	0
2015/06/09	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2044	04/02/2016	8.99	Put	Bond Future	2,170.9700	2.1710	1,435.9500	1.4359	(33.857)	0	0	0
2015/06/09	2044	04/02/2016			Bond Future	9.2121	95.5993	9.1360	96.3343	(0.827)	0.0000	0.0000	0
2015/06/09	2044	04/02/2016	9.01	Put	Bond Future	1,972.0500	1.9721	1,237.0300	1.2370	(37.272)	0	0	0
2015/06/09	2044	04/02/2016	9.00	Put	Bond Future	2,071.4200	2.0714	1,336.4000	1.3364	(35.484)	0	0	0
2015/06/09	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2046	06/08/2015	129.01	Put	Bond Future	7,505.8700	7.5059	7,196.0300	7.1960	(4.128)	0	0	0
2015/06/09	2046	06/08/2015			Bond Future	121.5041	121.5041	121.8140	121.8140	0.255	0.0000	0.0000	5,722
2015/06/09	2046	06/08/2015	129.00	Put	Bond Future	7,495.8700	7.4959	7,186.0300	7.1860	(4.133)	0	0	0
2015/06/09	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2046	06/08/2015	128.99	Put	Bond Future	7,485.8700	7.4859	7,176.0300	7.1760	(4.139)	0	0	0
2015/06/09	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2046	05/11/2015			Bond Future	122.0551	122.0551	122.3697	122.3697	0.258	0.0000	0.0000	0
2015/06/09	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2046	05/11/2015	132.99	Put	Bond Future	10,934.9100	10.9349	10,620.2800	10.6203	(2.877)	0	0	0
2015/06/09	2046	05/11/2015	133.01	Put	Bond Future	10,954.9100	10.9549	10,640.2800	10.6403	(2.872)	0	0	0
2015/06/09	2046	05/11/2015	133.00	Put	Bond Future	10,944.9100	10.9449	10,630.2800	10.6303	(2.875)	0	0	0
2015/06/09	2050	06/08/2015			Bond Future	131.7938	131.7938	131.8420	131.8420	0.037	0.0000	0.0000	3,821
2015/06/09	2050	06/08/2015	136.99	Put	Bond Future	5,196.2300	5.1962	5,147.9900	5.1480	(0.928)	0	0	0
2015/06/09	2050	06/08/2015	137.01	Put	Bond Future	5,216.2300	5.2162	5,167.9900	5.1680	(0.925)	0	0	0
2015/06/09	2050	06/08/2015	137.00	Put	Bond Future	5,206.2300	5.2062	5,157.9900	5.1580	(0.927)	0	0	0
2015/06/09	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2050	05/11/2015			Bond Future	133.9167	133.9167	133.9655	133.9655	0.036	0.0000	0.0000	0
2015/06/09	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2050	05/11/2015	144.99	Put	Bond Future	11,073.3400	11.0733	11,024.5100	11.0245	(0.441)	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
2015/06/09	2050	05/11/2015	145.01	Put	Bond Future	11,093.3400	11.0933	11,044.5100	11.0445	(0.440)	0	0	0
2015/06/09	2050	05/11/2015	145.00	Put	Bond Future	11,083.3400	11.0833	11,034.5100	11.0345	(0.441)	0	0	0
2015/06/09	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	AL37	06/08/2015			Index Future	455.4470	455.4470	456.2400	456.2400	0.174	0.0000	0.0000	124
2015/06/09	AL37	05/11/2015			Index Future	462.8550	462.8550	463.6590	463.6590	0.174	0.0000	0.0000	0
2015/06/09	AL7T	06/08/2015			Index Future	534.1960	534.1960	536.1720	536.1720	0.370	0.0000	0.0000	3
2015/06/09	AL7T	05/11/2015			Index Future	542.8850	542.8850	544.8920	544.8920	0.370	0.0000	0.0000	0
2015/06/09	ALBI	06/08/2015			Index Future	488.2270	488.2270	490.2990	490.2990	0.424	0.0000	0.0000	509
2015/06/09	ALBI	05/11/2015			Index Future	496.1680	496.1680	498.2730	498.2730	0.424	0.0000	0.0000	103
2015/06/09	ALBI	04/02/2016			Index Future	504.6130	504.6130	506.7480	506.7480	0.423	0.0000	0.0000	0
2015/06/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	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
2015/06/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	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
2015/06/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/09	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	EL28	06/08/2015			Bond Future	124.4174	124.4174	124.4630	124.4630	0.037	0.0000	0.0000	0
2015/06/09	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	EL28	06/08/2015	124.99	Put	Bond Future	572.6300	0.5726	527.0100	0.5270	(7.967)	0	0	0
2015/06/09	EL28	06/08/2015	125.01	Put	Bond Future	592.6300	0.5926	547.0100	0.5470	(7.698)	0	0	0
2015/06/09	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	EL28	06/08/2015	125.00	Put	Bond Future	582.6300	0.5826	537.0100	0.5370	(7.830)	0	0	0
2015/06/09	EL28	05/11/2015	126.99	Put	Bond Future	2,116.3700	2.1164	2,070.4000	2.0704	(2.172)	0	0	0
2015/06/09	EL28	05/11/2015			Bond Future	124.8736	124.8736	124.9196	124.9196	0.037	0.0000	0.0000	0
2015/06/09	EL28	05/11/2015	127.01	Put	Bond Future	2,136.3700	2.1364	2,090.4000	2.0904	(2.152)	0	0	0
2015/06/09	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	EL28	05/11/2015	127.00	Put	Bond Future	2,126.3700	2.1264	2,080.4000	2.0804	(2.162)	0	0	0
2015/06/09	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	06/08/2015			Bond Future	9.9399	82.7405	9.8724	83.2162	(0.679)	0.0000	0.0000	6,396
2015/06/09	ES33	06/08/2015	9.59	Put	Bond Future	2,512.0000	2.5120	2,036.3700	2.0364	(18.934)	0	0	0
2015/06/09	ES33	06/08/2015	9.61	Put	Bond Future	2,365.2000	2.3652	1,889.5700	1.8896	(20.110)	0	0	0
2015/06/09	ES33	06/08/2015	9.60	Put	Bond Future	2,438.5500	2.4385	1,962.9200	1.9629	(19.505)	0	0	0
2015/06/09	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	05/11/2015	9.00	Put	Bond Future	7,646.8800	7.6469	7,163.7400	7.1637	(6.318)	0	0	0
2015/06/09	ES33	05/11/2015			Bond Future	10.0332	80.2865	9.9635	80.7696	(0.694)	0.0000	0.0000	0
2015/06/09	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	05/11/2015	8.99	Put	Bond Future	7,726.2100	7.7262	7,243.0700	7.2431	(6.253)	0	0	0
2015/06/09	ES33	05/11/2015	9.01	Put	Bond Future	7,567.6500	7.5676	7,084.5100	7.0845	(6.384)	0	0	0
2015/06/09	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	04/02/2016			Bond Future	10.1240	81.6549	10.0522	82.1451	(0.709)	0.0000	0.0000	0
2015/06/09	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	ES33	04/02/2016	9.99	Put	Bond Future	918.7500	0.9188	428.4800	0.4285	(53.363)	0	0	0
2015/06/09	ES33	04/02/2016	10.01	Put	Bond Future	780.6200	0.7806	290.3500	0.2904	(62.805)	0	0	0
2015/06/09	ES33	04/02/2016	10.00	Put	Bond Future	849.6400	0.8496	359.3700	0.3594	(57.703)	0	0	0
2015/06/09	GOVI	06/08/2015			GOVI	484.9580	484.9580	486.8390	486.8390	0.388	0.0000	0.0000	459
2015/06/09	GOVI	06/08/2015	499.99	Put	GOVI	150,320.0000	15.0320	131,510.0000	13.1510	(12.513)	0	0	0
2015/06/09	GOVI	06/08/2015	500.01	Put	GOVI	150,520.0000	15.0520	131,710.0000	13.1710	(12.497)	0	0	0
2015/06/09	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	GOVI	06/08/2015	500.00	Put	GOVI	150,420.0000	15.0420	131,610.0000	13.1610	(12.505)	0	0	0
2015/06/09	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	GOVI	05/11/2015			GOVI	492.8460	492.8460	494.7560	494.7560	0.388	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
2015/06/09	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	GOVI	05/11/2015	529.99	Put	GOVI	371,440.0000	37.1440	352,340.0000	35.2340	(5.142)	0	0	0
2015/06/09	GOVI	05/11/2015	530.01	Put	GOVI	371,640.0000	37.1640	352,540.0000	35.2540	(5.139)	0	0	0
2015/06/09	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	GOVI	05/11/2015	530.00	Put	GOVI	371,540.0000	37.1540	352,440.0000	35.2440	(5.141)	0	0	0
2015/06/09	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	GOVI	04/02/2016			GOVI	501.2350	501.2350	503.1710	503.1710	0.386	0.0000	0.0000	0
2015/06/09	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	GOVI	04/02/2016	511.99	Put	GOVI	107,550.0000	10.7550	88,190.0000	8.8190	(18.001)	0	0	0
2015/06/09	GOVI	04/02/2016	512.01	Put	GOVI	107,750.0000	10.7750	88,390.0000	8.8390	(17.968)	0	0	0
2015/06/09	GOVI	04/02/2016	512.00	Put	GOVI	107,650.0000	10.7650	88,290.0000	8.8290	(17.984)	0	0	0
2015/06/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/09	IGOV	06/08/2015			Index Future	226.0360	226.0360	225.9920	225.9920	(0.019)	0.0000	0.0000	1,080
2015/06/09	IGOV	05/11/2015			Index Future	229.7130	229.7130	229.6670	229.6670	(0.020)	0.0000	0.0000	17
2015/06/09	IGOV	04/02/2016			Index Future	233.6230	233.6230	233.5740	233.5740	(0.021)	0.0000	0.0000	0
2015/06/09	ILBI	06/08/2015			Index Future	613.5130	613.5130	613.3910	613.3910	(0.020)	0.0000	0.0000	159
2015/06/09	ILBI	05/11/2015			Index Future	623.5960	623.5960	623.4700	623.4700	(0.020)	0.0000	0.0000	0
2015/06/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/09	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/09	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/06/09	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/06/09	JBAF	16/09/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/06/09	JBAF	21/10/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/06/09	JBAF	15/12/2015			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2015/06/09	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2015/06/09	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2015/06/09	JBAF	15/06/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2015/06/09	JBAF	21/09/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/06/09	JBAF	21/12/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/06/09	JBAF	15/03/2017			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2015/06/09	R023	06/08/2015	8.24	Call	Bond Future	1,120.9600	1.1210	1,240.8500	1.2408	10.695	0	0	0
2015/06/09	R023	06/08/2015	9.07	Put	Bond Future	116.1000	0.1161	93.3600	0.0934	(19.587)	0	0	911

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/09	R023	06/08/2015			Bond Future	8.2651	100.6161	8.2178	100.8736	(0.572)	0.0000	0.0000	20,973
2015/06/09	R023	06/08/2015	8.26	Put	Bond Future	1,202.6800	1.2027	1,068.8100	1.0688	(11.131)	0	0	0
2015/06/09	R023	06/08/2015	9.07	Call	Bond Future	4,370.6100	4.3706	4,605.3900	4.6054	5.372	0	0	0
2015/06/09	R023	06/08/2015	8.25	Put	Bond Future	1,229.8000	1.2298	1,094.0500	1.0941	(11.038)	0	0	0
2015/06/09	R023	06/08/2015	8.24	Put	Bond Future	1,257.6500	1.2577	1,120.0200	1.1200	(10.943)	0	0	0
2015/06/09	R023	06/08/2015	8.25	Call	Bond Future	1,147.5600	1.1476	1,269.3300	1.2693	10.611	0	0	0
2015/06/09	R023	06/08/2015	8.26	Call	Bond Future	1,174.8400	1.1748	1,298.4900	1.2985	10.525	0	0	0
2015/06/09	R023	05/11/2015			Bond Future	8.3416	98.3136	8.2922	98.5750	(0.592)	0.0000	0.0000	0
2015/06/09	R023	05/11/2015	7.99	Put	Bond Future	2,988.4100	2.9884	2,816.6700	2.8167	(5.747)	0	0	0
2015/06/09	R023	05/11/2015	8.01	Put	Bond Future	2,918.6700	2.9187	2,749.1300	2.7491	(5.809)	0	0	0
2015/06/09	R023	05/11/2015	7.99	Call	Bond Future	1,108.8700	1.1089	1,198.5600	1.1986	8.088	0	0	0
2015/06/09	R023	05/11/2015	8.00	Put	Bond Future	2,953.4100	2.9534	2,782.7700	2.7828	(5.778)	0	0	0
2015/06/09	R023	05/11/2015	8.00	Call	Bond Future	1,127.9600	1.1280	1,218.7500	1.2188	8.049	0	0	0
2015/06/09	R023	05/11/2015	8.01	Call	Bond Future	1,147.2800	1.1473	1,239.1700	1.2392	8.009	0	0	0
2015/06/09	R023	04/02/2016	8.01	Put	Bond Future	3,550.7800	3.5508	3,382.4100	3.3824	(4.742)	0	0	0
2015/06/09	R023	04/02/2016			Bond Future	8.4127	99.9887	8.3612	100.2533	(0.613)	0.0000	0.0000	0
2015/06/09	R023	04/02/2016	8.00	Put	Bond Future	3,584.1400	3.5841	3,414.8700	3.4149	(4.723)	0	0	0
2015/06/09	R023	04/02/2016	8.01	Call	Bond Future	1,458.9000	1.4589	1,555.1500	1.5551	6.597	0	0	0
2015/06/09	R023	04/02/2016	7.99	Call	Bond Future	1,420.4500	1.4204	1,514.9100	1.5149	6.650	0	0	0
2015/06/09	R023	04/02/2016	8.00	Call	Bond Future	1,439.6000	1.4396	1,534.9500	1.5350	6.623	0	0	0
2015/06/09	R023	04/02/2016	7.99	Put	Bond Future	3,617.6900	3.6177	3,447.5300	3.4475	(4.704)	0	0	0
2015/06/09	R186	06/08/2015	7.65	Call	Bond Future	143.3700	0.1434	178.5200	0.1785	24.517	0	0	75
2015/06/09	R186	06/08/2015	8.00	Put	Bond Future	4,128.7100	4.1287	3,736.5200	3.7365	(9.499)	0	0	0
2015/06/09	R186	06/08/2015	8.90	Put	Bond Future	562.4300	0.5624	454.7500	0.4548	(19.145)	0	0	5,350
2015/06/09	R186	06/08/2015			Bond Future	8.4433	116.3070	8.3809	116.8031	(0.738)	8.4000	8.4000	40,416
2015/06/09	R186	06/08/2015	8.50	Call	Bond Future	2,022.6300	2.0226	2,290.1200	2.2901	13.225	0	0	0
2015/06/09	R186	06/08/2015	8.55	Put	Bond Future	1,401.7800	1.4018	1,190.3500	1.1903	(15.083)	0	0	4,229
2015/06/09	R186	06/08/2015	7.85	Call	Bond Future	318.5200	0.3185	387.0500	0.3870	21.515	0	0	20
2015/06/09	R186	06/08/2015	8.00	Call	Bond Future	535.8000	0.5358	639.7300	0.6397	19.397	0	0	0
2015/06/09	R186	06/08/2015	8.01	Call	Bond Future	553.5900	0.5536	660.2000	0.6602	19.258	0	0	0
2015/06/09	R186	06/08/2015	7.75	Call	Bond Future	217.2100	0.2172	267.1300	0.2671	22.982	0	0	1,000
2015/06/09	R186	06/08/2015	8.35	Call	Bond Future	1,441.0500	1.4410	1,655.8700	1.6559	14.907	0	0	20
2015/06/09	R186	06/08/2015	7.99	Call	Bond Future	518.5700	0.5186	619.8700	0.6199	19.534	0	0	0
2015/06/09	R186	06/08/2015	8.68	Put	Bond Future	1,019.9700	1.0200	851.0600	0.8511	(16.560)	0	0	20
2015/06/09	R186	06/08/2015	8.46	Put	Bond Future	1,723.4600	1.7235	1,480.8400	1.4808	(14.077)	0	0	75
2015/06/09	R186	06/08/2015	8.45	Call	Bond Future	1,815.7000	1.8157	2,065.6800	2.0657	13.768	0	0	0
2015/06/09	R186	06/08/2015	8.05	Call	Bond Future	628.8500	0.6288	746.5100	0.7465	18.710	0	0	75
2015/06/09	R186	06/08/2015	7.65	Put	Bond Future	6,682.3700	6.6824	6,221.4000	6.2214	(6.898)	0	0	0
2015/06/09	R186	06/08/2015	8.50	Put	Bond Future	1,573.6300	1.5736	1,345.0000	1.3450	(14.529)	0	0	5,229
2015/06/09	R186	06/08/2015	8.55	Call	Bond Future	2,244.5300	2.2445	2,529.2200	2.5292	12.684	0	0	0
2015/06/09	R186	06/08/2015	7.75	Put	Bond Future	5,904.3900	5.9044	5,458.1900	5.4582	(7.557)	0	0	0
2015/06/09	R186	06/08/2015	8.45	Put	Bond Future	1,762.3100	1.7623	1,516.1700	1.5162	(13.967)	0	0	4,229
2015/06/09	R186	06/08/2015	7.99	Put	Bond Future	4,194.2900	4.1943	3,799.4700	3.7995	(9.413)	0	0	0
2015/06/09	R186	06/08/2015	8.05	Put	Bond Future	3,808.8700	3.8089	3,430.4100	3.4304	(9.936)	0	0	0
2015/06/09	R186	06/08/2015	8.90	Call	Bond Future	4,109.8900	4.1099	4,498.3300	4.4983	9.451	0	0	0
2015/06/09	R186	06/08/2015	8.46	Call	Bond Future	1,856.1200	1.8561	2,109.6200	2.1096	13.658	0	0	0
2015/06/09	R186	06/08/2015	7.85	Put	Bond Future	5,161.9900	5.1620	4,734.4000	4.7344	(8.283)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/09	R186	06/08/2015	8.01	Put	Bond Future	4,063.7600		4.0638	3,674.2500	3.6743	(9.585)	0	0	0
2015/06/09	R186	06/08/2015	8.35	Put	Bond Future	2,184.5300		2.1845	1,903.2300	1.9032	(12.877)	0	0	0
2015/06/09	R186	06/08/2015	8.68	Call	Bond Future	2,877.7800		2.8778	3,204.9900	3.2050	11.370	0	0	0
2015/06/09	R186	05/11/2015	8.85	Put	Bond Future	1,767.8600		1.7679	1,590.1100	1.5901	(10.055)	0	0	169
2015/06/09	R186	05/11/2015	8.25	Put	Bond Future	4,003.4100		4.0034	3,698.5200	3.6985	(7.616)	0	0	8,690
2015/06/09	R186	05/11/2015	8.24	Call	Bond Future	1,931.7700		1.9318	2,128.6500	2.1287	10.192	0	0	0
2015/06/09	R186	05/11/2015	8.45	Call	Bond Future	2,645.2700		2.6453	2,887.8400	2.8878	9.170	0	0	0
2015/06/09	R186	05/11/2015			Bond Future	8.5095		118.1804	8.4448	118.6843	(0.760)	0.0000	0.0000	500
2015/06/09	R186	05/11/2015	9.00	Put	Bond Future	1,401.6300		1.4016	1,251.7900	1.2518	(10.690)	0	0	2,600
2015/06/09	R186	05/11/2015	8.35	Put	Bond Future	3,536.9500		3.5369	3,253.7600	3.2538	(8.007)	0	0	9,370
2015/06/09	R186	05/11/2015	8.22	Call	Bond Future	1,870.9700		1.8710	2,063.5600	2.0636	10.294	0	0	0
2015/06/09	R186	05/11/2015	8.24	Put	Bond Future	4,052.3400		4.0523	3,745.3100	3.7453	(7.577)	0	0	0
2015/06/09	R186	05/11/2015	8.26	Put	Bond Future	3,955.1500		3.9551	3,652.4200	3.6524	(7.654)	0	0	0
2015/06/09	R186	05/11/2015	8.35	Call	Bond Future	2,288.4600		2.2885	2,509.1800	2.5092	9.645	0	0	169
2015/06/09	R186	05/11/2015	7.73	Call	Bond Future	754.3400		0.7543	852.8100	0.8528	13.054	0	0	169
2015/06/09	R186	05/11/2015	8.85	Call	Bond Future	4,372.6600		4.3727	4,698.8200	4.6988	7.459	0	0	0
2015/06/09	R186	05/11/2015	9.00	Call	Bond Future	5,127.9700		5.1280	5,482.0400	5.4820	6.905	0	0	0
2015/06/09	R186	05/11/2015	8.45	Put	Bond Future	3,108.6900		3.1087	2,847.3500	2.8474	(8.407)	0	0	6,248
2015/06/09	R186	05/11/2015	8.25	Call	Bond Future	1,962.4900		1.9625	2,161.5100	2.1615	10.141	0	0	0
2015/06/09	R186	05/11/2015	7.73	Put	Bond Future	7,037.5800		7.0376	6,632.1400	6.6321	(5.761)	0	0	0
2015/06/09	R186	05/11/2015	8.26	Call	Bond Future	1,993.8100		1.9938	2,194.9900	2.1950	10.090	0	0	0
2015/06/09	R186	05/11/2015	8.22	Put	Bond Future	4,151.0600		4.1511	3,839.7400	3.8397	(7.500)	0	0	1,090
2015/06/09	R186	04/02/2016	7.50	Call	Bond Future	745.0000		0.7450	832.0400	0.8320	11.683	0	0	0
2015/06/09	R186	04/02/2016			Bond Future	8.5684		114.8951	8.5014	115.4060	(0.781)	0.0000	0.0000	5,512
2015/06/09	R186	04/02/2016	7.51	Call	Bond Future	758.7200		0.7587	847.0100	0.8470	11.637	0	0	0
2015/06/09	R186	04/02/2016	7.50	Put	Bond Future	9,289.3500		9.2893	8,865.4500	8.8654	(4.563)	0	0	0
2015/06/09	R186	04/02/2016	7.49	Call	Bond Future	732.1800		0.7322	818.0100	0.8180	11.723	0	0	0
2015/06/09	R186	04/02/2016	7.49	Put	Bond Future	9,360.5500		9.3605	8,935.4400	8.9354	(4.542)	0	0	0
2015/06/09	R186	04/02/2016	7.51	Put	Bond Future	9,219.1300		9.2191	8,796.4800	8.7965	(4.584)	0	0	0
2015/06/09	R186	05/05/2016			Bond Future	8.6171		116.9526	8.5480	117.4698	(0.802)	0.0000	0.0000	0
2015/06/09	R186	05/05/2016	8.34	Call	Bond Future	3,188.2100		3.1882	3,413.4700	3.4135	7.065	0	0	0
2015/06/09	R186	05/05/2016	8.35	Call	Bond Future	3,220.4500		3.2205	3,447.2200	3.4472	7.042	0	0	0
2015/06/09	R186	05/05/2016	8.33	Call	Bond Future	3,156.1500		3.1562	3,379.9200	3.3799	7.090	0	0	0
2015/06/09	R186	05/05/2016	8.35	Put	Bond Future	5,236.9900		5.2370	4,946.5400	4.9465	(5.546)	0	0	0
2015/06/09	R186	05/05/2016	7.56	Put	Bond Future	9,526.6800		9.5267	9,125.3400	9.1253	(4.213)	0	0	0
2015/06/09	R186	05/05/2016	8.34	Put	Bond Future	5,281.2000		5.2812	4,989.2400	4.9892	(5.528)	0	0	0
2015/06/09	R186	05/05/2016	7.56	Call	Bond Future	1,253.0700		1.2531	1,368.9500	1.3690	9.248	0	0	0
2015/06/09	R186	05/05/2016	8.33	Put	Bond Future	5,325.6500		5.3257	5,032.2000	5.0322	(5.510)	0	0	0
2015/06/09	R197	06/08/2015	288.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R197	06/08/2015			Bond Future	286.0607		286.0607	286.3642	286.3642	0.106	0.0000	0.0000	997
2015/06/09	R197	06/08/2015	288.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R197	06/08/2015	287.99	Put	Bond Future	1,929.2700		1.9293	1,625.8300	1.6258	(15.728)	0	0	0
2015/06/09	R197	06/08/2015	288.01	Put	Bond Future	1,949.2700		1.9493	1,645.8300	1.6458	(15.567)	0	0	0
2015/06/09	R197	06/08/2015	288.00	Put	Bond Future	1,939.2700		1.9393	1,635.8300	1.6358	(15.647)	0	0	0
2015/06/09	R197	06/08/2015	287.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R197	05/11/2015			Bond Future	290.6685		290.6685	290.9761	290.9761	0.106	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
2015/06/09	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R197	05/11/2015	294.99	Put	Bond Future	4,321.4600	4.3215	4,013.8900	4.0139	(7.117)	0	0	0
2015/06/09	R197	05/11/2015	295.01	Put	Bond Future	4,341.4600	4.3415	4,033.8900	4.0339	(7.084)	0	0	0
2015/06/09	R197	05/11/2015	295.00	Put	Bond Future	4,331.4600	4.3315	4,023.8900	4.0239	(7.101)	0	0	0
2015/06/09	R202	06/08/2015			Bond Future	234.3456	234.3456	234.4294	234.4294	0.036	0.0000	0.0000	53,356
2015/06/09	R202	06/08/2015	239.99	Put	Bond Future	5,644.3700	5.6444	5,560.6400	5.5606	(1.483)	0	0	0
2015/06/09	R202	06/08/2015	240.00	Put	Bond Future	5,654.3700	5.6544	5,570.6400	5.5706	(1.481)	0	0	0
2015/06/09	R202	06/08/2015	240.01	Put	Bond Future	5,664.3700	5.6644	5,580.6400	5.5806	(1.478)	0	0	0
2015/06/09	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R202	05/11/2015			Bond Future	238.1203	238.1203	238.2049	238.2049	0.036	0.0000	0.0000	0
2015/06/09	R202	05/11/2015	245.99	Put	Bond Future	7,869.6500	7.8697	7,785.0700	7.7851	(1.075)	0	0	0
2015/06/09	R202	05/11/2015	246.01	Put	Bond Future	7,889.6500	7.8897	7,805.0700	7.8051	(1.072)	0	0	0
2015/06/09	R202	05/11/2015	246.00	Put	Bond Future	7,879.6500	7.8797	7,795.0700	7.7951	(1.073)	0	0	0
2015/06/09	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R203	06/08/2015	6.74	Call	Bond Future	51.4300	0.0514	59.7600	0.0598	16.197	0	0	0
2015/06/09	R203	06/08/2015	6.75	Put	Bond Future	1,279.2700	1.2793	1,201.2400	1.2012	(6.100)	0	0	0
2015/06/09	R203	06/08/2015	7.84	Call	Bond Future	996.9300	0.9969	1,065.1000	1.0651	6.838	0	0	0
2015/06/09	R203	06/08/2015			Bond Future	7.3807	105.0088	7.3358	105.0954	(0.609)	0.0000	0.0000	17,787
2015/06/09	R203	06/08/2015	6.75	Call	Bond Future	53.6200	0.0536	62.2600	0.0623	16.113	0	0	0
2015/06/09	R203	06/08/2015	6.76	Call	Bond Future	55.8900	0.0559	64.8300	0.0648	15.996	0	0	0
2015/06/09	R203	06/08/2015	6.74	Put	Bond Future	1,296.6700	1.2967	1,218.3300	1.2183	(6.042)	0	0	0
2015/06/09	R203	06/08/2015	7.84	Put	Bond Future	116.2300	0.1162	97.7300	0.0977	(15.917)	0	0	5,000
2015/06/09	R203	06/08/2015	6.76	Put	Bond Future	1,261.9600	1.2620	1,184.2300	1.1842	(6.159)	0	0	0
2015/06/09	R203	05/11/2015	5.99	Call	Bond Future	13.5900	0.0136	15.8200	0.0158	16.409	0	0	0
2015/06/09	R203	05/11/2015	6.00	Put	Bond Future	2,612.8900	2.6129	2,527.3600	2.5274	(3.273)	0	0	0
2015/06/09	R203	05/11/2015			Bond Future	7.4937	102.5348	7.4424	102.6226	(0.685)	0.0000	0.0000	0
2015/06/09	R203	05/11/2015	6.00	Call	Bond Future	14.0500	0.0141	16.3500	0.0164	16.370	0	0	0
2015/06/09	R203	05/11/2015	6.01	Call	Bond Future	14.5300	0.0145	16.9000	0.0169	16.311	0	0	0
2015/06/09	R203	05/11/2015	5.99	Put	Bond Future	2,630.1200	2.6301	2,544.5200	2.5445	(3.255)	0	0	0
2015/06/09	R203	05/11/2015	6.01	Put	Bond Future	2,595.6800	2.5957	2,510.2200	2.5102	(3.292)	0	0	0
2015/06/09	R203	04/02/2016	7.26	Put	Bond Future	819.6100	0.8196	762.8100	0.7628	(6.930)	0	0	0
2015/06/09	R203	04/02/2016	7.25	Put	Bond Future	829.0700	0.8291	771.9000	0.7719	(6.896)	0	0	0
2015/06/09	R203	04/02/2016			Bond Future	7.5985	104.2820	7.5394	104.3700	(0.778)	0.0000	0.0000	0
2015/06/09	R203	04/02/2016	7.26	Call	Bond Future	314.2600	0.3143	345.4400	0.3454	9.922	0	0	0
2015/06/09	R203	04/02/2016	7.24	Call	Bond Future	303.2900	0.3033	333.7300	0.3337	10.037	0	0	0
2015/06/09	R203	04/02/2016	7.25	Call	Bond Future	308.7400	0.3087	339.5500	0.3395	9.979	0	0	0
2015/06/09	R203	04/02/2016	7.24	Put	Bond Future	838.6100	0.8386	781.0700	0.7811	(6.861)	0	0	0
2015/06/09	R204	06/08/2015	7.74	Call	Bond Future	693.7200	0.6937	769.7200	0.7697	10.955	0	0	0
2015/06/09	R204	06/08/2015	7.75	Put	Bond Future	510.4900	0.5105	444.4700	0.4445	(12.933)	0	0	0
2015/06/09	R204	06/08/2015			Bond Future	7.6818	102.0476	7.6330	102.1907	(0.635)	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
2015/06/09	R204	06/08/2015	8.41	Call	Bond Future	2,170.6700	2.1707	2,300.2800	2.3003	5.971	0	0	0
2015/06/09	R204	06/08/2015	7.74	Put	Bond Future	523.4500	0.5234	456.3300	0.4563	(12.823)	0	0	0
2015/06/09	R204	06/08/2015	7.76	Put	Bond Future	497.7600	0.4978	432.8300	0.4328	(13.044)	0	0	0
2015/06/09	R204	06/08/2015	8.41	Put	Bond Future	64.8600	0.0649	51.3500	0.0513	(20.829)	0	0	699
2015/06/09	R204	06/08/2015	7.75	Call	Bond Future	709.9900	0.7100	787.0900	0.7871	10.859	0	0	0
2015/06/09	R204	06/08/2015	7.76	Call	Bond Future	726.4800	0.7265	804.6700	0.8047	10.763	0	0	0
2015/06/09	R204	05/11/2015			Bond Future	7.7789	103.6913	7.7258	103.8365	(0.683)	0.0000	0.0000	0
2015/06/09	R204	05/11/2015	6.25	Call	Bond Future	26.6200	0.0266	30.8600	0.0309	15.928	0	0	0
2015/06/09	R204	05/11/2015	6.24	Put	Bond Future	4,336.7000	4.3367	4,195.6300	4.1956	(3.253)	0	0	0
2015/06/09	R204	05/11/2015	6.26	Put	Bond Future	4,280.9100	4.2809	4,140.0800	4.1401	(3.290)	0	0	0
2015/06/09	R204	05/11/2015	6.25	Put	Bond Future	4,308.7900	4.3088	4,167.8400	4.1678	(3.271)	0	0	0
2015/06/09	R204	05/11/2015	6.26	Call	Bond Future	27.4800	0.0275	31.8400	0.0318	15.866	0	0	0
2015/06/09	R204	05/11/2015	6.24	Call	Bond Future	25.7900	0.0258	29.9100	0.0299	15.975	0	0	0
2015/06/09	R204	04/02/2016	7.50	Call	Bond Future	590.1000	0.5901	642.2500	0.6422	8.837	0	0	0
2015/06/09	R204	04/02/2016			Bond Future	7.8639	101.4207	7.8060	101.5670	(0.736)	0.0000	0.0000	0
2015/06/09	R204	04/02/2016	7.51	Call	Bond Future	599.7000	0.5997	652.4200	0.6524	8.791	0	0	0
2015/06/09	R204	04/02/2016	7.49	Put	Bond Future	1,531.3800	1.5314	1,436.5900	1.4366	(6.190)	0	0	0
2015/06/09	R204	04/02/2016	7.51	Put	Bond Future	1,499.0400	1.4990	1,405.4000	1.4054	(6.247)	0	0	0
2015/06/09	R204	04/02/2016	7.49	Call	Bond Future	580.9200	0.5809	632.4900	0.6325	8.877	0	0	0
2015/06/09	R204	04/02/2016	7.50	Put	Bond Future	1,515.0000	1.5150	1,420.7900	1.4208	(6.218)	0	0	0
2015/06/09	R207	06/08/2015	7.76	Call	Bond Future	477.1100	0.4771	538.1500	0.5381	12.794	0	0	0
2015/06/09	R207	06/08/2015			Bond Future	7.9430	97.9994	7.8947	98.1741	(0.608)	0.0000	0.0000	38,359
2015/06/09	R207	06/08/2015	7.74	Call	Bond Future	450.7500	0.4508	509.3100	0.5093	12.992	0	0	0
2015/06/09	R207	06/08/2015	7.75	Call	Bond Future	463.8000	0.4638	523.6000	0.5236	12.893	0	0	0
2015/06/09	R207	06/08/2015	7.46	Call	Bond Future	181.2300	0.1812	210.1600	0.2102	15.963	0	0	70
2015/06/09	R207	06/08/2015	7.74	Put	Bond Future	1,187.7500	1.1878	1,071.6100	1.0716	(9.778)	0	0	0
2015/06/09	R207	06/08/2015	7.46	Put	Bond Future	1,945.8800	1.9459	1,800.1100	1.8001	(7.491)	0	0	0
2015/06/09	R207	06/08/2015	7.76	Put	Bond Future	1,141.2000	1.1412	1,027.5400	1.0275	(9.960)	0	0	0
2015/06/09	R207	06/08/2015	7.75	Put	Bond Future	1,164.3300	1.1643	1,049.4300	1.0494	(9.868)	0	0	0
2015/06/09	R207	05/11/2015	7.76	Call	Bond Future	779.1700	0.7792	845.1000	0.8451	8.462	0	0	0
2015/06/09	R207	05/11/2015			Bond Future	8.0318	99.5786	7.9802	99.7559	(0.642)	0.0000	0.0000	0
2015/06/09	R207	05/11/2015	7.74	Call	Bond Future	752.7200	0.7527	817.0800	0.8171	8.550	0	0	0
2015/06/09	R207	05/11/2015	7.50	Call	Bond Future	481.0100	0.4810	527.5400	0.5275	9.673	0	0	19
2015/06/09	R207	05/11/2015	7.75	Call	Bond Future	765.8800	0.7659	831.0100	0.8310	8.504	0	0	0
2015/06/09	R207	05/11/2015	7.43	Call	Bond Future	416.3700	0.4164	458.1300	0.4581	10.030	0	0	53
2015/06/09	R207	05/11/2015	7.74	Put	Bond Future	1,761.3800	1.7614	1,648.4600	1.6485	(6.411)	0	0	0
2015/06/09	R207	05/11/2015	7.76	Put	Bond Future	1,718.2900	1.7183	1,606.9400	1.6069	(6.480)	0	0	0
2015/06/09	R207	05/11/2015	7.43	Put	Bond Future	2,510.6100	2.5106	2,375.0900	2.3751	(5.398)	0	0	0
2015/06/09	R207	05/11/2015	7.75	Put	Bond Future	1,739.7600	1.7398	1,627.6100	1.6276	(6.446)	0	0	0
2015/06/09	R207	05/11/2015	7.50	Put	Bond Future	2,328.8500	2.3288	2,198.1000	2.1981	(5.614)	0	0	0
2015/06/09	R207	04/02/2016	7.49	Put	Bond Future	2,618.9900	2.6190	2,488.9800	2.4890	(4.964)	0	0	0
2015/06/09	R207	04/02/2016	7.27	Put	Bond Future	3,174.3800	3.1744	3,032.0300	3.0320	(4.484)	0	0	0
2015/06/09	R207	04/02/2016			Bond Future	8.1131	97.6332	8.0581	97.8122	(0.678)	0.0000	0.0000	0
2015/06/09	R207	04/02/2016	7.51	Put	Bond Future	2,571.3700	2.5714	2,442.5600	2.4426	(5.009)	0	0	0
2015/06/09	R207	04/02/2016	7.27	Call	Bond Future	384.5700	0.3846	421.2300	0.4212	9.533	0	0	43
2015/06/09	R207	04/02/2016	7.50	Call	Bond Future	575.9700	0.5760	625.5600	0.6256	8.610	0	0	19
2015/06/09	R207	04/02/2016	7.51	Call	Bond Future	585.5600	0.5856	635.7600	0.6358	8.573	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
2015/06/09	R207	04/02/2016	7.49	Call	Bond Future	566.4800	0.5665	615.4800	0.6155	8.650	0	0	0
2015/06/09	R207	04/02/2016	7.50	Put	Bond Future	2,595.1200	2.5951	2,465.7000	2.4657	(4.987)	0	0	0
2015/06/09	R207	05/05/2016	7.86	Put	Bond Future	2,176.4700	2.1765	2,069.8600	2.0699	(4.898)	0	0	0
2015/06/09	R207	05/05/2016			Bond Future	8.1821	99.3817	8.1236	99.5615	(0.715)	0.0000	0.0000	0
2015/06/09	R207	05/05/2016	7.85	Put	Bond Future	2,194.5600	2.1946	2,087.4200	2.0874	(4.882)	0	0	0
2015/06/09	R207	05/05/2016	7.56	Put	Bond Future	2,765.4900	2.7655	2,643.2200	2.6432	(4.421)	0	0	0
2015/06/09	R207	05/05/2016	7.84	Put	Bond Future	2,212.7500	2.2128	2,105.0800	2.1051	(4.866)	0	0	0
2015/06/09	R207	05/05/2016	7.56	Call	Bond Future	832.4900	0.8325	890.0000	0.8900	6.908	0	0	43
2015/06/09	R207	05/05/2016	7.85	Call	Bond Future	1,168.5000	1.1685	1,241.1400	1.2411	6.217	0	0	0
2015/06/09	R207	05/05/2016	7.86	Call	Bond Future	1,181.5000	1.1815	1,254.6700	1.2547	6.193	0	0	0
2015/06/09	R207	05/05/2016	7.84	Call	Bond Future	1,155.5800	1.1556	1,227.6900	1.2277	6.240	0	0	0
2015/06/09	R208	06/08/2015			Bond Future	8.0672	96.5877	8.0195	96.7929	(0.591)	0.0000	0.0000	37,640
2015/06/09	R208	06/08/2015	8.00	Call	Bond Future	784.1500	0.7842	873.2800	0.8733	11.366	0	0	0
2015/06/09	R208	06/08/2015	8.01	Call	Bond Future	803.8200	0.8038	894.4700	0.8945	11.277	0	0	0
2015/06/09	R208	06/08/2015	8.85	Call	Bond Future	3,381.8100	3.3818	3,568.9100	3.5689	5.533	0	0	0
2015/06/09	R208	06/08/2015	7.99	Call	Bond Future	764.7800	0.7648	852.3900	0.8524	11.456	0	0	0
2015/06/09	R208	06/08/2015	8.01	Put	Bond Future	1,050.0100	1.0500	935.4600	0.9355	(10.909)	0	0	0
2015/06/09	R208	06/08/2015	8.00	Put	Bond Future	1,073.4500	1.0734	957.3800	0.9574	(10.813)	0	0	0
2015/06/09	R208	06/08/2015	7.99	Put	Bond Future	1,097.2300	1.0972	979.6400	0.9796	(10.717)	0	0	0
2015/06/09	R208	06/08/2015	8.85	Put	Bond Future	89.9900	0.0900	71.8900	0.0719	(20.113)	0	0	198
2015/06/09	R208	05/11/2015			Bond Future	8.1481	94.7443	8.0978	94.9525	(0.617)	0.0000	0.0000	0
2015/06/09	R208	05/11/2015	8.48	Call	Bond Future	2,240.7900	2.2408	2,374.2700	2.3743	5.957	0	0	0
2015/06/09	R208	05/11/2015	7.74	Put	Bond Future	2,448.0100	2.4480	2,305.1800	2.3052	(5.835)	0	0	0
2015/06/09	R208	05/11/2015	7.75	Call	Bond Future	755.9600	0.7560	822.2400	0.8222	8.768	0	0	0
2015/06/09	R208	05/11/2015	7.76	Call	Bond Future	769.8000	0.7698	836.9600	0.8370	8.724	0	0	0
2015/06/09	R208	05/11/2015	8.48	Put	Bond Future	880.6200	0.8806	805.8600	0.8059	(8.489)	0	0	2,200
2015/06/09	R208	05/11/2015	7.74	Call	Bond Future	742.2800	0.7423	807.6900	0.8077	8.812	0	0	0
2015/06/09	R208	05/11/2015	7.76	Put	Bond Future	2,391.0700	2.3911	2,249.9900	2.2500	(5.900)	0	0	0
2015/06/09	R208	05/11/2015	7.75	Put	Bond Future	2,419.4500	2.4194	2,277.4900	2.2775	(5.867)	0	0	0
2015/06/09	R208	04/02/2016			Bond Future	8.2199	96.3588	8.1669	96.5694	(0.644)	0.0000	0.0000	0
2015/06/09	R208	04/02/2016	7.74	Put	Bond Future	2,870.1300	2.8701	2,729.0800	2.7291	(4.914)	0	0	0
2015/06/09	R208	04/02/2016	7.76	Put	Bond Future	2,816.2900	2.8163	2,676.6800	2.6767	(4.957)	0	0	0
2015/06/09	R208	04/02/2016	7.75	Put	Bond Future	2,843.1300	2.8431	2,702.8000	2.7028	(4.936)	0	0	0
2015/06/09	R208	04/02/2016	7.76	Call	Bond Future	968.0600	0.9681	1,039.0000	1.0390	7.328	0	0	0
2015/06/09	R208	04/02/2016	7.74	Call	Bond Future	940.5300	0.9405	1,010.0300	1.0100	7.389	0	0	0
2015/06/09	R208	04/02/2016	7.75	Call	Bond Future	954.2300	0.9542	1,024.4500	1.0244	7.359	0	0	0
2015/06/09	R209	06/08/2015	8.99	Put	Bond Future	1,667.6200	1.6676	1,428.8400	1.4288	(14.319)	0	0	0
2015/06/09	R209	06/08/2015			Bond Future	8.9559	77.0170	8.8889	77.5213	(0.747)	0.0000	0.0000	28,328
2015/06/09	R209	06/08/2015	9.01	Put	Bond Future	1,597.5300	1.5975	1,365.4100	1.3654	(14.530)	0	0	0
2015/06/09	R209	06/08/2015	9.90	Call	Bond Future	6,740.1000	6.7401	7,208.3200	7.2083	6.947	0	0	0
2015/06/09	R209	06/08/2015	9.00	Call	Bond Future	1,961.6700	1.9617	2,230.4900	2.2305	13.704	0	0	0
2015/06/09	R209	06/08/2015	9.01	Call	Bond Future	2,001.5200	2.0015	2,273.6600	2.2737	13.597	0	0	0
2015/06/09	R209	06/08/2015	8.99	Call	Bond Future	1,922.7400	1.9227	2,188.2200	2.1882	13.807	0	0	0
2015/06/09	R209	06/08/2015	9.00	Put	Bond Future	1,632.0600	1.6321	1,396.6200	1.3966	(14.426)	0	0	0
2015/06/09	R209	06/08/2015	9.90	Put	Bond Future	148.4200	0.1484	112.3800	0.1124	(24.282)	0	0	2,914
2015/06/09	R209	05/11/2015	9.25	Call	Bond Future	3,847.8800	3.8479	4,158.9600	4.1590	8.084	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
2015/06/09	R209	05/11/2015	7.99	Put	Bond Future	8,714.4400	8.7144	8,275.0400	8.2750	(5.042)	0	0	0
2015/06/09	R209	05/11/2015			Bond Future	9.0134	75.1102	8.9447	75.6223	(0.763)	0.0000	0.0000	10
2015/06/09	R209	05/11/2015	8.01	Put	Bond Future	8,563.7800	8.5638	8,127.0100	8.1270	(5.100)	0	0	0
2015/06/09	R209	05/11/2015	9.25	Put	Bond Future	2,125.6300	2.1256	1,924.5600	1.9246	(9.459)	0	0	900
2015/06/09	R209	05/11/2015	7.99	Call	Bond Future	503.6800	0.5037	576.4300	0.5764	14.444	0	0	0
2015/06/09	R209	05/11/2015	8.00	Put	Bond Future	8,638.6600	8.6387	8,200.5600	8.2006	(5.071)	0	0	0
2015/06/09	R209	05/11/2015	8.00	Call	Bond Future	514.5700	0.5146	588.6200	0.5886	14.391	0	0	0
2015/06/09	R209	05/11/2015	8.01	Call	Bond Future	526.2200	0.5262	601.6000	0.6016	14.325	0	0	0
2015/06/09	R209	04/02/2016	8.75	Put	Bond Future	5,063.3200	5.0633	4,762.0400	4.7620	(5.950)	0	0	0
2015/06/09	R209	04/02/2016	8.74	Call	Bond Future	2,662.2200	2.6622	2,879.2800	2.8793	8.153	0	0	0
2015/06/09	R209	04/02/2016			Bond Future	9.0656	76.3902	8.9951	76.9102	(0.778)	0.0000	0.0000	0
2015/06/09	R209	04/02/2016	8.75	Call	Bond Future	2,692.3800	2.6924	2,911.0800	2.9111	8.123	0	0	0
2015/06/09	R209	04/02/2016	8.76	Call	Bond Future	2,722.7200	2.7227	2,943.0900	2.9431	8.094	0	0	0
2015/06/09	R209	04/02/2016	8.74	Put	Bond Future	5,110.1400	5.1101	4,807.2200	4.8072	(5.928)	0	0	0
2015/06/09	R209	04/02/2016	8.76	Put	Bond Future	5,016.7900	5.0168	4,717.1800	4.7172	(5.972)	0	0	0
2015/06/09	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R210	06/08/2015			Bond Future	177.6473	177.6473	177.7101	177.7101	0.035	0.0000	0.0000	1,227
2015/06/09	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R210	06/08/2015	178.99	Put	Bond Future	1,342.6700	1.3427	1,279.8600	1.2799	(4.678)	0	0	0
2015/06/09	R210	06/08/2015	179.01	Put	Bond Future	1,362.6700	1.3627	1,299.8600	1.2999	(4.609)	0	0	0
2015/06/09	R210	06/08/2015	179.00	Put	Bond Future	1,352.6700	1.3527	1,289.8600	1.2899	(4.643)	0	0	0
2015/06/09	R210	05/11/2015			Bond Future	178.3772	178.3772	178.4407	178.4407	0.036	0.0000	0.0000	0
2015/06/09	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R210	05/11/2015	181.99	Put	Bond Future	3,612.8500	3.6129	3,549.3300	3.5493	(1.758)	0	0	0
2015/06/09	R210	05/11/2015	182.01	Put	Bond Future	3,632.8500	3.6329	3,569.3300	3.5693	(1.748)	0	0	0
2015/06/09	R210	05/11/2015	182.00	Put	Bond Future	3,622.8500	3.6229	3,559.3300	3.5593	(1.753)	0	0	0
2015/06/09	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R211	06/08/2015			Bond Future	133.4095	133.4095	133.4533	133.4533	0.033	0.0000	0.0000	1,120
2015/06/09	R211	06/08/2015	134.99	Put	Bond Future	1,580.5000	1.5805	1,536.7300	1.5367	(2.769)	0	0	0
2015/06/09	R211	06/08/2015	135.01	Put	Bond Future	1,600.5000	1.6005	1,556.7300	1.5567	(2.735)	0	0	0
2015/06/09	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R211	06/08/2015	135.00	Put	Bond Future	1,590.5000	1.5905	1,546.7300	1.5467	(2.752)	0	0	0
2015/06/09	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R211	05/11/2015			Bond Future	135.5589	135.5589	135.6031	135.6031	0.033	0.0000	0.0000	0
2015/06/09	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R211	05/11/2015	134.99	Call	Bond Future	568.8800	0.5689	613.0500	0.6130	7.764	0	0	0
2015/06/09	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R211	05/11/2015	135.00	Call	Bond Future	558.8800	0.5589	603.0500	0.6030	7.903	0	0	0
2015/06/09	R211	05/11/2015	135.01	Call	Bond Future	548.8800	0.5489	593.0500	0.5930	8.047	0	0	0
2015/06/09	R212	06/08/2015	141.01	Put	Bond Future	3,479.9300	3.4799	3,430.4800	3.4305	(1.421)	0	0	0
2015/06/09	R212	06/08/2015			Bond Future	137.5301	137.5301	137.5795	137.5795	0.036	0.0000	0.0000	1,109

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
2015/06/09	R212	06/08/2015	141.00	Put	Bond Future	3,469.9300		3.4699	3,420.4800	3.4205	(1.425)	0	0	0
2015/06/09	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R212	06/08/2015	140.99	Put	Bond Future	3,459.9300		3.4599	3,410.4800	3.4105	(1.429)	0	0	0
2015/06/09	R212	05/11/2015	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R212	05/11/2015			Bond Future	139.7459		139.7459	139.7957	139.7957	0.036	0.0000	0.0000	0
2015/06/09	R212	05/11/2015	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R212	05/11/2015	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R212	05/11/2015	145.99	Put	Bond Future	6,244.1300		6.2441	6,194.2800	6.1943	(0.798)	0	0	0
2015/06/09	R212	05/11/2015	146.01	Put	Bond Future	6,264.1300		6.2641	6,214.2800	6.2143	(0.796)	0	0	0
2015/06/09	R212	05/11/2015	146.00	Put	Bond Future	6,254.1300		6.2541	6,204.2800	6.2043	(0.797)	0	0	0
2015/06/09	R213	06/08/2015			Bond Future	8.8701		87.5153	8.7979	88.0526	(0.814)	0.0000	0.0000	17,330
2015/06/09	R213	06/08/2015	8.49	Put	Bond Future	3,555.9500		3.5560	3,158.5200	3.1585	(11.176)	0	0	0
2015/06/09	R213	06/08/2015	8.51	Put	Bond Future	3,441.1700		3.4412	3,049.9800	3.0500	(11.368)	0	0	0
2015/06/09	R213	06/08/2015	8.49	Call	Bond Future	673.3600		0.6734	813.1900	0.8132	20.766	0	0	0
2015/06/09	R213	06/08/2015	8.50	Put	Bond Future	3,498.2500		3.4982	3,103.9100	3.1039	(11.272)	0	0	0
2015/06/09	R213	06/08/2015	8.50	Call	Bond Future	693.2700		0.6933	836.1900	0.8362	20.615	0	0	0
2015/06/09	R213	06/08/2015	8.51	Call	Bond Future	713.7000		0.7137	859.7700	0.8598	20.467	0	0	0
2015/06/09	R213	05/11/2015	7.76	Call	Bond Future	344.6500		0.3447	403.0000	0.4030	16.930	0	0	0
2015/06/09	R213	05/11/2015			Bond Future	8.9350		85.3815	8.8607	85.9272	(0.833)	0.0000	0.0000	0
2015/06/09	R213	05/11/2015	7.74	Call	Bond Future	329.0900		0.3291	385.2400	0.3852	17.062	0	0	0
2015/06/09	R213	05/11/2015	7.75	Call	Bond Future	336.8000		0.3368	394.0400	0.3940	16.995	0	0	0
2015/06/09	R213	05/11/2015	7.74	Put	Bond Future	9,734.6100		9.7346	9,245.1000	9.2451	(5.029)	0	0	0
2015/06/09	R213	05/11/2015	7.76	Put	Bond Future	9,580.9400		9.5809	9,093.6300	9.0936	(5.086)	0	0	0
2015/06/09	R213	05/11/2015	7.75	Put	Bond Future	9,657.6500		9.6576	9,169.2300	9.1692	(5.057)	0	0	0
2015/06/09	R213	04/02/2016			Bond Future	8.9962		86.8363	8.9197	87.3902	(0.851)	0.0000	0.0000	0
2015/06/09	R213	04/02/2016	8.75	Call	Bond Future	2,795.5800		2.7956	3,039.5900	3.0396	8.728	0	0	0
2015/06/09	R213	04/02/2016	8.74	Put	Bond Future	4,638.6500		4.6387	4,327.0000	4.3270	(6.719)	0	0	0
2015/06/09	R213	04/02/2016	8.76	Put	Bond Future	4,552.0500		4.5520	4,243.9600	4.2440	(6.768)	0	0	0
2015/06/09	R213	04/02/2016	8.75	Put	Bond Future	4,595.2100		4.5952	4,285.3400	4.2853	(6.743)	0	0	0
2015/06/09	R213	04/02/2016	8.76	Call	Bond Future	2,826.5700		2.8266	3,072.3600	3.0724	8.696	0	0	0
2015/06/09	R213	04/02/2016	8.74	Call	Bond Future	2,764.7800		2.7648	3,007.0100	3.0070	8.761	0	0	0
2015/06/09	R214	06/08/2015	8.76	Put	Bond Future	3,062.0500		3.0620	2,713.8200	2.7138	(11.372)	0	0	0
2015/06/09	R214	06/08/2015			Bond Future	9.0041		78.0269	8.9372	78.5577	(0.743)	0.0000	0.0000	20,446
2015/06/09	R214	06/08/2015	8.75	Put	Bond Future	3,116.8900		3.1169	2,765.3300	2.7653	(11.279)	0	0	0
2015/06/09	R214	06/08/2015	8.74	Call	Bond Future	1,040.1100		1.0401	1,216.1300	1.2161	16.923	0	0	0
2015/06/09	R214	06/08/2015	8.75	Call	Bond Future	1,067.1800		1.0672	1,246.5100	1.2465	16.804	0	0	0
2015/06/09	R214	06/08/2015	8.76	Call	Bond Future	1,094.7200		1.0947	1,277.3800	1.2774	16.686	0	0	0
2015/06/09	R214	06/08/2015	8.74	Put	Bond Future	3,172.3300		3.1723	2,817.4600	2.8175	(11.186)	0	0	0
2015/06/09	R214	05/11/2015			Bond Future	9.0613		75.9932	8.9926	76.5326	(0.758)	0.0000	0.0000	0
2015/06/09	R214	05/11/2015	7.99	Put	Bond Future	9,670.4800		9.6705	9,201.7100	9.2017	(4.847)	0	0	0
2015/06/09	R214	05/11/2015	8.00	Put	Bond Future	9,587.2800		9.5873	9,119.8100	9.1198	(4.876)	0	0	0
2015/06/09	R214	05/11/2015	8.01	Put	Bond Future	9,504.9700		9.5050	9,038.8500	9.0388	(4.904)	0	0	0
2015/06/09	R214	05/11/2015	7.99	Call	Bond Future	483.8300		0.4838	554.3800	0.5544	14.582	0	0	0
2015/06/09	R214	05/11/2015	8.00	Call	Bond Future	494.6100		0.4946	566.4600	0.5665	14.527	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
2015/06/09	R214	05/11/2015	8.01	Call	Bond Future	506.1100	0.5061	579.3100	0.5793	14.463	0	0	0
2015/06/09	R214	04/02/2016			Bond Future	9.1151	77.2881	9.0446	77.8356	(0.773)	0.0000	0.0000	4,320
2015/06/09	R214	04/02/2016	7.99	Put	Bond Future	10,541.1200	10.5411	10,096.5500	10.0965	(4.217)	0	0	0
2015/06/09	R214	04/02/2016	8.00	Call	Bond Future	970.1100	0.9701	1,074.2900	1.0743	10.739	0	0	0
2015/06/09	R214	04/02/2016	8.01	Call	Bond Future	986.2800	0.9863	1,091.8100	1.0918	10.700	0	0	0
2015/06/09	R214	04/02/2016	7.99	Call	Bond Future	955.1400	0.9551	1,058.0400	1.0580	10.773	0	0	0
2015/06/09	R214	04/02/2016	8.01	Put	Bond Future	10,384.9300	10.3849	9,942.9900	9.9430	(4.256)	0	0	0
2015/06/09	R214	04/02/2016	8.00	Put	Bond Future	10,462.3400	10.4623	10,019.0500	10.0190	(4.237)	0	0	0
2015/06/09	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R248	06/08/2015			Bond Future	9.0908	100.3725	9.0188	101.1030	(0.793)	0.0000	0.0000	36,783
2015/06/09	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R248	06/08/2015	8.74	Put	Bond Future	3,649.4100	3.6494	2,918.9200	2.9189	(20.017)	0	0	0
2015/06/09	R248	06/08/2015	8.76	Put	Bond Future	3,434.8900	3.4349	2,704.4000	2.7044	(21.267)	0	0	0
2015/06/09	R248	06/08/2015	8.75	Put	Bond Future	3,542.0500	3.5420	2,811.5600	2.8116	(20.623)	0	0	0
2015/06/09	R248	05/11/2015	8.01	Put	Bond Future	12,643.6000	12.6436	11,901.5900	11.9016	(5.869)	0	0	0
2015/06/09	R248	05/11/2015			Bond Future	9.1504	97.5598	9.0763	98.3018	(0.810)	0.0000	0.0000	0
2015/06/09	R248	05/11/2015	8.00	Put	Bond Future	12,767.0600	12.7671	12,025.0500	12.0251	(5.812)	0	0	0
2015/06/09	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R248	05/11/2015	7.99	Put	Bond Future	12,890.7700	12.8908	12,148.7600	12.1488	(5.756)	0	0	0
2015/06/09	R248	04/02/2016	8.99	Put	Bond Future	2,174.1900	2.1742	1,420.7500	1.4207	(34.654)	0	0	0
2015/06/09	R248	04/02/2016			Bond Future	9.2068	99.2222	9.1307	99.9756	(0.827)	0.0000	0.0000	0
2015/06/09	R248	04/02/2016	9.00	Put	Bond Future	2,071.9800	2.0720	1,318.5400	1.3185	(36.363)	0	0	0
2015/06/09	R248	04/02/2016	9.01	Put	Bond Future	1,969.9600	1.9700	1,216.5200	1.2165	(38.246)	0	0	0
2015/06/09	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/09	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

497772