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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/06/2015 TO 29/06/2015

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
2015/06/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	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
2015/06/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2025	06/08/2015			Bond Future	121.0877	121.0877	121.1078	121.1078	0.017	0.0000	0.0000	38
2015/06/29	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2025	06/08/2015	120.99	Call	Bond Future	97.7100	0.0977	117.8300	0.1178	20.592	0	0	0
2015/06/29	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2025	06/08/2015	121.00	Call	Bond Future	87.7100	0.0877	107.8300	0.1078	22.939	0	0	0
2015/06/29	2025	06/08/2015	121.01	Call	Bond Future	77.7100	0.0777	97.8300	0.0978	25.891	0	0	0
2015/06/29	2025	05/11/2015	123.01	Put	Bond Future	1.3200	0.0013	0.0000	0.0000	(100.000)	0	0	0
2015/06/29	2025	05/11/2015			Bond Future	123.0087	123.0087	123.0265	123.0265	0.014	0.0000	0.0000	0
2015/06/29	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	16.4700	0.0165	100.000	0	0	0
2015/06/29	2025	05/11/2015	122.99	Call	Bond Future	18.6800	0.0187	36.4700	0.0365	95.236	0	0	0
2015/06/29	2025	05/11/2015	123.00	Call	Bond Future	8.6800	0.0087	26.4700	0.0265	204.954	0	0	0
2015/06/29	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2030	06/08/2015			Bond Future	8.7309	94.3159	8.7960	93.8110	0.746	0.0000	0.0000	9,953
2015/06/29	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2030	06/08/2015	7.74	Put	Bond Future	8,179.8800	8.1799	8,684.7200	8.6847	6.172	0	0	0
2015/06/29	2030	06/08/2015	7.76	Put	Bond Future	8,005.1400	8.0051	8,509.9800	8.5100	6.306	0	0	0
2015/06/29	2030	06/08/2015	7.75	Put	Bond Future	8,092.4600	8.0925	8,597.3000	8.5973	6.238	0	0	0
2015/06/29	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2030	05/11/2015			Bond Future	8.7952	95.8125	8.8627	95.2977	0.767	0.0000	0.0000	0
2015/06/29	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2030	05/11/2015	8.49	Put	Bond Future	2,381.7000	2.3817	2,896.5300	2.8965	21.616	0	0	0
2015/06/29	2030	05/11/2015	8.51	Put	Bond Future	2,223.0700	2.2231	2,737.9000	2.7379	23.159	0	0	0
2015/06/29	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2030	05/11/2015	8.50	Put	Bond Future	2,302.3400	2.3023	2,817.1700	2.8172	22.361	0	0	0
2015/06/29	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2032	06/08/2015			Bond Future	8.8345	97.9577	8.8894	97.5024	0.622	0.0000	0.0000	1,678
2015/06/29	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2032	06/08/2015	8.50	Put	Bond Future	2,841.2200	2.8412	3,296.5000	3.2965	16.024	0	0	0
2015/06/29	2032	06/08/2015	8.49	Put	Bond Future	2,928.0600	2.9281	3,383.3400	3.3833	15.549	0	0	0
2015/06/29	2032	06/08/2015	8.51	Put	Bond Future	2,754.4900	2.7545	3,209.7700	3.2098	16.529	0	0	0
2015/06/29	2032	05/11/2015			Bond Future	8.9001	95.3572	8.9571	94.8925	0.640	0.0000	0.0000	0
2015/06/29	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2032	05/11/2015	7.99	Put	Bond Future	7,905.8500	7.9059	8,370.5400	8.3705	5.878	0	0	0

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2015/06/29	2032	05/11/2015	8.01	Put	Bond Future	7,722.0100	7.7220	8,186.7000	8.1867	6.018	0	0	0
2015/06/29	2032	05/11/2015	8.00	Put	Bond Future	7,813.8700	7.8139	8,278.5600	8.2786	5.947	0	0	0
2015/06/29	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2032	04/02/2016			Bond Future	8.9577	96.9771	9.0165	96.5039	0.656	0.0000	0.0000	0
2015/06/29	2032	04/02/2016	8.69	Put	Bond Future	2,200.2300	2.2002	2,673.4000	2.6734	21.505	0	0	0
2015/06/29	2032	04/02/2016	8.71	Put	Bond Future	2,033.2900	2.0333	2,506.4600	2.5065	23.271	0	0	0
2015/06/29	2032	04/02/2016	8.70	Put	Bond Future	2,116.7100	2.1167	2,589.8800	2.5899	22.354	0	0	0
2015/06/29	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	06/08/2015			Bond Future	8.9437	96.0691	8.9986	95.5681	0.614	0.0000	0.0000	41,298
2015/06/29	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	06/08/2015	8.74	Put	Bond Future	1,894.2700	1.8943	2,395.2800	2.3953	26.449	0	0	0
2015/06/29	2037	06/08/2015	8.76	Put	Bond Future	1,705.6700	1.7057	2,206.6800	2.2067	29.373	0	0	0
2015/06/29	2037	06/08/2015	8.75	Put	Bond Future	1,799.9000	1.7999	2,300.9100	2.3009	27.835	0	0	0
2015/06/29	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	05/11/2015	7.99	Put	Bond Future	9,914.3800	9.9144	10,425.3900	10.4254	5.154	0	0	0
2015/06/29	2037	05/11/2015	8.01	Put	Bond Future	9,703.7900	9.7038	10,214.8000	10.2148	5.266	0	0	0
2015/06/29	2037	05/11/2015			Bond Future	9.0046	97.5936	9.0613	97.0826	0.630	0.0000	0.0000	0
2015/06/29	2037	05/11/2015	8.00	Put	Bond Future	9,809.0000	9.8090	10,320.0100	10.3200	5.210	0	0	0
2015/06/29	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	04/02/2016	8.75	Put	Bond Future	2,829.1000	2.8291	3,349.4900	3.3495	18.394	0	0	0
2015/06/29	2037	04/02/2016			Bond Future	9.0594	94.9937	9.1179	94.4733	0.646	0.0000	0.0000	0
2015/06/29	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2037	04/02/2016	8.74	Put	Bond Future	2,922.7200	2.9227	3,443.1100	3.4431	17.805	0	0	0
2015/06/29	2037	04/02/2016	8.76	Put	Bond Future	2,735.6100	2.7356	3,256.0000	3.2560	19.023	0	0	0
2015/06/29	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2038	06/08/2015			Bond Future	124.7363	124.7363	126.1030	126.1030	1.096	0.0000	0.0000	3,582
2015/06/29	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2038	06/08/2015	127.99	Put	Bond Future	3,253.6800	3.2537	1,887.0300	1.8870	(42.003)	0	0	0
2015/06/29	2038	06/08/2015	128.01	Put	Bond Future	3,273.6800	3.2737	1,907.0300	1.9070	(41.747)	0	0	0
2015/06/29	2038	06/08/2015	128.00	Put	Bond Future	3,263.6800	3.2637	1,897.0300	1.8970	(41.875)	0	0	0
2015/06/29	2038	05/11/2015			Bond Future	126.7150	126.7150	128.1009	128.1009	1.094	0.0000	0.0000	0
2015/06/29	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2038	05/11/2015	133.99	Put	Bond Future	7,274.9500	7.2750	5,889.1200	5.8891	(19.049)	0	0	0
2015/06/29	2038	05/11/2015	134.01	Put	Bond Future	7,294.9500	7.2950	5,909.1200	5.9091	(18.997)	0	0	0
2015/06/29	2038	05/11/2015	134.00	Put	Bond Future	7,284.9500	7.2850	5,899.1200	5.8991	(19.023)	0	0	0
2015/06/29	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	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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2015/06/29	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2044	06/08/2015			Bond Future	9.0021	97.7074	9.0520	97.2117	0.554	0.0000	0.0000	13,051
2015/06/29	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2044	06/08/2015	8.74	Put	Bond Future	2,676.6700	2.6767	3,172.4000	3.1724	18.520	0	0	0
2015/06/29	2044	06/08/2015	8.76	Put	Bond Future	2,468.0500	2.4681	2,963.7800	2.9638	20.086	0	0	0
2015/06/29	2044	06/08/2015	8.75	Put	Bond Future	2,572.2700	2.5723	3,068.0000	3.0680	19.272	0	0	0
2015/06/29	2044	05/11/2015			Bond Future	9.0602	99.2580	9.1117	98.7523	0.568	0.0000	0.0000	0
2015/06/29	2044	05/11/2015	8.24	Put	Bond Future	8,701.0500	8.7011	9,206.7700	9.2068	5.812	0	0	0
2015/06/29	2044	05/11/2015	8.26	Put	Bond Future	8,473.4900	8.4735	8,979.2100	8.9792	5.968	0	0	0
2015/06/29	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2044	05/11/2015	8.25	Put	Bond Future	8,587.1600	8.5872	9,092.8800	9.0929	5.889	0	0	0
2015/06/29	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2044	04/02/2016	8.99	Put	Bond Future	1,209.2300	1.2092	1,724.1500	1.7241	42.582	0	0	0
2015/06/29	2044	04/02/2016			Bond Future	9.1127	96.5610	9.1657	96.0461	0.582	0.0000	0.0000	0
2015/06/29	2044	04/02/2016	9.01	Put	Bond Future	1,010.3100	1.0103	1,525.2300	1.5252	50.967	0	0	0
2015/06/29	2044	04/02/2016	9.00	Put	Bond Future	1,109.6800	1.1097	1,624.6000	1.6246	46.403	0	0	0
2015/06/29	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2046	06/08/2015	129.01	Put	Bond Future	6,086.4600	6.0865	6,065.1700	6.0652	(0.350)	0	0	0
2015/06/29	2046	06/08/2015			Bond Future	122.9235	122.9235	122.9448	122.9448	0.017	0.0000	0.0000	5,722
2015/06/29	2046	06/08/2015	129.00	Put	Bond Future	6,076.4600	6.0765	6,055.1700	6.0552	(0.350)	0	0	0
2015/06/29	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2046	06/08/2015	128.99	Put	Bond Future	6,066.4600	6.0665	6,045.1700	6.0452	(0.351)	0	0	0
2015/06/29	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2046	05/11/2015			Bond Future	123.4670	123.4670	123.4863	123.4863	0.016	0.0000	0.0000	0
2015/06/29	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2046	05/11/2015	132.99	Put	Bond Future	9,522.9600	9.5230	9,503.7300	9.5037	(0.202)	0	0	0
2015/06/29	2046	05/11/2015	133.01	Put	Bond Future	9,542.9600	9.5430	9,523.7300	9.5237	(0.202)	0	0	0
2015/06/29	2046	05/11/2015	133.00	Put	Bond Future	9,532.9600	9.5330	9,513.7300	9.5137	(0.202)	0	0	0
2015/06/29	2050	06/08/2015			Bond Future	132.7596	132.7596	132.7827	132.7827	0.017	0.0000	0.0000	3,821
2015/06/29	2050	06/08/2015	136.99	Put	Bond Future	4,230.3800	4.2304	4,207.3200	4.2073	(0.545)	0	0	0
2015/06/29	2050	06/08/2015	137.01	Put	Bond Future	4,250.3800	4.2504	4,227.3200	4.2273	(0.543)	0	0	0
2015/06/29	2050	06/08/2015	137.00	Put	Bond Future	4,240.3800	4.2404	4,217.3200	4.2173	(0.544)	0	0	0
2015/06/29	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2050	05/11/2015			Bond Future	134.8657	134.8657	134.8859	134.8859	0.015	0.0000	0.0000	0
2015/06/29	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2050	05/11/2015	144.99	Put	Bond Future	10,124.3500	10.1243	10,104.0600	10.1041	(0.200)	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
2015/06/29	2050	05/11/2015	145.01	Put	Bond Future	10,144.3500	10.1443	10,124.0600	10.1241	(0.200)	0	0	0
2015/06/29	2050	05/11/2015	145.00	Put	Bond Future	10,134.3500	10.1343	10,114.0600	10.1141	(0.200)	0	0	0
2015/06/29	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	AL37	06/08/2015			Index Future	456.2750	456.2750	455.5520	455.5520	(0.158)	0.0000	0.0000	124
2015/06/29	AL37	05/11/2015			Index Future	463.5890	463.5890	462.8400	462.8400	(0.162)	0.0000	0.0000	0
2015/06/29	AL7T	06/08/2015			Index Future	537.8370	537.8370	535.8970	535.8970	(0.361)	0.0000	0.0000	3
2015/06/29	AL7T	05/11/2015			Index Future	546.4590	546.4590	544.4700	544.4700	(0.364)	0.0000	0.0000	0
2015/06/29	ALBI	06/08/2015			Index Future	490.9970	490.9970	489.2940	489.2940	(0.347)	0.0000	0.0000	508
2015/06/29	ALBI	05/11/2015			Index Future	498.8680	498.8680	497.1220	497.1220	(0.350)	0.0000	0.0000	103
2015/06/29	ALBI	04/02/2016			Index Future	507.3350	507.3350	505.5530	505.5530	(0.351)	0.0000	0.0000	0
2015/06/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/06/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/29	EL28	06/08/2015	125.00	Call	Bond Future	55.9500	0.0559	78.0800	0.0781	39.553	0	0	0
2015/06/29	EL28	06/08/2015			Bond Future	125.0559	125.0559	125.0781	125.0781	0.018	0.0000	0.0000	0
2015/06/29	EL28	06/08/2015	125.01	Call	Bond Future	45.9500	0.0459	68.0800	0.0681	48.161	0	0	0
2015/06/29	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	EL28	06/08/2015	124.99	Call	Bond Future	65.9500	0.0659	88.0800	0.0881	33.556	0	0	0
2015/06/29	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	EL28	05/11/2015	126.99	Put	Bond Future	1,498.3200	1.4983	1,478.5000	1.4785	(1.323)	0	0	0
2015/06/29	EL28	05/11/2015			Bond Future	125.4917	125.4917	125.5115	125.5115	0.016	0.0000	0.0000	0
2015/06/29	EL28	05/11/2015	127.01	Put	Bond Future	1,518.3200	1.5183	1,498.5000	1.4985	(1.305)	0	0	0
2015/06/29	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	EL28	05/11/2015	127.00	Put	Bond Future	1,508.3200	1.5083	1,488.5000	1.4885	(1.314)	0	0	0
2015/06/29	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	06/08/2015			Bond Future	9.8567	83.3274	9.9063	82.9766	0.504	0.0000	0.0000	6,396
2015/06/29	ES33	06/08/2015	9.59	Put	Bond Future	1,925.1000	1.9251	2,275.8900	2.2759	18.222	0	0	0
2015/06/29	ES33	06/08/2015	9.61	Put	Bond Future	1,778.3000	1.7783	2,129.0900	2.1291	19.726	0	0	0
2015/06/29	ES33	06/08/2015	9.60	Put	Bond Future	1,851.6500	1.8516	2,202.4400	2.2024	18.945	0	0	0
2015/06/29	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	05/11/2015	9.00	Put	Bond Future	7,070.7400	7.0707	7,428.8200	7.4288	5.064	0	0	0
2015/06/29	ES33	05/11/2015			Bond Future	9.9502	80.8626	10.0017	80.5046	0.517	0.0000	0.0000	0
2015/06/29	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	05/11/2015	8.99	Put	Bond Future	7,150.0700	7.1501	7,508.1500	7.5082	5.008	0	0	0
2015/06/29	ES33	05/11/2015	9.01	Put	Bond Future	6,991.5100	6.9915	7,349.5900	7.3496	5.122	0	0	0
2015/06/29	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	04/02/2016			Bond Future	10.0389	82.2363	10.0922	81.8716	0.531	0.0000	0.0000	0
2015/06/29	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	ES33	04/02/2016	9.99	Put	Bond Future	337.3100	0.3373	702.0100	0.7020	108.120	0	0	0
2015/06/29	ES33	04/02/2016	10.01	Put	Bond Future	199.1800	0.1992	563.8800	0.5639	183.101	0	0	0
2015/06/29	ES33	04/02/2016	10.00	Put	Bond Future	268.2000	0.2682	632.9000	0.6329	135.981	0	0	0
2015/06/29	GOVI	06/08/2015			GOVI	487.6380	487.6380	486.0580	486.0580	(0.324)	0.0000	0.0000	467
2015/06/29	GOVI	06/08/2015	499.99	Put	GOVI	123,520.0000	12.3520	139,320.0000	13.9320	12.791	0	0	0
2015/06/29	GOVI	06/08/2015	500.01	Put	GOVI	123,720.0000	12.3720	139,520.0000	13.9520	12.771	0	0	0
2015/06/29	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	GOVI	06/08/2015	500.00	Put	GOVI	123,620.0000	12.3620	139,420.0000	13.9420	12.781	0	0	0
2015/06/29	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	GOVI	05/11/2015			GOVI	495.4540	495.4540	493.8340	493.8340	(0.327)	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
2015/06/29	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	GOVI	05/11/2015	529.99	Put	GOVI	345,360.0000	34.5360	361,560.0000	36.1560	4.691	0	0	0
2015/06/29	GOVI	05/11/2015	530.01	Put	GOVI	345,560.0000	34.5560	361,760.0000	36.1760	4.688	0	0	0
2015/06/29	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	GOVI	05/11/2015	530.00	Put	GOVI	345,460.0000	34.5460	361,660.0000	36.1660	4.689	0	0	0
2015/06/29	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	GOVI	04/02/2016			GOVI	503.8640	503.8640	502.2090	502.2090	(0.328)	0.0000	0.0000	0
2015/06/29	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	GOVI	04/02/2016	511.99	Put	GOVI	81,260.0000	8.1260	97,810.0000	9.7810	20.367	0	0	0
2015/06/29	GOVI	04/02/2016	512.01	Put	GOVI	81,460.0000	8.1460	98,010.0000	9.8010	20.317	0	0	0
2015/06/29	GOVI	04/02/2016	512.00	Put	GOVI	81,360.0000	8.1360	97,910.0000	9.7910	20.342	0	0	0
2015/06/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/29	IGOV	06/08/2015			Index Future	228.1320	228.1320	228.5380	228.5380	0.178	0.0000	0.0000	1,080
2015/06/29	IGOV	05/11/2015			Index Future	231.7890	231.7890	232.1940	232.1940	0.175	0.0000	0.0000	17
2015/06/29	IGOV	04/02/2016			Index Future	235.7230	235.7230	236.1320	236.1320	0.174	0.0000	0.0000	0
2015/06/29	ILBI	06/08/2015			Index Future	619.5560	619.5560	620.0870	620.0870	0.086	0.0000	0.0000	159
2015/06/29	ILBI	05/11/2015			Index Future	629.6770	629.6770	630.2060	630.2060	0.084	0.0000	0.0000	0
2015/06/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/29	JBAF	15/07/2015			Jibar Tradeable Future	6.1900	93.8100	6.1700	93.8300	(0.323)	0.0000	0.0000	0
2015/06/29	JBAF	19/08/2015			Jibar Tradeable Future	6.3300	93.6700	6.3200	93.6800	(0.158)	0.0000	0.0000	0
2015/06/29	JBAF	16/09/2015			Jibar Tradeable Future	6.3800	93.6200	6.3700	93.6300	(0.157)	0.0000	0.0000	0
2015/06/29	JBAF	21/10/2015			Jibar Tradeable Future	6.5000	93.5000	6.5100	93.4900	0.154	0.0000	0.0000	0
2015/06/29	JBAF	18/11/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	500
2015/06/29	JBAF	15/12/2015			Jibar Tradeable Future	6.6700	93.3300	6.6800	93.3200	0.150	0.0000	0.0000	0
2015/06/29	JBAF	17/02/2016			Jibar Tradeable Future	6.8200	93.1800	6.8600	93.1400	0.587	0.0000	0.0000	2,000
2015/06/29	JBAF	16/03/2016			Jibar Tradeable Future	6.9300	93.0700	6.9400	93.0600	0.144	0.0000	0.0000	0
2015/06/29	JBAF	15/06/2016			Jibar Tradeable Future	7.1600	92.8400	7.1700	92.8300	0.140	0.0000	0.0000	0
2015/06/29	JBAF	21/09/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2015/06/29	JBAF	21/12/2016			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2015/06/29	JBAF	15/03/2017			Jibar Tradeable Future	7.6600	92.3400	7.6700	92.3300	0.131	0.0000	0.0000	0
2015/06/29	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/06/29	R023	06/08/2015	8.24	Call	Bond Future	1,072.0000	1.0720	896.3600	0.8964	(16.384)	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
2015/06/29	R023	06/08/2015	9.07	Put	Bond Future	38.3300	0.0383	40.6500	0.0407	6.053	0	0	911
2015/06/29	R023	06/08/2015			Bond Future	8.2104	100.9143	8.2605	100.6414	0.610	0.0000	0.0000	20,973
2015/06/29	R023	06/08/2015	8.26	Put	Bond Future	860.4100	0.8604	952.7800	0.9528	10.736	0	0	0
2015/06/29	R023	06/08/2015	9.07	Call	Bond Future	4,591.0100	4.5910	4,320.5000	4.3205	(5.892)	0	0	0
2015/06/29	R023	06/08/2015	8.25	Put	Bond Future	885.0800	0.8851	979.8600	0.9799	10.709	0	0	0
2015/06/29	R023	06/08/2015	8.24	Put	Bond Future	910.5200	0.9105	1,007.7100	1.0077	10.674	0	0	0
2015/06/29	R023	06/08/2015	8.25	Call	Bond Future	1,101.0100	1.1010	922.9600	0.9230	(16.172)	0	0	0
2015/06/29	R023	06/08/2015	8.26	Call	Bond Future	1,130.7400	1.1307	950.2800	0.9503	(15.959)	0	0	0
2015/06/29	R023	05/11/2015			Bond Future	8.2889	98.5922	8.3417	98.3129	0.637	0.0000	0.0000	0
2015/06/29	R023	05/11/2015	7.99	Put	Bond Future	2,698.6600	2.6987	2,859.6200	2.8596	5.964	0	0	0
2015/06/29	R023	05/11/2015	8.01	Put	Bond Future	2,630.4000	2.6304	2,788.6200	2.7886	6.015	0	0	0
2015/06/29	R023	05/11/2015	7.99	Call	Bond Future	1,097.6800	1.0977	979.3900	0.9794	(10.776)	0	0	0
2015/06/29	R023	05/11/2015	8.00	Put	Bond Future	2,664.4000	2.6644	2,823.9900	2.8240	5.990	0	0	0
2015/06/29	R023	05/11/2015	8.00	Call	Bond Future	1,117.5100	1.1175	997.8500	0.9978	(10.708)	0	0	0
2015/06/29	R023	05/11/2015	8.01	Call	Bond Future	1,137.5700	1.1376	1,016.5400	1.0165	(10.639)	0	0	0
2015/06/29	R023	04/02/2016	8.01	Put	Bond Future	3,290.4400	3.2904	3,453.8100	3.4538	4.965	0	0	0
2015/06/29	R023	04/02/2016			Bond Future	8.3586	100.2665	8.4140	99.9818	0.663	0.0000	0.0000	0
2015/06/29	R023	04/02/2016	8.00	Put	Bond Future	3,323.1100	3.3231	3,487.5400	3.4875	4.948	0	0	0
2015/06/29	R023	04/02/2016	8.01	Call	Bond Future	1,476.3500	1.4763	1,355.0600	1.3551	(8.216)	0	0	0
2015/06/29	R023	04/02/2016	7.99	Call	Bond Future	1,436.5500	1.4366	1,317.3700	1.3174	(8.296)	0	0	0
2015/06/29	R023	04/02/2016	8.00	Call	Bond Future	1,456.3600	1.4564	1,336.1300	1.3361	(8.256)	0	0	0
2015/06/29	R023	04/02/2016	7.99	Put	Bond Future	3,356.0000	3.3560	3,521.4800	3.5215	4.931	0	0	0
2015/06/29	R186	06/08/2015	7.65	Call	Bond Future	110.3500	0.1104	66.9500	0.0670	(39.329)	0	0	75
2015/06/29	R186	06/08/2015	8.00	Put	Bond Future	3,173.0500	3.1731	3,507.9700	3.5080	10.555	0	0	0
2015/06/29	R186	06/08/2015	8.90	Put	Bond Future	218.1800	0.2182	248.1200	0.2481	13.723	0	0	5,350
2015/06/29	R186	06/08/2015			Bond Future	8.3246	117.2544	8.3848	116.7727	0.723	8.4283	8.4283	35,832
2015/06/29	R186	06/08/2015	8.50	Call	Bond Future	2,293.8700	2.2939	1,937.8200	1.9378	(15.522)	0	0	0
2015/06/29	R186	06/08/2015	8.55	Put	Bond Future	767.3600	0.7674	875.9400	0.8759	14.150	0	0	7,229
2015/06/29	R186	06/08/2015	7.85	Call	Bond Future	287.0000	0.2870	193.6400	0.1936	(32.530)	0	0	20
2015/06/29	R186	06/08/2015	8.00	Call	Bond Future	527.5600	0.5276	380.7700	0.3808	(27.824)	0	0	0
2015/06/29	R186	06/08/2015	8.01	Call	Bond Future	547.6400	0.5476	396.8900	0.3969	(27.527)	0	0	0
2015/06/29	R186	06/08/2015	7.75	Call	Bond Future	181.7400	0.1817	116.5400	0.1165	(35.875)	0	0	1,000
2015/06/29	R186	06/08/2015	8.35	Call	Bond Future	1,596.2900	1.5963	1,298.9200	1.2989	(18.629)	0	0	20
2015/06/29	R186	06/08/2015	7.99	Call	Bond Future	507.9100	0.5079	365.0500	0.3651	(28.127)	0	0	0
2015/06/29	R186	06/08/2015	8.68	Put	Bond Future	496.9500	0.4970	568.0300	0.5680	14.303	0	0	20
2015/06/29	R186	06/08/2015	8.46	Put	Bond Future	1,014.4700	1.0145	1,154.7800	1.1548	13.831	0	0	75
2015/06/29	R186	06/08/2015	8.45	Call	Bond Future	2,046.1300	2.0461	1,708.5100	1.7085	(16.500)	0	0	0
2015/06/29	R186	06/08/2015	8.05	Call	Bond Future	633.7200	0.6337	466.7200	0.4667	(26.352)	0	0	75
2015/06/29	R186	06/08/2015	7.65	Put	Bond Future	5,701.9300	5.7019	6,140.2400	6.1402	7.687	0	0	0
2015/06/29	R186	06/08/2015	8.50	Put	Bond Future	897.4500	0.8975	1,023.1100	1.0231	14.002	0	0	5,229
2015/06/29	R186	06/08/2015	8.55	Call	Bond Future	2,557.5300	2.5575	2,184.4000	2.1844	(14.589)	0	0	0
2015/06/29	R186	06/08/2015	7.75	Put	Bond Future	4,921.5000	4.9215	5,338.0100	5.3380	8.463	0	0	0
2015/06/29	R186	06/08/2015	8.45	Put	Bond Future	1,045.3200	1.0453	1,189.4100	1.1894	13.784	0	0	4,229
2015/06/29	R186	06/08/2015	7.99	Put	Bond Future	3,236.2100	3.2362	3,575.0600	3.5751	10.471	0	0	0
2015/06/29	R186	06/08/2015	8.05	Put	Bond Future	2,866.3200	2.8663	3,181.0300	3.1810	10.980	0	0	0
2015/06/29	R186	06/08/2015	8.90	Call	Bond Future	4,713.0600	4.7131	4,261.2900	4.2613	(9.585)	0	0	0
2015/06/29	R186	06/08/2015	8.46	Call	Bond Future	2,094.5500	2.0946	1,753.1500	1.7531	(16.299)	0	0	0

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2015/06/29	R186	06/08/2015	7.85	Put	Bond Future	4,183.0500	4.1831	4,571.4000	4.5714	9.284	0	0	0
2015/06/29	R186	06/08/2015	8.01	Put	Bond Future	3,110.3900	3.1104	3,441.3500	3.4413	10.640	0	0	0
2015/06/29	R186	06/08/2015	8.35	Put	Bond Future	1,392.3500	1.3924	1,576.6900	1.5767	13.239	0	0	0
2015/06/29	R186	06/08/2015	8.68	Call	Bond Future	3,302.1800	3.3022	2,891.5500	2.8915	(12.435)	0	0	0
2015/06/29	R186	05/11/2015	8.24	Call	Bond Future	2,140.7900	2.1408	1,901.0800	1.9011	(11.197)	0	0	0
2015/06/29	R186	05/11/2015	8.25	Put	Bond Future	3,282.2300	3.2822	3,531.9600	3.5320	7.609	0	0	8,690
2015/06/29	R186	05/11/2015	8.45	Call	Bond Future	2,937.1600	2.9372	2,648.4400	2.6484	(9.830)	0	0	0
2015/06/29	R186	05/11/2015	8.85	Put	Bond Future	1,299.2200	1.2992	1,420.6300	1.4206	9.345	0	0	843
2015/06/29	R186	05/11/2015			Bond Future	8.3900	119.1143	8.4527	118.6225	0.748	0.0000	0.0000	500
2015/06/29	R186	05/11/2015	9.00	Put	Bond Future	997.0400	0.9970	1,093.8000	1.0938	9.705	0	0	2,600
2015/06/29	R186	05/11/2015	8.24	Put	Bond Future	3,327.4600	3.3275	3,579.5600	3.5796	7.576	0	0	0
2015/06/29	R186	05/11/2015	8.35	Put	Bond Future	2,854.2100	2.8542	3,080.3500	3.0804	7.923	0	0	9,370
2015/06/29	R186	05/11/2015	8.22	Call	Bond Future	2,072.6800	2.0727	1,837.7200	1.8377	(11.336)	0	0	0
2015/06/29	R186	05/11/2015	8.26	Put	Bond Future	3,237.6900	3.2377	3,485.0500	3.4850	7.640	0	0	0
2015/06/29	R186	05/11/2015	8.35	Call	Bond Future	2,539.6200	2.5396	2,273.9500	2.2740	(10.461)	0	0	843
2015/06/29	R186	05/11/2015	7.86	Call	Bond Future	1,078.5200	1.0785	926.5800	0.9266	(14.088)	0	0	674
2015/06/29	R186	05/11/2015	7.73	Call	Bond Future	820.9200	0.8209	696.0900	0.6961	(15.206)	0	0	169
2015/06/29	R186	05/11/2015	8.45	Put	Bond Future	2,466.6800	2.4667	2,669.7700	2.6698	8.233	0	0	6,248
2015/06/29	R186	05/11/2015	8.85	Call	Bond Future	4,837.9200	4.8379	4,467.5200	4.4675	(7.656)	0	0	0
2015/06/29	R186	05/11/2015	9.00	Call	Bond Future	5,657.2800	5.6573	5,262.2300	5.2622	(6.983)	0	0	0
2015/06/29	R186	05/11/2015	8.25	Call	Bond Future	2,175.2100	2.1752	1,933.1300	1.9331	(11.129)	0	0	0
2015/06/29	R186	05/11/2015	7.86	Put	Bond Future	5,347.8100	5.3478	5,687.6800	5.6877	6.355	0	0	0
2015/06/29	R186	05/11/2015	7.73	Put	Bond Future	6,170.2600	6.1703	6,537.2400	6.5372	5.948	0	0	0
2015/06/29	R186	05/11/2015	8.26	Call	Bond Future	2,210.2500	2.2103	1,965.8000	1.9658	(11.060)	0	0	0
2015/06/29	R186	05/11/2015	8.22	Put	Bond Future	3,418.8700	3.4189	3,675.7200	3.6757	7.513	0	0	1,090
2015/06/29	R186	04/02/2016	7.50	Call	Bond Future	826.8700	0.8269	721.2500	0.7213	(12.773)	0	0	0
2015/06/29	R186	04/02/2016			Bond Future	8.4451	115.8385	8.5104	115.3376	0.773	0.0000	0.0000	5,512
2015/06/29	R186	04/02/2016	7.51	Call	Bond Future	842.2200	0.8422	735.1200	0.7351	(12.716)	0	0	0
2015/06/29	R186	04/02/2016	7.49	Call	Bond Future	812.4600	0.8125	708.2600	0.7083	(12.825)	0	0	0
2015/06/29	R186	04/02/2016	7.50	Put	Bond Future	8,427.7600	8.4278	8,823.1000	8.8231	4.691	0	0	0
2015/06/29	R186	04/02/2016	7.49	Put	Bond Future	8,497.3700	8.4974	8,894.1300	8.8941	4.669	0	0	0
2015/06/29	R186	04/02/2016	7.51	Put	Bond Future	8,359.1700	8.3592	8,753.0300	8.7530	4.712	0	0	0
2015/06/29	R186	05/05/2016			Bond Future	8.4915	117.8950	8.5592	117.3858	0.797	0.0000	0.0000	0
2015/06/29	R186	05/05/2016	8.34	Call	Bond Future	3,490.7900	3.4908	3,236.6800	3.2367	(7.279)	0	0	0
2015/06/29	R186	05/05/2016	8.35	Call	Bond Future	3,525.6900	3.5257	3,270.0200	3.2700	(7.252)	0	0	0
2015/06/29	R186	05/05/2016	8.33	Call	Bond Future	3,456.0900	3.4561	3,203.5400	3.2035	(7.307)	0	0	0
2015/06/29	R186	05/05/2016	8.35	Put	Bond Future	4,599.8300	4.5998	4,853.2900	4.8533	5.510	0	0	0
2015/06/29	R186	05/05/2016	7.56	Put	Bond Future	8,714.1100	8.7141	9,087.3400	9.0873	4.283	0	0	0
2015/06/29	R186	05/05/2016	8.34	Put	Bond Future	4,641.3800	4.6414	4,896.4000	4.8964	5.494	0	0	0
2015/06/29	R186	05/05/2016	7.56	Call	Bond Future	1,382.9000	1.3829	1,247.0000	1.2470	(9.827)	0	0	0
2015/06/29	R186	05/05/2016	8.33	Put	Bond Future	4,683.1900	4.6832	4,939.7700	4.9398	5.479	0	0	0
2015/06/29	R197	06/08/2015	288.00	Call	Bond Future	1,101.9200	1.1019	1,149.3200	1.1493	4.302	0	0	0
2015/06/29	R197	06/08/2015			Bond Future	289.1019	289.1019	289.1493	289.1493	0.016	0.0000	0.0000	997
2015/06/29	R197	06/08/2015	288.01	Call	Bond Future	1,091.9200	1.0919	1,139.3200	1.1393	4.341	0	0	0
2015/06/29	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/29	R197	06/08/2015	287.99	Call	Bond Future	1,111.9200	1.1119	1,159.3200	1.1593	4.263	0	0	0
2015/06/29	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R197	05/11/2015			Bond Future	293.6877	293.6877	293.7296	293.7296	0.014	0.0000	0.0000	0
2015/06/29	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R197	05/11/2015	294.99	Put	Bond Future	1,302.3300	1.3023	1,260.3800	1.2604	(3.221)	0	0	0
2015/06/29	R197	05/11/2015	295.01	Put	Bond Future	1,322.3300	1.3223	1,280.3800	1.2804	(3.172)	0	0	0
2015/06/29	R197	05/11/2015	295.00	Put	Bond Future	1,312.3300	1.3123	1,270.3800	1.2704	(3.197)	0	0	0
2015/06/29	R202	06/08/2015			Bond Future	236.6928	236.6928	236.3961	236.3961	(0.125)	0.0000	0.0000	53,356
2015/06/29	R202	06/08/2015	239.99	Put	Bond Future	3,297.2400	3.2972	3,593.8800	3.5939	8.997	0	0	0
2015/06/29	R202	06/08/2015	240.00	Put	Bond Future	3,307.2400	3.3072	3,603.8800	3.6039	8.969	0	0	0
2015/06/29	R202	06/08/2015	240.01	Put	Bond Future	3,317.2400	3.3172	3,613.8800	3.6139	8.942	0	0	0
2015/06/29	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R202	05/11/2015			Bond Future	240.4474	240.4474	240.1410	240.1410	(0.127)	0.0000	0.0000	0
2015/06/29	R202	05/11/2015	245.99	Put	Bond Future	5,542.5700	5.5426	5,848.9600	5.8490	5.528	0	0	0
2015/06/29	R202	05/11/2015	246.01	Put	Bond Future	5,562.5700	5.5626	5,868.9600	5.8690	5.508	0	0	0
2015/06/29	R202	05/11/2015	246.00	Put	Bond Future	5,552.5700	5.5526	5,858.9600	5.8590	5.518	0	0	0
2015/06/29	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R203	06/08/2015	6.74	Call	Bond Future	33.1900	0.0332	22.0900	0.0221	(33.444)	0	0	0
2015/06/29	R203	06/08/2015	6.75	Put	Bond Future	1,141.8400	1.1418	1,219.4000	1.2194	6.793	0	0	0
2015/06/29	R203	06/08/2015	7.84	Call	Bond Future	1,052.4100	1.0524	967.9900	0.9680	(8.022)	0	0	0
2015/06/29	R203	06/08/2015			Bond Future	7.3192	105.1275	7.3653	105.0384	0.631	0.0000	0.0000	17,933
2015/06/29	R203	06/08/2015	6.75	Call	Bond Future	34.9700	0.0350	23.4000	0.0234	(33.086)	0	0	0
2015/06/29	R203	06/08/2015	6.76	Call	Bond Future	36.8400	0.0368	24.7700	0.0248	(32.763)	0	0	0
2015/06/29	R203	06/08/2015	6.74	Put	Bond Future	1,159.6500	1.1597	1,237.6800	1.2377	6.729	0	0	0
2015/06/29	R203	06/08/2015	7.84	Put	Bond Future	52.9300	0.0529	57.6400	0.0576	8.899	0	0	5,000
2015/06/29	R203	06/08/2015	6.76	Put	Bond Future	1,124.1300	1.1241	1,201.1900	1.2012	6.855	0	0	0
2015/06/29	R203	05/11/2015	5.99	Call	Bond Future	10.4400	0.0104	7.8800	0.0079	(24.521)	0	0	0
2015/06/29	R203	05/11/2015	6.00	Put	Bond Future	2,514.4900	2.5145	2,604.6200	2.6046	3.584	0	0	0
2015/06/29	R203	05/11/2015			Bond Future	7.4382	102.6299	7.4923	102.5372	0.728	0.0000	0.0000	0
2015/06/29	R203	05/11/2015	6.00	Call	Bond Future	10.8300	0.0108	8.1900	0.0082	(24.377)	0	0	0
2015/06/29	R203	05/11/2015	6.01	Call	Bond Future	11.2400	0.0112	8.5100	0.0085	(24.288)	0	0	0
2015/06/29	R203	05/11/2015	5.99	Put	Bond Future	2,531.7900	2.5318	2,622.0000	2.6220	3.563	0	0	0
2015/06/29	R203	05/11/2015	6.01	Put	Bond Future	2,497.2100	2.4972	2,587.2500	2.5873	3.606	0	0	0
2015/06/29	R203	04/02/2016	7.26	Put	Bond Future	742.7900	0.7428	800.3500	0.8003	7.749	0	0	0
2015/06/29	R203	04/02/2016	7.25	Put	Bond Future	751.9400	0.7519	809.9500	0.8100	7.715	0	0	0
2015/06/29	R203	04/02/2016			Bond Future	7.5373	104.3731	7.6011	104.2781	0.847	0.0000	0.0000	0
2015/06/29	R203	04/02/2016	7.26	Call	Bond Future	328.5200	0.3285	291.0400	0.2910	(11.409)	0	0	0
2015/06/29	R203	04/02/2016	7.24	Call	Bond Future	316.9300	0.3169	280.3400	0.2803	(11.545)	0	0	0
2015/06/29	R203	04/02/2016	7.25	Call	Bond Future	322.6900	0.3227	285.6600	0.2857	(11.475)	0	0	0
2015/06/29	R203	04/02/2016	7.24	Put	Bond Future	761.1700	0.7612	819.6200	0.8196	7.679	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
2015/06/29	R204	06/08/2015	7.74	Call	Bond Future	644.5500	0.6445	559.1700	0.5592	(13.246)	0	0	0
2015/06/29	R204	06/08/2015	7.75	Put	Bond Future	371.1500	0.3712	402.6500	0.4027	8.487	0	0	0
2015/06/29	R204	06/08/2015			Bond Future	7.6507	102.1388	7.6909	102.0209	0.526	0.0000	0.0000	15,357
2015/06/29	R204	06/08/2015	8.41	Call	Bond Future	2,221.7100	2.2217	2,104.5100	2.1045	(5.275)	0	0	0
2015/06/29	R204	06/08/2015	7.74	Put	Bond Future	383.0300	0.3830	415.5600	0.4156	8.493	0	0	0
2015/06/29	R204	06/08/2015	7.76	Put	Bond Future	359.5300	0.3595	390.0300	0.3900	8.483	0	0	0
2015/06/29	R204	06/08/2015	8.41	Put	Bond Future	24.6500	0.0246	25.3600	0.0254	2.880	0	0	699
2015/06/29	R204	06/08/2015	7.75	Call	Bond Future	661.9000	0.6619	575.4900	0.5755	(13.055)	0	0	0
2015/06/29	R204	06/08/2015	7.76	Call	Bond Future	679.5000	0.6795	592.0900	0.5921	(12.864)	0	0	0
2015/06/29	R204	05/11/2015			Bond Future	7.7541	103.7590	7.7988	103.6370	0.576	0.0000	0.0000	0
2015/06/29	R204	05/11/2015	6.25	Call	Bond Future	19.2800	0.0193	15.2800	0.0153	(20.747)	0	0	0
2015/06/29	R204	05/11/2015	6.24	Put	Bond Future	4,261.9000	4.2619	4,379.9600	4.3800	2.770	0	0	0
2015/06/29	R204	05/11/2015	6.26	Put	Bond Future	4,205.7700	4.2058	4,323.5900	4.3236	2.801	0	0	0
2015/06/29	R204	05/11/2015	6.25	Put	Bond Future	4,233.8200	4.2338	4,351.7700	4.3518	2.786	0	0	0
2015/06/29	R204	05/11/2015	6.26	Call	Bond Future	19.9700	0.0200	15.8400	0.0158	(20.681)	0	0	0
2015/06/29	R204	05/11/2015	6.24	Call	Bond Future	18.6200	0.0186	14.7300	0.0147	(20.892)	0	0	0
2015/06/29	R204	04/02/2016	7.50	Call	Bond Future	577.8900	0.5779	528.0400	0.5280	(8.626)	0	0	0
2015/06/29	R204	04/02/2016			Bond Future	7.8389	101.4839	7.8882	101.3592	0.629	0.0000	0.0000	0
2015/06/29	R204	04/02/2016	7.51	Call	Bond Future	587.5900	0.5876	537.2000	0.5372	(8.576)	0	0	0
2015/06/29	R204	04/02/2016	7.49	Put	Bond Future	1,455.8300	1.4558	1,531.2100	1.5312	5.178	0	0	0
2015/06/29	R204	04/02/2016	7.51	Put	Bond Future	1,423.7000	1.4237	1,498.0100	1.4980	5.219	0	0	0
2015/06/29	R204	04/02/2016	7.49	Call	Bond Future	568.6000	0.5686	519.2800	0.5193	(8.674)	0	0	0
2015/06/29	R204	04/02/2016	7.50	Put	Bond Future	1,439.5600	1.4396	1,514.4100	1.5144	5.200	0	0	0
2015/06/29	R207	06/08/2015	7.76	Call	Bond Future	431.5400	0.4315	349.3200	0.3493	(19.053)	0	0	0
2015/06/29	R207	06/08/2015			Bond Future	7.8862	98.2049	7.9313	98.0418	0.572	0.0000	0.0000	35,529
2015/06/29	R207	06/08/2015	7.74	Call	Bond Future	403.7100	0.4037	324.7500	0.3248	(19.559)	0	0	0
2015/06/29	R207	06/08/2015	7.75	Call	Bond Future	417.4700	0.4175	336.8800	0.3369	(19.304)	0	0	0
2015/06/29	R207	06/08/2015	7.46	Call	Bond Future	134.9200	0.1349	97.5800	0.0976	(27.676)	0	0	70
2015/06/29	R207	06/08/2015	7.74	Put	Bond Future	935.1900	0.9352	1,019.3500	1.0194	8.999	0	0	0
2015/06/29	R207	06/08/2015	7.46	Put	Bond Future	1,694.0500	1.6941	1,819.8300	1.8198	7.425	0	0	0
2015/06/29	R207	06/08/2015	7.76	Put	Bond Future	890.1100	0.8901	971.0100	0.9710	9.089	0	0	0
2015/06/29	R207	06/08/2015	7.75	Put	Bond Future	912.4800	0.9125	995.0100	0.9950	9.045	0	0	0
2015/06/29	R207	05/11/2015	7.76	Call	Bond Future	775.8700	0.7759	698.8900	0.6989	(9.922)	0	0	0
2015/06/29	R207	05/11/2015			Bond Future	7.9782	99.7629	8.0270	99.5951	0.612	0.0000	0.0000	0
2015/06/29	R207	05/11/2015	7.74	Call	Bond Future	748.3000	0.7483	673.0400	0.6730	(10.057)	0	0	0
2015/06/29	R207	05/11/2015	7.50	Call	Bond Future	466.9700	0.4670	411.7800	0.4118	(11.819)	0	0	19
2015/06/29	R207	05/11/2015	7.75	Call	Bond Future	762.0100	0.7620	685.8800	0.6859	(9.991)	0	0	0
2015/06/29	R207	05/11/2015	7.43	Call	Bond Future	401.4100	0.4014	351.7300	0.3517	(12.376)	0	0	53
2015/06/29	R207	05/11/2015	7.74	Put	Bond Future	1,572.6600	1.5727	1,665.2100	1.6652	5.885	0	0	0
2015/06/29	R207	05/11/2015	7.76	Put	Bond Future	1,530.6900	1.5307	1,621.5200	1.6215	5.934	0	0	0
2015/06/29	R207	05/11/2015	7.43	Put	Bond Future	2,311.3500	2.3113	2,429.4800	2.4295	5.111	0	0	0
2015/06/29	R207	05/11/2015	7.75	Put	Bond Future	1,551.5900	1.5516	1,643.2700	1.6433	5.909	0	0	0
2015/06/29	R207	05/11/2015	7.50	Put	Bond Future	2,130.5100	2.1305	2,243.1300	2.2431	5.286	0	0	0
2015/06/29	R207	04/02/2016	7.49	Put	Bond Future	2,440.2300	2.4402	2,556.6100	2.5566	4.769	0	0	0
2015/06/29	R207	04/02/2016	7.27	Put	Bond Future	2,990.0100	2.9900	3,119.9900	3.1200	4.347	0	0	0
2015/06/29	R207	04/02/2016			Bond Future	8.0573	97.8149	8.1099	97.6436	0.653	0.0000	0.0000	0
2015/06/29	R207	04/02/2016	7.51	Put	Bond Future	2,393.2800	2.3933	2,508.3400	2.5083	4.808	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
2015/06/29	R207	04/02/2016	7.27	Call	Bond Future	381.9800	0.3820	340.6500	0.3406	(10.820)	0	0	43
2015/06/29	R207	04/02/2016	7.50	Call	Bond Future	579.3200	0.5793	523.7300	0.5237	(9.596)	0	0	19
2015/06/29	R207	04/02/2016	7.51	Call	Bond Future	589.2500	0.5892	533.0000	0.5330	(9.546)	0	0	0
2015/06/29	R207	04/02/2016	7.49	Call	Bond Future	569.5000	0.5695	514.5700	0.5146	(9.645)	0	0	0
2015/06/29	R207	04/02/2016	7.50	Put	Bond Future	2,416.6900	2.4167	2,532.4100	2.5324	4.788	0	0	0
2015/06/29	R207	05/05/2016	7.86	Put	Bond Future	2,030.4600	2.0305	2,124.4800	2.1245	4.630	0	0	0
2015/06/29	R207	05/05/2016			Bond Future	8.1268	99.5514	8.1834	99.3776	0.696	0.0000	0.0000	0
2015/06/29	R207	05/05/2016	7.85	Put	Bond Future	2,048.1300	2.0481	2,142.7000	2.1427	4.617	0	0	0
2015/06/29	R207	05/05/2016	7.56	Put	Bond Future	2,605.6100	2.6056	2,716.1100	2.7161	4.241	0	0	0
2015/06/29	R207	05/05/2016	7.84	Put	Bond Future	2,065.9100	2.0659	2,161.0300	2.1610	4.604	0	0	0
2015/06/29	R207	05/05/2016	7.56	Call	Bond Future	842.3500	0.8423	779.0500	0.7791	(7.515)	0	0	43
2015/06/29	R207	05/05/2016	7.85	Call	Bond Future	1,191.8100	1.1918	1,112.5800	1.1126	(6.648)	0	0	0
2015/06/29	R207	05/05/2016	7.86	Call	Bond Future	1,205.2300	1.2052	1,125.4500	1.1255	(6.619)	0	0	0
2015/06/29	R207	05/05/2016	7.84	Call	Bond Future	1,178.4800	1.1785	1,099.8000	1.0998	(6.676)	0	0	0
2015/06/29	R208	06/08/2015			Bond Future	8.0101	96.8334	8.0603	96.6174	0.626	0.0000	0.0000	38,528
2015/06/29	R208	06/08/2015	8.00	Call	Bond Future	752.8400	0.7528	622.1200	0.6221	(17.364)	0	0	0
2015/06/29	R208	06/08/2015	8.01	Call	Bond Future	774.5400	0.7745	641.8200	0.6418	(17.135)	0	0	0
2015/06/29	R208	06/08/2015	8.85	Call	Bond Future	3,569.3000	3.5693	3,355.3800	3.3554	(5.993)	0	0	0
2015/06/29	R208	06/08/2015	7.99	Call	Bond Future	731.7500	0.7317	603.0500	0.6030	(17.588)	0	0	0
2015/06/29	R208	06/08/2015	8.01	Put	Bond Future	774.9800	0.7750	858.2600	0.8583	10.746	0	0	0
2015/06/29	R208	06/08/2015	8.00	Put	Bond Future	796.3900	0.7964	881.6700	0.8817	10.708	0	0	0
2015/06/29	R208	06/08/2015	7.99	Put	Bond Future	818.4500	0.8184	905.7500	0.9058	10.667	0	0	0
2015/06/29	R208	06/08/2015	8.85	Put	Bond Future	31.7300	0.0317	33.8100	0.0338	6.555	0	0	198
2015/06/29	R208	05/11/2015			Bond Future	8.0935	94.9703	8.1470	94.7489	0.661	0.0000	0.0000	0
2015/06/29	R208	05/11/2015	8.48	Call	Bond Future	2,306.7300	2.3067	2,143.2600	2.1433	(7.087)	0	0	0
2015/06/29	R208	05/11/2015	7.74	Put	Bond Future	2,214.4300	2.2144	2,350.3800	2.3504	6.139	0	0	0
2015/06/29	R208	05/11/2015	7.75	Call	Bond Future	748.9700	0.7490	662.3600	0.6624	(11.564)	0	0	0
2015/06/29	R208	05/11/2015	7.76	Call	Bond Future	763.3700	0.7634	675.6600	0.6757	(11.490)	0	0	0
2015/06/29	R208	05/11/2015	8.48	Put	Bond Future	720.5000	0.7205	778.5000	0.7785	8.050	0	0	2,200
2015/06/29	R208	05/11/2015	7.74	Call	Bond Future	734.7600	0.7348	649.2400	0.6492	(11.639)	0	0	0
2015/06/29	R208	05/11/2015	7.76	Put	Bond Future	2,158.5800	2.1586	2,292.3400	2.2923	6.197	0	0	0
2015/06/29	R208	05/11/2015	7.75	Put	Bond Future	2,186.4000	2.1864	2,321.2600	2.3213	6.168	0	0	0
2015/06/29	R208	04/02/2016			Bond Future	8.1634	96.5835	8.2202	96.3576	0.696	0.0000	0.0000	0
2015/06/29	R208	04/02/2016	7.74	Put	Bond Future	2,659.3900	2.6594	2,798.3900	2.7984	5.227	0	0	0
2015/06/29	R208	04/02/2016	7.76	Put	Bond Future	2,606.6100	2.6066	2,743.9000	2.7439	5.267	0	0	0
2015/06/29	R208	04/02/2016	7.75	Put	Bond Future	2,632.9200	2.6329	2,771.0600	2.7711	5.247	0	0	0
2015/06/29	R208	04/02/2016	7.76	Call	Bond Future	983.0300	0.9830	894.4400	0.8944	(9.012)	0	0	0
2015/06/29	R208	04/02/2016	7.74	Call	Bond Future	954.4400	0.9544	867.5600	0.8676	(9.103)	0	0	0
2015/06/29	R208	04/02/2016	7.75	Call	Bond Future	968.6700	0.9687	880.9300	0.8809	(9.058)	0	0	0
2015/06/29	R209	06/08/2015	8.99	Put	Bond Future	1,153.1200	1.1531	1,260.0600	1.2601	9.274	0	0	0
2015/06/29	R209	06/08/2015			Bond Future	8.8906	77.5084	8.9405	77.1320	0.561	0.0000	0.0000	28,177
2015/06/29	R209	06/08/2015	9.01	Put	Bond Future	1,091.5700	1.0916	1,192.9200	1.1929	9.285	0	0	0
2015/06/29	R209	06/08/2015	9.90	Call	Bond Future	7,128.6600	7.1287	6,753.5200	6.7535	(5.262)	0	0	0
2015/06/29	R209	06/08/2015	9.00	Call	Bond Future	1,942.8400	1.9428	1,670.5900	1.6706	(14.013)	0	0	0
2015/06/29	R209	06/08/2015	9.01	Call	Bond Future	1,986.9500	1.9869	1,711.9300	1.7119	(13.841)	0	0	0
2015/06/29	R209	06/08/2015	8.99	Call	Bond Future	1,899.6300	1.8996	1,630.2000	1.6302	(14.183)	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
2015/06/29	R209	06/08/2015	9.00	Put	Bond Future	1,121.8400	1.1218	1,225.9600	1.2260	9.281	0	0	0
2015/06/29	R209	06/08/2015	9.90	Put	Bond Future	45.5900	0.0456	46.8200	0.0468	2.698	0	0	2,914
2015/06/29	R209	05/11/2015	9.25	Call	Bond Future	3,971.0700	3.9711	3,697.9800	3.6980	(6.877)	0	0	0
2015/06/29	R209	05/11/2015	7.99	Put	Bond Future	8,200.7900	8.2008	8,516.1700	8.5162	3.846	0	0	0
2015/06/29	R209	05/11/2015			Bond Future	8.9489	75.5906	9.0004	75.2066	0.576	0.0000	0.0000	29
2015/06/29	R209	05/11/2015	8.01	Put	Bond Future	8,050.1300	8.0501	8,363.0100	8.3630	3.887	0	0	0
2015/06/29	R209	05/11/2015	9.25	Put	Bond Future	1,768.4100	1.7684	1,879.3000	1.8793	6.271	0	0	900
2015/06/29	R209	05/11/2015	7.99	Call	Bond Future	470.4400	0.4704	401.8400	0.4018	(14.582)	0	0	0
2015/06/29	R209	05/11/2015	8.00	Put	Bond Future	8,125.0300	8.1250	8,439.1900	8.4392	3.867	0	0	0
2015/06/29	R209	05/11/2015	8.00	Call	Bond Future	481.3500	0.4813	411.5300	0.4115	(14.505)	0	0	0
2015/06/29	R209	05/11/2015	8.01	Call	Bond Future	492.9800	0.4930	421.8800	0.4219	(14.422)	0	0	0
2015/06/29	R209	04/02/2016	8.75	Put	Bond Future	4,641.8200	4.6418	4,840.3300	4.8403	4.277	0	0	0
2015/06/29	R209	04/02/2016	8.74	Call	Bond Future	2,723.8900	2.7239	2,532.7200	2.5327	(7.018)	0	0	0
2015/06/29	R209	04/02/2016			Bond Future	8.9999	76.8747	9.0529	76.4837	0.589	0.0000	0.0000	0
2015/06/29	R209	04/02/2016	8.75	Call	Bond Future	2,755.3700	2.7554	2,562.8500	2.5629	(6.987)	0	0	0
2015/06/29	R209	04/02/2016	8.76	Call	Bond Future	2,787.0500	2.7870	2,593.1800	2.5932	(6.956)	0	0	0
2015/06/29	R209	04/02/2016	8.74	Put	Bond Future	4,687.3200	4.6873	4,887.1800	4.8872	4.264	0	0	0
2015/06/29	R209	04/02/2016	8.76	Put	Bond Future	4,596.6300	4.5966	4,793.7900	4.7938	4.289	0	0	0
2015/06/29	R210	06/08/2015	179.01	Call	Bond Future	287.3300	0.2873	316.8500	0.3168	10.274	0	0	0
2015/06/29	R210	06/08/2015			Bond Future	179.2973	179.2973	179.3269	179.3269	0.016	0.0000	0.0000	1,227
2015/06/29	R210	06/08/2015	178.99	Call	Bond Future	307.3300	0.3073	336.8500	0.3369	9.605	0	0	0
2015/06/29	R210	06/08/2015	179.00	Call	Bond Future	297.3300	0.2973	326.8500	0.3269	9.928	0	0	0
2015/06/29	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R210	05/11/2015			Bond Future	180.0097	180.0097	180.0360	180.0360	0.015	0.0000	0.0000	0
2015/06/29	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R210	05/11/2015	181.99	Put	Bond Future	1,980.2800	1.9803	1,954.0400	1.9540	(1.325)	0	0	0
2015/06/29	R210	05/11/2015	182.01	Put	Bond Future	2,000.2800	2.0003	1,974.0400	1.9740	(1.312)	0	0	0
2015/06/29	R210	05/11/2015	182.00	Put	Bond Future	1,990.2800	1.9903	1,964.0400	1.9640	(1.318)	0	0	0
2015/06/29	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R211	06/08/2015			Bond Future	134.1806	134.1806	134.1991	134.1991	0.014	0.0000	0.0000	1,120
2015/06/29	R211	06/08/2015	134.99	Put	Bond Future	809.4400	0.8094	790.9300	0.7909	(2.287)	0	0	0
2015/06/29	R211	06/08/2015	135.01	Put	Bond Future	829.4400	0.8294	810.9300	0.8109	(2.232)	0	0	0
2015/06/29	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R211	06/08/2015	135.00	Put	Bond Future	819.4400	0.8194	800.9300	0.8009	(2.259)	0	0	0
2015/06/29	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R211	05/11/2015			Bond Future	136.3092	136.3092	136.3252	136.3252	0.012	0.0000	0.0000	0
2015/06/29	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R211	05/11/2015	134.99	Call	Bond Future	1,319.2100	1.3192	1,335.1600	1.3352	1.209	0	0	0
2015/06/29	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R211	05/11/2015	135.00	Call	Bond Future	1,309.2100	1.3092	1,325.1600	1.3252	1.218	0	0	0
2015/06/29	R211	05/11/2015	135.01	Call	Bond Future	1,299.2100	1.2992	1,315.1600	1.3152	1.228	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
2015/06/29	R212	06/08/2015	141.01	Put	Bond Future	2,113.5300	2.1135	1,922.3600	1.9224	(9.045)	0	0	0
2015/06/29	R212	06/08/2015			Bond Future	138.8965	138.8965	139.0876	139.0876	0.138	0.0000	0.0000	1,109
2015/06/29	R212	06/08/2015	141.00	Put	Bond Future	2,103.5300	2.1035	1,912.3600	1.9124	(9.088)	0	0	0
2015/06/29	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R212	06/08/2015	140.99	Put	Bond Future	2,093.5300	2.0935	1,902.3600	1.9024	(9.131)	0	0	0
2015/06/29	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R212	05/11/2015			Bond Future	141.0999	141.0999	141.2912	141.2912	0.136	0.0000	0.0000	0
2015/06/29	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R212	05/11/2015	145.99	Put	Bond Future	4,890.1200	4.8901	4,698.8200	4.6988	(3.912)	0	0	0
2015/06/29	R212	05/11/2015	146.01	Put	Bond Future	4,910.1200	4.9101	4,718.8200	4.7188	(3.896)	0	0	0
2015/06/29	R212	05/11/2015	146.00	Put	Bond Future	4,900.1200	4.9001	4,708.8200	4.7088	(3.904)	0	0	0
2015/06/29	R213	06/08/2015			Bond Future	8.7680	88.2765	8.8280	87.8277	0.685	0.0000	0.0000	17,330
2015/06/29	R213	06/08/2015	8.49	Put	Bond Future	2,770.6800	2.7707	3,056.0400	3.0560	10.299	0	0	0
2015/06/29	R213	06/08/2015	8.51	Put	Bond Future	2,660.2700	2.6603	2,938.0800	2.9381	10.443	0	0	0
2015/06/29	R213	06/08/2015	8.49	Call	Bond Future	649.2600	0.6493	485.8600	0.4859	(25.167)	0	0	0
2015/06/29	R213	06/08/2015	8.50	Put	Bond Future	2,715.1600	2.7152	2,996.7600	2.9968	10.371	0	0	0
2015/06/29	R213	06/08/2015	8.50	Call	Bond Future	671.3500	0.6714	504.1900	0.5042	(24.899)	0	0	0
2015/06/29	R213	06/08/2015	8.51	Call	Bond Future	693.9700	0.6940	523.0200	0.5230	(24.634)	0	0	0
2015/06/29	R213	05/11/2015	7.76	Call	Bond Future	343.2900	0.3433	281.9400	0.2819	(17.871)	0	0	0
2015/06/29	R213	05/11/2015			Bond Future	8.8327	86.1336	8.8948	85.6758	0.704	0.0000	0.0000	0
2015/06/29	R213	05/11/2015	7.74	Call	Bond Future	326.8800	0.3269	267.8900	0.2679	(18.046)	0	0	0
2015/06/29	R213	05/11/2015	7.75	Call	Bond Future	335.0100	0.3350	274.8500	0.2748	(17.958)	0	0	0
2015/06/29	R213	05/11/2015	7.74	Put	Bond Future	8,980.3500	8.9803	9,379.0900	9.3791	4.440	0	0	0
2015/06/29	R213	05/11/2015	7.76	Put	Bond Future	8,827.5300	8.8275	9,223.9100	9.2239	4.490	0	0	0
2015/06/29	R213	05/11/2015	7.75	Put	Bond Future	8,903.8100	8.9038	9,301.3800	9.3014	4.465	0	0	0
2015/06/29	R213	04/02/2016			Bond Future	8.8913	87.5963	8.9555	87.1303	0.722	0.0000	0.0000	0
2015/06/29	R213	04/02/2016	8.75	Call	Bond Future	2,992.9500	2.9930	2,754.6400	2.7546	(7.962)	0	0	0
2015/06/29	R213	04/02/2016	8.74	Put	Bond Future	4,073.6500	4.0737	4,303.0100	4.3030	5.630	0	0	0
2015/06/29	R213	04/02/2016	8.76	Put	Bond Future	3,991.7100	3.9917	4,217.8600	4.2179	5.665	0	0	0
2015/06/29	R213	04/02/2016	8.75	Put	Bond Future	4,032.5300	4.0325	4,260.2900	4.2603	5.648	0	0	0
2015/06/29	R213	04/02/2016	8.76	Call	Bond Future	3,026.2800	3.0263	2,786.3600	2.7864	(7.928)	0	0	0
2015/06/29	R213	04/02/2016	8.74	Call	Bond Future	2,959.8300	2.9598	2,723.1200	2.7231	(7.997)	0	0	0
2015/06/29	R214	06/08/2015	8.76	Put	Bond Future	2,382.9600	2.3830	2,611.4000	2.6114	9.586	0	0	0
2015/06/29	R214	06/08/2015			Bond Future	8.9293	78.6209	8.9843	78.1834	0.616	0.0000	0.0000	22,215
2015/06/29	R214	06/08/2015	8.75	Put	Bond Future	2,435.7600	2.4358	2,668.0300	2.6680	9.536	0	0	0
2015/06/29	R214	06/08/2015	8.74	Call	Bond Future	951.1100	0.9511	749.7200	0.7497	(21.174)	0	0	0
2015/06/29	R214	06/08/2015	8.75	Call	Bond Future	980.1100	0.9801	774.8900	0.7749	(20.938)	0	0	0
2015/06/29	R214	06/08/2015	8.76	Call	Bond Future	1,009.6900	1.0097	800.6400	0.8006	(20.704)	0	0	0
2015/06/29	R214	06/08/2015	8.74	Put	Bond Future	2,489.2700	2.4893	2,725.3700	2.7254	9.485	0	0	0
2015/06/29	R214	05/11/2015			Bond Future	8.9869	76.5779	9.0436	76.1318	0.631	0.0000	0.0000	0
2015/06/29	R214	05/11/2015	7.99	Put	Bond Future	9,059.6400	9.0596	9,433.0600	9.4331	4.122	0	0	0
2015/06/29	R214	05/11/2015	8.00	Put	Bond Future	8,976.5700	8.9766	9,348.6500	9.3487	4.145	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
2015/06/29	R214	05/11/2015	8.01	Put	Bond Future	8,894.3800	8.8944	9,265.0400	9.2650	4.167	0	0	0
2015/06/29	R214	05/11/2015	7.99	Call	Bond Future	457.6600	0.4577	384.9900	0.3850	(15.879)	0	0	0
2015/06/29	R214	05/11/2015	8.00	Call	Bond Future	468.5700	0.4686	394.5600	0.3946	(15.795)	0	0	0
2015/06/29	R214	05/11/2015	8.01	Call	Bond Future	480.1900	0.4802	404.7600	0.4048	(15.708)	0	0	0
2015/06/29	R214	04/02/2016			Bond Future	9.0391	77.8784	9.0975	77.4242	0.646	0.0000	0.0000	4,320
2015/06/29	R214	04/02/2016	7.99	Put	Bond Future	9,959.0300	9.9590	10,310.3900	10.3104	3.528	0	0	0
2015/06/29	R214	04/02/2016	8.00	Call	Bond Future	978.9700	0.9790	874.8700	0.8749	(10.634)	0	0	0
2015/06/29	R214	04/02/2016	8.01	Call	Bond Future	995.6000	0.9956	890.1900	0.8902	(10.588)	0	0	0
2015/06/29	R214	04/02/2016	7.99	Call	Bond Future	963.3700	0.9634	860.5300	0.8605	(10.675)	0	0	0
2015/06/29	R214	04/02/2016	8.01	Put	Bond Future	9,803.9300	9.8039	10,152.7200	10.1527	3.558	0	0	0
2015/06/29	R214	04/02/2016	8.00	Put	Bond Future	9,880.8800	9.8809	10,230.9800	10.2310	3.543	0	0	0
2015/06/29	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R248	06/08/2015			Bond Future	8.9901	101.3960	9.0350	100.9376	0.499	0.0000	0.0000	41,313
2015/06/29	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R248	06/08/2015	8.74	Put	Bond Future	2,625.8500	2.6258	3,084.2500	3.0843	17.457	0	0	0
2015/06/29	R248	06/08/2015	8.76	Put	Bond Future	2,411.3300	2.4113	2,869.7300	2.8697	19.010	0	0	0
2015/06/29	R248	06/08/2015	8.75	Put	Bond Future	2,518.4900	2.5185	2,976.8900	2.9769	18.201	0	0	0
2015/06/29	R248	05/11/2015	8.01	Put	Bond Future	11,628.0500	11.6281	12,095.7500	12.0958	4.022	0	0	0
2015/06/29	R248	05/11/2015			Bond Future	9.0493	98.5754	9.0956	98.1077	0.512	0.0000	0.0000	0
2015/06/29	R248	05/11/2015	8.00	Put	Bond Future	11,751.5100	11.7515	12,219.2100	12.2192	3.980	0	0	0
2015/06/29	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R248	05/11/2015	7.99	Put	Bond Future	11,875.2200	11.8752	12,342.9200	12.3429	3.938	0	0	0
2015/06/29	R248	04/02/2016	8.99	Put	Bond Future	1,146.8000	1.1468	1,623.1500	1.6231	41.537	0	0	0
2015/06/29	R248	04/02/2016			Bond Future	9.1033	100.2496	9.1510	99.7732	0.525	0.0000	0.0000	0
2015/06/29	R248	04/02/2016	9.00	Put	Bond Future	1,044.5900	1.0446	1,520.9400	1.5209	45.602	0	0	0
2015/06/29	R248	04/02/2016	9.01	Put	Bond Future	942.5700	0.9426	1,418.9200	1.4189	50.537	0	0	0
2015/06/29	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/29	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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