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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/06/2015 TO 30/06/2015

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
2015/06/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	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
2015/06/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2025	06/08/2015			Bond Future	121.1078	121.1078	121.1275	121.1275	0.016	0.0000	0.0000	38
2015/06/30	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2025	06/08/2015	120.99	Call	Bond Future	117.8300	0.1178	137.5300	0.1375	16.719	0	0	0
2015/06/30	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2025	06/08/2015	121.00	Call	Bond Future	107.8300	0.1078	127.5300	0.1275	18.269	0	0	0
2015/06/30	2025	06/08/2015	121.01	Call	Bond Future	97.8300	0.0978	117.5300	0.1175	20.137	0	0	0
2015/06/30	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2025	05/11/2015			Bond Future	123.0265	123.0265	123.0451	123.0451	0.015	0.0000	0.0000	0
2015/06/30	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2025	05/11/2015	123.01	Call	Bond Future	16.4700	0.0165	35.1000	0.0351	113.115	0	0	0
2015/06/30	2025	05/11/2015	122.99	Call	Bond Future	36.4700	0.0365	55.1000	0.0551	51.083	0	0	0
2015/06/30	2025	05/11/2015	123.00	Call	Bond Future	26.4700	0.0265	45.1000	0.0451	70.382	0	0	0
2015/06/30	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2030	06/08/2015			Bond Future	8.7960	93.8110	8.7292	94.3291	(0.759)	0.0000	0.0000	9,953
2015/06/30	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2030	06/08/2015	7.74	Put	Bond Future	8,684.7200	8.6847	8,166.6500	8.1666	(5.965)	0	0	0
2015/06/30	2030	06/08/2015	7.76	Put	Bond Future	8,509.9800	8.5100	7,991.9100	7.9919	(6.088)	0	0	0
2015/06/30	2030	06/08/2015	7.75	Put	Bond Future	8,597.3000	8.5973	8,079.2300	8.0792	(6.026)	0	0	0
2015/06/30	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2030	05/11/2015			Bond Future	8.8627	95.2977	8.7939	95.8229	(0.776)	0.0000	0.0000	0
2015/06/30	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2030	05/11/2015	8.49	Put	Bond Future	2,896.5300	2.8965	2,371.3500	2.3713	(18.131)	0	0	0
2015/06/30	2030	05/11/2015	8.51	Put	Bond Future	2,737.9000	2.7379	2,212.7200	2.2127	(19.182)	0	0	0
2015/06/30	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2030	05/11/2015	8.50	Put	Bond Future	2,817.1700	2.8172	2,291.9900	2.2920	(18.642)	0	0	0
2015/06/30	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2032	06/08/2015			Bond Future	8.8894	97.5024	8.8278	98.0132	(0.693)	0.0000	0.0000	1,678
2015/06/30	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2032	06/08/2015	8.50	Put	Bond Future	3,296.5000	3.2965	2,785.7500	2.7857	(15.494)	0	0	0
2015/06/30	2032	06/08/2015	8.49	Put	Bond Future	3,383.3400	3.3833	2,872.5900	2.8726	(15.096)	0	0	0
2015/06/30	2032	06/08/2015	8.51	Put	Bond Future	3,209.7700	3.2098	2,699.0200	2.6990	(15.912)	0	0	0
2015/06/30	2032	05/11/2015			Bond Future	8.9571	94.8925	8.8937	95.4102	(0.708)	0.0000	0.0000	0
2015/06/30	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2032	05/11/2015	7.99	Put	Bond Future	8,370.5400	8.3705	7,852.8300	7.8528	(6.185)	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
2015/06/30	2032	05/11/2015	8.01	Put	Bond Future	8,186.7000	8.1867	7,668.9900	7.6690	(6.324)	0	0	0
2015/06/30	2032	05/11/2015	8.00	Put	Bond Future	8,278.5600	8.2786	7,760.8500	7.7609	(6.254)	0	0	0
2015/06/30	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2032	04/02/2016			Bond Future	9.0165	96.5039	8.9512	97.0303	(0.725)	0.0000	0.0000	0
2015/06/30	2032	04/02/2016	8.69	Put	Bond Future	2,673.4000	2.6734	2,147.0400	2.1470	(19.689)	0	0	0
2015/06/30	2032	04/02/2016	8.71	Put	Bond Future	2,506.4600	2.5065	1,980.1000	1.9801	(21.000)	0	0	0
2015/06/30	2032	04/02/2016	8.70	Put	Bond Future	2,589.8800	2.5899	2,063.5200	2.0635	(20.324)	0	0	0
2015/06/30	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	06/08/2015			Bond Future	8.9986	95.5681	8.9471	96.0374	(0.572)	0.0000	0.0000	41,298
2015/06/30	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	06/08/2015	8.74	Put	Bond Future	2,395.2800	2.3953	1,925.9500	1.9259	(19.594)	0	0	0
2015/06/30	2037	06/08/2015	8.76	Put	Bond Future	2,206.6800	2.2067	1,737.3500	1.7374	(21.269)	0	0	0
2015/06/30	2037	06/08/2015	8.75	Put	Bond Future	2,300.9100	2.3009	1,831.5800	1.8316	(20.398)	0	0	0
2015/06/30	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	05/11/2015	7.99	Put	Bond Future	10,425.3900	10.4254	9,949.8300	9.9498	(4.562)	0	0	0
2015/06/30	2037	05/11/2015	8.01	Put	Bond Future	10,214.8000	10.2148	9,739.2400	9.7392	(4.656)	0	0	0
2015/06/30	2037	05/11/2015			Bond Future	9.0613	97.0826	9.0085	97.5582	(0.583)	0.0000	0.0000	0
2015/06/30	2037	05/11/2015	8.00	Put	Bond Future	10,320.0100	10.3200	9,844.4500	9.8445	(4.608)	0	0	0
2015/06/30	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	04/02/2016	8.75	Put	Bond Future	3,349.4900	3.3495	2,866.0800	2.8661	(14.432)	0	0	0
2015/06/30	2037	04/02/2016			Bond Future	9.1179	94.4733	9.0635	94.9567	(0.596)	0.0000	0.0000	0
2015/06/30	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2037	04/02/2016	8.74	Put	Bond Future	3,443.1100	3.4431	2,959.7000	2.9597	(14.040)	0	0	0
2015/06/30	2037	04/02/2016	8.76	Put	Bond Future	3,256.0000	3.2560	2,772.5900	2.7726	(14.847)	0	0	0
2015/06/30	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2038	06/08/2015			Bond Future	126.1030	126.1030	124.7792	124.7792	(1.050)	0.0000	0.0000	3,582
2015/06/30	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2038	06/08/2015	127.99	Put	Bond Future	1,887.0300	1.8870	3,210.7700	3.2108	70.149	0	0	0
2015/06/30	2038	06/08/2015	128.01	Put	Bond Future	1,907.0300	1.9070	3,230.7700	3.2308	69.414	0	0	0
2015/06/30	2038	06/08/2015	128.00	Put	Bond Future	1,897.0300	1.8970	3,220.7700	3.2208	69.780	0	0	0
2015/06/30	2038	05/11/2015			Bond Future	128.1009	128.1009	126.7545	126.7545	(1.051)	0.0000	0.0000	0
2015/06/30	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2038	05/11/2015	133.99	Put	Bond Future	5,889.1200	5.8891	7,235.5100	7.2355	22.862	0	0	0
2015/06/30	2038	05/11/2015	134.01	Put	Bond Future	5,909.1200	5.9091	7,255.5100	7.2555	22.785	0	0	0
2015/06/30	2038	05/11/2015	134.00	Put	Bond Future	5,899.1200	5.8991	7,245.5100	7.2455	22.824	0	0	0
2015/06/30	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	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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2015/06/30	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2044	06/08/2015			Bond Future	9.0520	97.2117	8.9955	97.7733	(0.624)	0.0000	0.0000	13,051
2015/06/30	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2044	06/08/2015	8.74	Put	Bond Future	3,172.4000	3.1724	2,610.7600	2.6108	(17.704)	0	0	0
2015/06/30	2044	06/08/2015	8.76	Put	Bond Future	2,963.7800	2.9638	2,402.1400	2.4021	(18.950)	0	0	0
2015/06/30	2044	06/08/2015	8.75	Put	Bond Future	3,068.0000	3.0680	2,506.3600	2.5064	(18.306)	0	0	0
2015/06/30	2044	05/11/2015			Bond Future	9.1117	98.7523	9.0538	99.3216	(0.636)	0.0000	0.0000	0
2015/06/30	2044	05/11/2015	8.24	Put	Bond Future	9,206.7700	9.2068	8,637.4000	8.6374	(6.184)	0	0	0
2015/06/30	2044	05/11/2015	8.26	Put	Bond Future	8,979.2100	8.9792	8,409.8400	8.4098	(6.341)	0	0	0
2015/06/30	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2044	05/11/2015	8.25	Put	Bond Future	9,092.8800	9.0929	8,523.5100	8.5235	(6.262)	0	0	0
2015/06/30	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2044	04/02/2016	8.99	Put	Bond Future	1,724.1500	1.7241	1,145.5000	1.1455	(33.561)	0	0	0
2015/06/30	2044	04/02/2016			Bond Future	9.1657	96.0461	9.1061	96.6248	(0.650)	0.0000	0.0000	0
2015/06/30	2044	04/02/2016	9.01	Put	Bond Future	1,525.2300	1.5252	946.5800	0.9466	(37.939)	0	0	0
2015/06/30	2044	04/02/2016	9.00	Put	Bond Future	1,624.6000	1.6246	1,045.9500	1.0459	(35.618)	0	0	0
2015/06/30	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2046	06/08/2015	129.01	Put	Bond Future	6,065.1700	6.0652	6,044.1500	6.0441	(0.347)	0	0	0
2015/06/30	2046	06/08/2015			Bond Future	122.9448	122.9448	122.9658	122.9658	0.017	0.0000	0.0000	5,722
2015/06/30	2046	06/08/2015	129.00	Put	Bond Future	6,055.1700	6.0552	6,034.1500	6.0341	(0.347)	0	0	0
2015/06/30	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2046	06/08/2015	128.99	Put	Bond Future	6,045.1700	6.0452	6,024.1500	6.0241	(0.348)	0	0	0
2015/06/30	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2046	05/11/2015			Bond Future	123.4863	123.4863	123.5063	123.5063	0.016	0.0000	0.0000	0
2015/06/30	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2046	05/11/2015	132.99	Put	Bond Future	9,503.7300	9.5037	9,483.6900	9.4837	(0.211)	0	0	0
2015/06/30	2046	05/11/2015	133.01	Put	Bond Future	9,523.7300	9.5237	9,503.6900	9.5037	(0.210)	0	0	0
2015/06/30	2046	05/11/2015	133.00	Put	Bond Future	9,513.7300	9.5137	9,493.6900	9.4937	(0.211)	0	0	0
2015/06/30	2050	06/08/2015			Bond Future	132.7827	132.7827	132.8051	132.8051	0.017	0.0000	0.0000	3,821
2015/06/30	2050	06/08/2015	136.99	Put	Bond Future	4,207.3200	4.2073	4,184.8900	4.1849	(0.533)	0	0	0
2015/06/30	2050	06/08/2015	137.01	Put	Bond Future	4,227.3200	4.2273	4,204.8900	4.2049	(0.531)	0	0	0
2015/06/30	2050	06/08/2015	137.00	Put	Bond Future	4,217.3200	4.2173	4,194.8900	4.1949	(0.532)	0	0	0
2015/06/30	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2050	05/11/2015			Bond Future	134.8859	134.8859	134.9072	134.9072	0.016	0.0000	0.0000	0
2015/06/30	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2050	05/11/2015	144.99	Put	Bond Future	10,104.0600	10.1041	10,082.8100	10.0828	(0.210)	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
2015/06/30	2050	05/11/2015	145.01	Put	Bond Future	10,124.0600	10.1241	10,102.8100	10.1028	(0.210)	0	0	0
2015/06/30	2050	05/11/2015	145.00	Put	Bond Future	10,114.0600	10.1141	10,092.8100	10.0928	(0.210)	0	0	0
2015/06/30	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	AL37	06/08/2015			Index Future	455.5520	455.5520	456.9740	456.9740	0.312	0.0000	0.0000	124
2015/06/30	AL37	05/11/2015			Index Future	462.8400	462.8400	464.2800	464.2800	0.311	0.0000	0.0000	0
2015/06/30	AL7T	06/08/2015			Index Future	535.8970	535.8970	538.3900	538.3900	0.465	0.0000	0.0000	3
2015/06/30	AL7T	05/11/2015			Index Future	544.4700	544.4700	546.9970	546.9970	0.464	0.0000	0.0000	0
2015/06/30	ALBI	06/08/2015			Index Future	489.2940	489.2940	491.4310	491.4310	0.437	0.0000	0.0000	508
2015/06/30	ALBI	05/11/2015			Index Future	497.1220	497.1220	499.2880	499.2880	0.436	0.0000	0.0000	103
2015/06/30	ALBI	04/02/2016			Index Future	505.5530	505.5530	507.7540	507.7540	0.435	0.0000	0.0000	0
2015/06/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	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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2015/06/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	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
2015/06/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/30	EL28	06/08/2015	125.00	Call	Bond Future	78.0800	0.0781	100.0800	0.1001	28.176	0	0	0
2015/06/30	EL28	06/08/2015			Bond Future	125.0781	125.0781	125.1001	125.1001	0.018	0.0000	0.0000	0
2015/06/30	EL28	06/08/2015	125.01	Call	Bond Future	68.0800	0.0681	90.0800	0.0901	32.315	0	0	0
2015/06/30	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	EL28	06/08/2015	124.99	Call	Bond Future	88.0800	0.0881	110.0800	0.1101	24.977	0	0	0
2015/06/30	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	EL28	05/11/2015	126.99	Put	Bond Future	1,478.5000	1.4785	1,457.7300	1.4577	(1.405)	0	0	0
2015/06/30	EL28	05/11/2015			Bond Future	125.5115	125.5115	125.5323	125.5323	0.017	0.0000	0.0000	0
2015/06/30	EL28	05/11/2015	127.01	Put	Bond Future	1,498.5000	1.4985	1,477.7300	1.4777	(1.386)	0	0	0
2015/06/30	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	EL28	05/11/2015	127.00	Put	Bond Future	1,488.5000	1.4885	1,467.7300	1.4677	(1.395)	0	0	0
2015/06/30	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	06/08/2015			Bond Future	9.9063	82.9766	9.8494	83.3789	(0.574)	0.0000	0.0000	6,396
2015/06/30	ES33	06/08/2015	9.59	Put	Bond Future	2,275.8900	2.2759	1,873.6700	1.8737	(17.673)	0	0	0
2015/06/30	ES33	06/08/2015	9.61	Put	Bond Future	2,129.0900	2.1291	1,726.8700	1.7269	(18.892)	0	0	0
2015/06/30	ES33	06/08/2015	9.60	Put	Bond Future	2,202.4400	2.2024	1,800.2200	1.8002	(18.262)	0	0	0
2015/06/30	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	05/11/2015	9.00	Put	Bond Future	7,428.8200	7.4288	7,021.1700	7.0212	(5.487)	0	0	0
2015/06/30	ES33	05/11/2015			Bond Future	10.0017	80.5046	9.9431	80.9122	(0.586)	0.0000	0.0000	0
2015/06/30	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	05/11/2015	8.99	Put	Bond Future	7,508.1500	7.5082	7,100.5000	7.1005	(5.429)	0	0	0
2015/06/30	ES33	05/11/2015	9.01	Put	Bond Future	7,349.5900	7.3496	6,941.9400	6.9419	(5.547)	0	0	0
2015/06/30	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	04/02/2016			Bond Future	10.0922	81.8716	10.0317	82.2859	(0.599)	0.0000	0.0000	0
2015/06/30	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	ES33	04/02/2016	9.99	Put	Bond Future	702.0100	0.7020	287.7400	0.2877	(59.012)	0	0	0
2015/06/30	ES33	04/02/2016	10.01	Put	Bond Future	563.8800	0.5639	149.6100	0.1496	(73.468)	0	0	0
2015/06/30	ES33	04/02/2016	10.00	Put	Bond Future	632.9000	0.6329	218.6300	0.2186	(65.456)	0	0	0
2015/06/30	GOVI	06/08/2015			GOVI	486.0580	486.0580	488.1390	488.1390	0.428	0.0000	0.0000	468
2015/06/30	GOVI	06/08/2015	499.99	Put	GOVI	139,320.0000	13.9320	118,510.0000	11.8510	(14.937)	0	0	0
2015/06/30	GOVI	06/08/2015	500.01	Put	GOVI	139,520.0000	13.9520	118,710.0000	11.8710	(14.915)	0	0	0
2015/06/30	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	GOVI	06/08/2015	500.00	Put	GOVI	139,420.0000	13.9420	118,610.0000	11.8610	(14.926)	0	0	0
2015/06/30	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	GOVI	05/11/2015			GOVI	493.8340	493.8340	495.9430	495.9430	0.427	0.0000	0.0000	27

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2015/06/30	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	GOVI	05/11/2015	529.99	Put	GOVI	361,560.0000	36.1560	340,470.0000	34.0470	(5.833)	0	0	0
2015/06/30	GOVI	05/11/2015	530.01	Put	GOVI	361,760.0000	36.1760	340,670.0000	34.0670	(5.830)	0	0	0
2015/06/30	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	GOVI	05/11/2015	530.00	Put	GOVI	361,660.0000	36.1660	340,570.0000	34.0570	(5.831)	0	0	0
2015/06/30	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	GOVI	04/02/2016			GOVI	502.2090	502.2090	504.3520	504.3520	0.427	0.0000	0.0000	0
2015/06/30	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	GOVI	04/02/2016	511.99	Put	GOVI	97,810.0000	9.7810	76,380.0000	7.6380	(21.910)	0	0	0
2015/06/30	GOVI	04/02/2016	512.01	Put	GOVI	98,010.0000	9.8010	76,580.0000	7.6580	(21.865)	0	0	0
2015/06/30	GOVI	04/02/2016	512.00	Put	GOVI	97,910.0000	9.7910	76,480.0000	7.6480	(21.887)	0	0	0
2015/06/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/30	IGOV	06/08/2015			Index Future	228.5380	228.5380	228.4140	228.4140	(0.054)	0.0000	0.0000	1,080
2015/06/30	IGOV	05/11/2015			Index Future	232.1940	232.1940	232.0660	232.0660	(0.055)	0.0000	0.0000	17
2015/06/30	IGOV	04/02/2016			Index Future	236.1320	236.1320	236.0010	236.0010	(0.055)	0.0000	0.0000	0
2015/06/30	ILBI	06/08/2015			Index Future	620.0870	620.0870	619.6430	619.6430	(0.072)	0.0000	0.0000	159
2015/06/30	ILBI	05/11/2015			Index Future	630.2060	630.2060	629.7520	629.7520	(0.072)	0.0000	0.0000	0
2015/06/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/30	JBAF	15/07/2015			Jibar Tradeable Future	6.1700	93.8300	6.1400	93.8600	(0.486)	0.0000	0.0000	0
2015/06/30	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.2900	93.7100	(0.475)	0.0000	0.0000	0
2015/06/30	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3300	93.6700	(0.628)	0.0000	0.0000	0
2015/06/30	JBAF	21/10/2015			Jibar Tradeable Future	6.5100	93.4900	6.4600	93.5400	(0.768)	0.0000	0.0000	0
2015/06/30	JBAF	18/11/2015			Jibar Tradeable Future	6.5600	93.4400	6.5000	93.5000	(0.915)	0.0000	0.0000	500
2015/06/30	JBAF	15/12/2015			Jibar Tradeable Future	6.6800	93.3200	6.6200	93.3800	(0.898)	0.0000	0.0000	0
2015/06/30	JBAF	17/02/2016			Jibar Tradeable Future	6.8600	93.1400	6.7900	93.2100	(1.020)	0.0000	0.0000	2,000
2015/06/30	JBAF	16/03/2016			Jibar Tradeable Future	6.9400	93.0600	6.8700	93.1300	(1.009)	0.0000	0.0000	0
2015/06/30	JBAF	15/06/2016			Jibar Tradeable Future	7.1700	92.8300	7.0900	92.9100	(1.116)	0.0000	0.0000	0
2015/06/30	JBAF	21/09/2016			Jibar Tradeable Future	7.3700	92.6300	7.3000	92.7000	(0.950)	0.0000	0.0000	0
2015/06/30	JBAF	21/12/2016			Jibar Tradeable Future	7.5400	92.4600	7.4600	92.5400	(1.061)	0.0000	0.0000	0
2015/06/30	JBAF	15/03/2017			Jibar Tradeable Future	7.6700	92.3300	7.5900	92.4100	(1.043)	0.0000	0.0000	0
2015/06/30	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/06/30	R023	06/08/2015	8.24	Call	Bond Future	896.3600	0.8964	1,085.8400	1.0858	21.139	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
2015/06/30	R023	06/08/2015	9.07	Put	Bond Future	40.6500	0.0407	24.4700	0.0245	(39.803)	0	0	911
2015/06/30	R023	06/08/2015			Bond Future	8.2605	100.6414	8.1881	101.0358	(0.876)	0.0000	0.0000	20,973
2015/06/30	R023	06/08/2015	8.26	Put	Bond Future	952.7800	0.9528	755.1300	0.7551	(20.745)	0	0	0
2015/06/30	R023	06/08/2015	9.07	Call	Bond Future	4,320.5000	4.3205	4,698.6800	4.6987	8.753	0	0	0
2015/06/30	R023	06/08/2015	8.25	Put	Bond Future	979.8600	0.9799	778.7200	0.7787	(20.527)	0	0	0
2015/06/30	R023	06/08/2015	8.24	Put	Bond Future	1,007.7100	1.0077	802.8300	0.8028	(20.331)	0	0	0
2015/06/30	R023	06/08/2015	8.25	Call	Bond Future	922.9600	0.9230	1,116.1800	1.1162	20.935	0	0	0
2015/06/30	R023	06/08/2015	8.26	Call	Bond Future	950.2800	0.9503	1,146.9900	1.1470	20.700	0	0	0
2015/06/30	R023	05/11/2015			Bond Future	8.3417	98.3129	8.2663	98.7123	(0.904)	0.0000	0.0000	0
2015/06/30	R023	05/11/2015	7.99	Put	Bond Future	2,859.6200	2.8596	2,586.3100	2.5863	(9.558)	0	0	0
2015/06/30	R023	05/11/2015	8.01	Put	Bond Future	2,788.6200	2.7886	2,519.3100	2.5193	(9.657)	0	0	0
2015/06/30	R023	05/11/2015	7.99	Call	Bond Future	979.3900	0.9794	1,105.4900	1.1055	12.875	0	0	0
2015/06/30	R023	05/11/2015	8.00	Put	Bond Future	2,823.9900	2.8240	2,552.6700	2.5527	(9.608)	0	0	0
2015/06/30	R023	05/11/2015	8.00	Call	Bond Future	997.8500	0.9978	1,125.9400	1.1259	12.837	0	0	0
2015/06/30	R023	05/11/2015	8.01	Call	Bond Future	1,016.5400	1.0165	1,146.6400	1.1466	12.798	0	0	0
2015/06/30	R023	04/02/2016	8.01	Put	Bond Future	3,453.8100	3.4538	3,185.2200	3.1852	(7.777)	0	0	0
2015/06/30	R023	04/02/2016			Bond Future	8.4140	99.9818	8.3350	100.3878	(0.939)	0.0000	0.0000	0
2015/06/30	R023	04/02/2016	8.00	Put	Bond Future	3,487.5400	3.4875	3,217.2500	3.2173	(7.750)	0	0	0
2015/06/30	R023	04/02/2016	8.01	Call	Bond Future	1,355.0600	1.3551	1,492.4100	1.4924	10.136	0	0	0
2015/06/30	R023	04/02/2016	7.99	Call	Bond Future	1,317.3700	1.3174	1,451.3200	1.4513	10.168	0	0	0
2015/06/30	R023	04/02/2016	8.00	Call	Bond Future	1,336.1300	1.3361	1,471.7800	1.4718	10.152	0	0	0
2015/06/30	R023	04/02/2016	7.99	Put	Bond Future	3,521.4800	3.5215	3,249.4900	3.2495	(7.724)	0	0	0
2015/06/30	R186	06/08/2015	7.65	Call	Bond Future	66.9500	0.0670	89.5100	0.0895	33.697	0	0	75
2015/06/30	R186	06/08/2015	8.00	Put	Bond Future	3,507.9700	3.5080	3,041.3700	3.0414	(13.301)	0	0	0
2015/06/30	R186	06/08/2015	8.90	Put	Bond Future	248.1200	0.2481	177.2400	0.1772	(28.567)	0	0	5,350
2015/06/30	R186	06/08/2015			Bond Future	8.3848	116.7727	8.3128	117.3487	(0.858)	0.0000	0.0000	35,792
2015/06/30	R186	06/08/2015	8.50	Call	Bond Future	1,937.8200	1.9378	2,296.5300	2.2965	18.511	0	0	0
2015/06/30	R186	06/08/2015	8.55	Put	Bond Future	875.9400	0.8759	681.9600	0.6820	(22.145)	0	0	7,229
2015/06/30	R186	06/08/2015	7.85	Call	Bond Future	193.6400	0.1936	254.6000	0.2546	31.481	0	0	20
2015/06/30	R186	06/08/2015	8.00	Call	Bond Future	380.7700	0.3808	490.2300	0.4902	28.747	0	0	0
2015/06/30	R186	06/08/2015	8.01	Call	Bond Future	396.8900	0.3969	510.2600	0.5103	28.565	0	0	0
2015/06/30	R186	06/08/2015	7.75	Call	Bond Future	116.5400	0.1165	154.9400	0.1549	32.950	0	0	1,000
2015/06/30	R186	06/08/2015	8.35	Call	Bond Future	1,298.9200	1.2989	1,578.9800	1.5790	21.561	0	0	20
2015/06/30	R186	06/08/2015	7.99	Call	Bond Future	365.0500	0.3651	470.7900	0.4708	28.966	0	0	0
2015/06/30	R186	06/08/2015	8.68	Put	Bond Future	568.0300	0.5680	428.7400	0.4287	(24.522)	0	0	20
2015/06/30	R186	06/08/2015	8.46	Put	Bond Future	1,154.7800	1.1548	916.9600	0.9170	(20.594)	0	0	75
2015/06/30	R186	06/08/2015	8.45	Call	Bond Future	1,708.5100	1.7085	2,041.6500	2.0416	19.499	0	0	0
2015/06/30	R186	06/08/2015	8.05	Call	Bond Future	466.7200	0.4667	596.4800	0.5965	27.803	0	0	75
2015/06/30	R186	06/08/2015	7.65	Put	Bond Future	6,140.2400	6.1402	5,586.7400	5.5867	(9.014)	0	0	0
2015/06/30	R186	06/08/2015	8.50	Put	Bond Future	1,023.1100	1.0231	805.7600	0.8058	(21.244)	0	0	5,229
2015/06/30	R186	06/08/2015	8.55	Call	Bond Future	2,184.4000	2.1844	2,566.4800	2.5665	17.491	0	0	0
2015/06/30	R186	06/08/2015	7.75	Put	Bond Future	5,338.0100	5.3380	4,800.3500	4.8004	(10.072)	0	0	0
2015/06/30	R186	06/08/2015	8.45	Put	Bond Future	1,189.4100	1.1894	946.4900	0.9465	(20.424)	0	0	4,229
2015/06/30	R186	06/08/2015	7.99	Put	Bond Future	3,575.0600	3.5751	3,104.7400	3.1047	(13.156)	0	0	0
2015/06/30	R186	06/08/2015	8.05	Put	Bond Future	3,181.0300	3.1810	2,734.7300	2.7347	(14.030)	0	0	0
2015/06/30	R186	06/08/2015	8.90	Call	Bond Future	4,261.2900	4.2613	4,766.4700	4.7665	11.855	0	0	0
2015/06/30	R186	06/08/2015	8.46	Call	Bond Future	1,753.1500	1.7531	2,091.3900	2.0914	19.293	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
2015/06/30	R186	06/08/2015	7.85	Put	Bond Future	4,571.4000	4.5714	4,056.3000	4.0563	(11.268)	0	0	0
2015/06/30	R186	06/08/2015	8.01	Put	Bond Future	3,441.3500	3.4413	2,978.6600	2.9787	(13.445)	0	0	0
2015/06/30	R186	06/08/2015	8.35	Put	Bond Future	1,576.6900	1.5767	1,280.6900	1.2807	(18.774)	0	0	0
2015/06/30	R186	06/08/2015	8.68	Call	Bond Future	2,891.5500	2.8915	3,328.3200	3.3283	15.105	0	0	0
2015/06/30	R186	05/11/2015	8.24	Call	Bond Future	1,901.0800	1.9011	2,148.8800	2.1489	13.035	0	0	0
2015/06/30	R186	05/11/2015	8.25	Put	Bond Future	3,531.9600	3.5320	3,199.2500	3.1993	(9.420)	0	0	8,690
2015/06/30	R186	05/11/2015	8.45	Call	Bond Future	2,648.4400	2.6484	2,963.3300	2.9633	11.890	0	0	0
2015/06/30	R186	05/11/2015	8.85	Put	Bond Future	1,420.6300	1.4206	1,253.6400	1.2536	(11.755)	0	0	843
2015/06/30	R186	05/11/2015			Bond Future	8.4527	118.6225	8.3783	119.2063	(0.881)	0.0000	0.0000	500
2015/06/30	R186	05/11/2015	9.00	Put	Bond Future	1,093.8000	1.0938	958.0500	0.9581	(12.411)	0	0	2,600
2015/06/30	R186	05/11/2015	8.24	Put	Bond Future	3,579.5600	3.5796	3,243.5600	3.2436	(9.387)	0	0	0
2015/06/30	R186	05/11/2015	8.35	Put	Bond Future	3,080.3500	3.0804	2,779.6400	2.7796	(9.762)	0	0	9,370
2015/06/30	R186	05/11/2015	8.22	Call	Bond Future	1,837.7200	1.8377	2,079.5000	2.0795	13.157	0	0	0
2015/06/30	R186	05/11/2015	8.26	Put	Bond Future	3,485.0500	3.4850	3,155.3600	3.1554	(9.460)	0	0	0
2015/06/30	R186	05/11/2015	8.35	Call	Bond Future	2,273.9500	2.2740	2,557.0400	2.5570	12.449	0	0	843
2015/06/30	R186	05/11/2015	7.86	Call	Bond Future	926.5800	0.9266	1,061.0500	1.0611	14.513	0	0	674
2015/06/30	R186	05/11/2015	7.73	Call	Bond Future	696.0900	0.6961	798.1200	0.7981	14.658	0	0	169
2015/06/30	R186	05/11/2015	8.45	Put	Bond Future	2,669.7700	2.6698	2,400.8600	2.4009	(10.072)	0	0	6,248
2015/06/30	R186	05/11/2015	8.85	Call	Bond Future	4,467.5200	4.4675	4,884.3300	4.8843	9.330	0	0	0
2015/06/30	R186	05/11/2015	9.00	Call	Bond Future	5,262.2300	5.2622	5,710.2800	5.7103	8.514	0	0	0
2015/06/30	R186	05/11/2015	8.25	Call	Bond Future	1,933.1300	1.9331	2,184.2200	2.1842	12.989	0	0	0
2015/06/30	R186	05/11/2015	7.86	Put	Bond Future	5,687.6800	5.6877	5,238.3500	5.2384	(7.900)	0	0	0
2015/06/30	R186	05/11/2015	7.73	Put	Bond Future	6,537.2400	6.5372	6,055.4700	6.0555	(7.370)	0	0	0
2015/06/30	R186	05/11/2015	8.26	Call	Bond Future	1,965.8000	1.9658	2,219.9100	2.2199	12.927	0	0	0
2015/06/30	R186	05/11/2015	8.22	Put	Bond Future	3,675.7200	3.6757	3,333.7000	3.3337	(9.305)	0	0	1,090
2015/06/30	R186	04/02/2016	7.50	Call	Bond Future	721.2500	0.7213	802.6900	0.8027	11.292	0	0	0
2015/06/30	R186	04/02/2016			Bond Future	8.5104	115.3376	8.4331	115.9310	(0.908)	0.0000	0.0000	5,512
2015/06/30	R186	04/02/2016	7.51	Call	Bond Future	735.1200	0.7351	818.4100	0.8184	11.330	0	0	0
2015/06/30	R186	04/02/2016	7.49	Call	Bond Future	708.2600	0.7083	788.3900	0.7884	11.314	0	0	0
2015/06/30	R186	04/02/2016	7.50	Put	Bond Future	8,823.1000	8.8231	8,311.0800	8.3111	(5.803)	0	0	0
2015/06/30	R186	04/02/2016	7.49	Put	Bond Future	8,894.1300	8.8941	8,380.8000	8.3808	(5.772)	0	0	0
2015/06/30	R186	04/02/2016	7.51	Put	Bond Future	8,753.0300	8.7530	8,242.8600	8.2429	(5.828)	0	0	0
2015/06/30	R186	05/05/2016			Bond Future	8.5592	117.3858	8.4791	117.9885	(0.936)	0.0000	0.0000	0
2015/06/30	R186	05/05/2016	8.34	Call	Bond Future	3,236.6800	3.2367	3,532.8000	3.5328	9.149	0	0	0
2015/06/30	R186	05/05/2016	8.35	Call	Bond Future	3,270.0200	3.2700	3,568.8300	3.5688	9.138	0	0	0
2015/06/30	R186	05/05/2016	8.33	Call	Bond Future	3,203.5400	3.2035	3,496.9700	3.4970	9.160	0	0	0
2015/06/30	R186	05/05/2016	8.35	Put	Bond Future	4,853.2900	4.8533	4,549.4400	4.5494	(6.261)	0	0	0
2015/06/30	R186	05/05/2016	7.56	Put	Bond Future	9,087.3400	9.0873	8,596.4400	8.5964	(5.402)	0	0	0
2015/06/30	R186	05/05/2016	8.34	Put	Bond Future	4,896.4000	4.8964	4,589.8600	4.5899	(6.261)	0	0	0
2015/06/30	R186	05/05/2016	7.56	Call	Bond Future	1,247.0000	1.2470	1,358.7600	1.3588	8.962	0	0	0
2015/06/30	R186	05/05/2016	8.33	Put	Bond Future	4,939.7700	4.9398	4,630.5400	4.6305	(6.260)	0	0	0
2015/06/30	R197	06/08/2015	288.00	Call	Bond Future	1,149.3200	1.1493	1,196.1400	1.1961	4.074	0	0	0
2015/06/30	R197	06/08/2015			Bond Future	289.1493	289.1493	289.1961	289.1961	0.016	0.0000	0.0000	997
2015/06/30	R197	06/08/2015	288.01	Call	Bond Future	1,139.3200	1.1393	1,186.1400	1.1861	4.109	0	0	0
2015/06/30	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	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
2015/06/30	R197	06/08/2015	287.99	Call	Bond Future	1,159.3200	1.1593	1,206.1400	1.2061	4.039	0	0	0
2015/06/30	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R197	05/11/2015			Bond Future	293.7296	293.7296	293.7739	293.7739	0.015	0.0000	0.0000	0
2015/06/30	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R197	05/11/2015	294.99	Put	Bond Future	1,260.3800	1.2604	1,216.0700	1.2161	(3.516)	0	0	0
2015/06/30	R197	05/11/2015	295.01	Put	Bond Future	1,280.3800	1.2804	1,236.0700	1.2361	(3.461)	0	0	0
2015/06/30	R197	05/11/2015	295.00	Put	Bond Future	1,270.3800	1.2704	1,226.0700	1.2261	(3.488)	0	0	0
2015/06/30	R202	06/08/2015			Bond Future	236.3961	236.3961	236.4354	236.4354	0.017	0.0000	0.0000	53,356
2015/06/30	R202	06/08/2015	239.99	Put	Bond Future	3,593.8800	3.5939	3,554.5800	3.5546	(1.094)	0	0	0
2015/06/30	R202	06/08/2015	240.00	Put	Bond Future	3,603.8800	3.6039	3,564.5800	3.5646	(1.090)	0	0	0
2015/06/30	R202	06/08/2015	240.01	Put	Bond Future	3,613.8800	3.6139	3,574.5800	3.5746	(1.087)	0	0	0
2015/06/30	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R202	05/11/2015			Bond Future	240.1410	240.1410	240.1779	240.1779	0.015	0.0000	0.0000	0
2015/06/30	R202	05/11/2015	245.99	Put	Bond Future	5,848.9600	5.8490	5,812.0600	5.8121	(0.631)	0	0	0
2015/06/30	R202	05/11/2015	246.01	Put	Bond Future	5,868.9600	5.8690	5,832.0600	5.8321	(0.629)	0	0	0
2015/06/30	R202	05/11/2015	246.00	Put	Bond Future	5,858.9600	5.8590	5,822.0600	5.8221	(0.630)	0	0	0
2015/06/30	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R203	06/08/2015	6.74	Call	Bond Future	22.0900	0.0221	33.7400	0.0337	52.739	0	0	0
2015/06/30	R203	06/08/2015	6.75	Put	Bond Future	1,219.4000	1.2194	1,055.3800	1.0554	(13.451)	0	0	0
2015/06/30	R203	06/08/2015	7.84	Call	Bond Future	967.9900	0.9680	1,123.9100	1.1239	16.108	0	0	0
2015/06/30	R203	06/08/2015			Bond Future	7.3653	105.0384	7.2740	105.2147	(1.240)	0.0000	0.0000	17,933
2015/06/30	R203	06/08/2015	6.75	Call	Bond Future	23.4000	0.0234	35.7000	0.0357	52.564	0	0	0
2015/06/30	R203	06/08/2015	6.76	Call	Bond Future	24.7700	0.0248	37.6800	0.0377	52.119	0	0	0
2015/06/30	R203	06/08/2015	6.74	Put	Bond Future	1,237.6800	1.2377	1,073.0100	1.0730	(13.305)	0	0	0
2015/06/30	R203	06/08/2015	7.84	Put	Bond Future	57.6400	0.0576	37.2400	0.0372	(35.392)	0	0	5,000
2015/06/30	R203	06/08/2015	6.76	Put	Bond Future	1,201.1900	1.2012	1,037.7800	1.0378	(13.604)	0	0	0
2015/06/30	R203	05/11/2015	5.99	Call	Bond Future	7.8800	0.0079	11.0500	0.0110	40.228	0	0	0
2015/06/30	R203	05/11/2015	6.00	Put	Bond Future	2,604.6200	2.6046	2,429.9900	2.4300	(6.705)	0	0	0
2015/06/30	R203	05/11/2015			Bond Future	7.4923	102.5372	7.3885	102.7151	(1.386)	0.0000	0.0000	0
2015/06/30	R203	05/11/2015	6.00	Call	Bond Future	8.1900	0.0082	11.4700	0.0115	40.049	0	0	0
2015/06/30	R203	05/11/2015	6.01	Call	Bond Future	8.5100	0.0085	11.9100	0.0119	39.953	0	0	0
2015/06/30	R203	05/11/2015	5.99	Put	Bond Future	2,622.0000	2.6220	2,447.2600	2.4473	(6.664)	0	0	0
2015/06/30	R203	05/11/2015	6.01	Put	Bond Future	2,587.2500	2.5873	2,412.7400	2.4127	(6.745)	0	0	0
2015/06/30	R203	04/02/2016	7.26	Put	Bond Future	800.3500	0.8003	685.9100	0.6859	(14.299)	0	0	0
2015/06/30	R203	04/02/2016	7.25	Put	Bond Future	809.9500	0.8100	694.7000	0.6947	(14.229)	0	0	0
2015/06/30	R203	04/02/2016			Bond Future	7.6011	104.2781	7.4798	104.4588	(1.596)	0.0000	0.0000	0
2015/06/30	R203	04/02/2016	7.26	Call	Bond Future	291.0400	0.2910	357.3000	0.3573	22.767	0	0	0
2015/06/30	R203	04/02/2016	7.24	Call	Bond Future	280.3400	0.2803	344.9700	0.3450	23.054	0	0	0
2015/06/30	R203	04/02/2016	7.25	Call	Bond Future	285.6600	0.2857	351.1100	0.3511	22.912	0	0	0
2015/06/30	R203	04/02/2016	7.24	Put	Bond Future	819.6200	0.8196	703.5500	0.7036	(14.161)	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
2015/06/30	R204	06/08/2015	7.74	Call	Bond Future	559.1700	0.5592	694.9400	0.6949	24.281	0	0	0
2015/06/30	R204	06/08/2015	7.75	Put	Bond Future	402.6500	0.4027	293.7900	0.2938	(27.036)	0	0	0
2015/06/30	R204	06/08/2015			Bond Future	7.6909	102.0209	7.6067	102.2679	(1.095)	0.0000	0.0000	15,357
2015/06/30	R204	06/08/2015	8.41	Call	Bond Future	2,104.5100	2.1045	2,339.8600	2.3399	11.183	0	0	0
2015/06/30	R204	06/08/2015	7.74	Put	Bond Future	415.5600	0.4156	304.3300	0.3043	(26.766)	0	0	0
2015/06/30	R204	06/08/2015	7.76	Put	Bond Future	390.0300	0.3900	283.5200	0.2835	(27.308)	0	0	0
2015/06/30	R204	06/08/2015	8.41	Put	Bond Future	25.3600	0.0254	13.7100	0.0137	(45.938)	0	0	699
2015/06/30	R204	06/08/2015	7.75	Call	Bond Future	575.4900	0.5755	713.6300	0.7136	24.004	0	0	0
2015/06/30	R204	06/08/2015	7.76	Call	Bond Future	592.0900	0.5921	732.5800	0.7326	23.728	0	0	0
2015/06/30	R204	05/11/2015			Bond Future	7.7988	103.6370	7.7074	103.8867	(1.172)	0.0000	0.0000	0
2015/06/30	R204	05/11/2015	6.25	Call	Bond Future	15.2800	0.0153	19.5400	0.0195	27.880	0	0	0
2015/06/30	R204	05/11/2015	6.24	Put	Bond Future	4,379.9600	4.3800	4,134.3500	4.1344	(5.608)	0	0	0
2015/06/30	R204	05/11/2015	6.26	Put	Bond Future	4,323.5900	4.3236	4,078.2600	4.0783	(5.674)	0	0	0
2015/06/30	R204	05/11/2015	6.25	Put	Bond Future	4,351.7700	4.3518	4,106.3000	4.1063	(5.641)	0	0	0
2015/06/30	R204	05/11/2015	6.26	Call	Bond Future	15.8400	0.0158	20.2400	0.0202	27.778	0	0	0
2015/06/30	R204	05/11/2015	6.24	Call	Bond Future	14.7300	0.0147	18.8500	0.0189	27.970	0	0	0
2015/06/30	R204	04/02/2016	7.50	Call	Bond Future	528.0400	0.5280	620.8900	0.6209	17.584	0	0	0
2015/06/30	R204	04/02/2016			Bond Future	7.8882	101.3592	7.7879	101.6129	(1.272)	0.0000	0.0000	0
2015/06/30	R204	04/02/2016	7.51	Call	Bond Future	537.2000	0.5372	631.1000	0.6311	17.480	0	0	0
2015/06/30	R204	04/02/2016	7.49	Put	Bond Future	1,531.2100	1.5312	1,368.9700	1.3690	(10.596)	0	0	0
2015/06/30	R204	04/02/2016	7.51	Put	Bond Future	1,498.0100	1.4980	1,338.1600	1.3382	(10.671)	0	0	0
2015/06/30	R204	04/02/2016	7.49	Call	Bond Future	519.2800	0.5193	610.7900	0.6108	17.622	0	0	0
2015/06/30	R204	04/02/2016	7.50	Put	Bond Future	1,514.4100	1.5144	1,353.5100	1.3535	(10.625)	0	0	0
2015/06/30	R207	06/08/2015	7.76	Call	Bond Future	349.3200	0.3493	468.9300	0.4689	34.241	0	0	0
2015/06/30	R207	06/08/2015			Bond Future	7.9313	98.0418	7.8425	98.3633	(1.119)	0.0000	0.0000	35,529
2015/06/30	R207	06/08/2015	7.74	Call	Bond Future	324.7500	0.3248	438.3500	0.4384	34.981	0	0	0
2015/06/30	R207	06/08/2015	7.75	Call	Bond Future	336.8800	0.3369	453.4800	0.4535	34.612	0	0	0
2015/06/30	R207	06/08/2015	7.46	Call	Bond Future	97.5800	0.0976	142.6000	0.1426	46.137	0	0	70
2015/06/30	R207	06/08/2015	7.74	Put	Bond Future	1,019.3500	1.0194	811.4200	0.8114	(20.398)	0	0	0
2015/06/30	R207	06/08/2015	7.46	Put	Bond Future	1,819.8300	1.8198	1,543.3200	1.5433	(15.194)	0	0	0
2015/06/30	R207	06/08/2015	7.76	Put	Bond Future	971.0100	0.9710	769.0900	0.7691	(20.795)	0	0	0
2015/06/30	R207	06/08/2015	7.75	Put	Bond Future	995.0100	0.9950	790.0800	0.7901	(20.596)	0	0	0
2015/06/30	R207	05/11/2015	7.76	Call	Bond Future	698.8900	0.6989	814.8300	0.8148	16.589	0	0	0
2015/06/30	R207	05/11/2015			Bond Future	8.0270	99.5951	7.9325	99.9205	(1.178)	0.0000	0.0000	0
2015/06/30	R207	05/11/2015	7.74	Call	Bond Future	673.0400	0.6730	785.4200	0.7854	16.697	0	0	0
2015/06/30	R207	05/11/2015	7.50	Call	Bond Future	411.7800	0.4118	485.6700	0.4857	17.944	0	0	19
2015/06/30	R207	05/11/2015	7.75	Call	Bond Future	685.8800	0.6859	800.0400	0.8000	16.644	0	0	0
2015/06/30	R207	05/11/2015	7.43	Call	Bond Future	351.7300	0.3517	415.6600	0.4157	18.176	0	0	53
2015/06/30	R207	05/11/2015	7.74	Put	Bond Future	1,665.2100	1.6652	1,452.1400	1.4521	(12.795)	0	0	0
2015/06/30	R207	05/11/2015	7.76	Put	Bond Future	1,621.5200	1.6215	1,412.0100	1.4120	(12.921)	0	0	0
2015/06/30	R207	05/11/2015	7.43	Put	Bond Future	2,429.4800	2.4295	2,167.9600	2.1680	(10.764)	0	0	0
2015/06/30	R207	05/11/2015	7.75	Put	Bond Future	1,643.2700	1.6433	1,431.9800	1.4320	(12.858)	0	0	0
2015/06/30	R207	05/11/2015	7.50	Put	Bond Future	2,243.1300	2.2431	1,991.5700	1.9916	(11.215)	0	0	0
2015/06/30	R207	04/02/2016	7.49	Put	Bond Future	2,556.6100	2.5566	2,304.6600	2.3047	(9.855)	0	0	0
2015/06/30	R207	04/02/2016	7.27	Put	Bond Future	3,119.9900	3.1200	2,843.7700	2.8438	(8.853)	0	0	0
2015/06/30	R207	04/02/2016			Bond Future	8.1099	97.6436	8.0084	97.9744	(1.251)	0.0000	0.0000	0
2015/06/30	R207	04/02/2016	7.51	Put	Bond Future	2,508.3400	2.5083	2,258.8700	2.2589	(9.946)	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
2015/06/30	R207	04/02/2016	7.27	Call	Bond Future	340.6500	0.3406	395.1800	0.3952	16.008	0	0	43
2015/06/30	R207	04/02/2016	7.50	Call	Bond Future	523.7300	0.5237	603.6300	0.6036	15.256	0	0	19
2015/06/30	R207	04/02/2016	7.51	Call	Bond Future	533.0000	0.5330	614.2800	0.6143	15.250	0	0	0
2015/06/30	R207	04/02/2016	7.49	Call	Bond Future	514.5700	0.5146	593.3700	0.5934	15.314	0	0	0
2015/06/30	R207	04/02/2016	7.50	Put	Bond Future	2,532.4100	2.5324	2,281.5600	2.2816	(9.906)	0	0	0
2015/06/30	R207	05/05/2016	7.86	Put	Bond Future	2,124.4800	2.1245	1,921.2400	1.9212	(9.567)	0	0	0
2015/06/30	R207	05/05/2016			Bond Future	8.1834	99.3776	8.0743	99.7131	(1.333)	0.0000	0.0000	0
2015/06/30	R207	05/05/2016	7.85	Put	Bond Future	2,142.7000	2.1427	1,938.0700	1.9381	(9.550)	0	0	0
2015/06/30	R207	05/05/2016	7.56	Put	Bond Future	2,716.1100	2.7161	2,474.6200	2.4746	(8.891)	0	0	0
2015/06/30	R207	05/05/2016	7.84	Put	Bond Future	2,161.0300	2.1610	1,955.0100	1.9550	(9.533)	0	0	0
2015/06/30	R207	05/05/2016	7.56	Call	Bond Future	779.0500	0.7791	873.0900	0.8731	12.071	0	0	43
2015/06/30	R207	05/05/2016	7.85	Call	Bond Future	1,112.5800	1.1126	1,243.4800	1.2435	11.765	0	0	0
2015/06/30	R207	05/05/2016	7.86	Call	Bond Future	1,125.4500	1.1255	1,257.7400	1.2577	11.754	0	0	0
2015/06/30	R207	05/05/2016	7.84	Call	Bond Future	1,099.8000	1.0998	1,229.3100	1.2293	11.776	0	0	0
2015/06/30	R208	06/08/2015			Bond Future	8.0603	96.6174	7.9773	96.9749	(1.029)	0.0000	0.0000	38,528
2015/06/30	R208	06/08/2015	8.00	Call	Bond Future	622.1200	0.6221	783.7300	0.7837	25.977	0	0	0
2015/06/30	R208	06/08/2015	8.01	Call	Bond Future	641.8200	0.6418	806.6000	0.8066	25.674	0	0	0
2015/06/30	R208	06/08/2015	8.85	Call	Bond Future	3,355.3800	3.3554	3,698.1600	3.6982	10.216	0	0	0
2015/06/30	R208	06/08/2015	7.99	Call	Bond Future	603.0500	0.6030	761.1100	0.7611	26.210	0	0	0
2015/06/30	R208	06/08/2015	8.01	Put	Bond Future	858.2600	0.8583	665.6000	0.6656	(22.448)	0	0	0
2015/06/30	R208	06/08/2015	8.00	Put	Bond Future	881.6700	0.8817	685.8400	0.6858	(22.211)	0	0	0
2015/06/30	R208	06/08/2015	7.99	Put	Bond Future	905.7500	0.9058	706.3700	0.7064	(22.013)	0	0	0
2015/06/30	R208	06/08/2015	8.85	Put	Bond Future	33.8100	0.0338	19.1500	0.0192	(43.360)	0	0	198
2015/06/30	R208	05/11/2015			Bond Future	8.1470	94.7489	8.0596	95.1108	(1.072)	0.0000	0.0000	0
2015/06/30	R208	05/11/2015	8.48	Call	Bond Future	2,143.2600	2.1433	2,399.1800	2.3992	11.941	0	0	0
2015/06/30	R208	05/11/2015	7.74	Put	Bond Future	2,350.3800	2.3504	2,105.2500	2.1053	(10.429)	0	0	0
2015/06/30	R208	05/11/2015	7.75	Call	Bond Future	662.3600	0.6624	781.0600	0.7811	17.921	0	0	0
2015/06/30	R208	05/11/2015	7.76	Call	Bond Future	675.6600	0.6757	796.4400	0.7964	17.876	0	0	0
2015/06/30	R208	05/11/2015	8.48	Put	Bond Future	778.5000	0.7785	672.4600	0.6725	(13.621)	0	0	2,200
2015/06/30	R208	05/11/2015	7.74	Call	Bond Future	649.2400	0.6492	766.0700	0.7661	17.995	0	0	0
2015/06/30	R208	05/11/2015	7.76	Put	Bond Future	2,292.3400	2.2923	2,051.1600	2.0512	(10.521)	0	0	0
2015/06/30	R208	05/11/2015	7.75	Put	Bond Future	2,321.2600	2.3213	2,078.0000	2.0780	(10.480)	0	0	0
2015/06/30	R208	04/02/2016			Bond Future	8.2202	96.3576	8.1278	96.7255	(1.124)	0.0000	0.0000	0
2015/06/30	R208	04/02/2016	7.74	Put	Bond Future	2,798.3900	2.7984	2,559.2600	2.5593	(8.545)	0	0	0
2015/06/30	R208	04/02/2016	7.76	Put	Bond Future	2,743.9000	2.7439	2,508.3000	2.5083	(8.586)	0	0	0
2015/06/30	R208	04/02/2016	7.75	Put	Bond Future	2,771.0600	2.7711	2,533.5500	2.5335	(8.571)	0	0	0
2015/06/30	R208	04/02/2016	7.76	Call	Bond Future	894.4400	0.8944	1,026.7400	1.0267	14.791	0	0	0
2015/06/30	R208	04/02/2016	7.74	Call	Bond Future	867.5600	0.8676	996.3300	0.9963	14.843	0	0	0
2015/06/30	R208	04/02/2016	7.75	Call	Bond Future	880.9300	0.8809	1,011.3200	1.0113	14.801	0	0	0
2015/06/30	R209	06/08/2015	8.99	Put	Bond Future	1,260.0600	1.2601	1,066.4000	1.0664	(15.369)	0	0	0
2015/06/30	R209	06/08/2015			Bond Future	8.9405	77.1320	8.8841	77.5575	(0.631)	0.0000	0.0000	28,177
2015/06/30	R209	06/08/2015	9.01	Put	Bond Future	1,192.9200	1.1929	1,006.4200	1.0064	(15.634)	0	0	0
2015/06/30	R209	06/08/2015	9.90	Call	Bond Future	6,753.5200	6.7535	7,165.5800	7.1656	6.101	0	0	0
2015/06/30	R209	06/08/2015	9.00	Call	Bond Future	1,670.5900	1.6706	1,906.0600	1.9061	14.095	0	0	0
2015/06/30	R209	06/08/2015	9.01	Call	Bond Future	1,711.9300	1.7119	1,950.8700	1.9509	13.957	0	0	0
2015/06/30	R209	06/08/2015	8.99	Call	Bond Future	1,630.2000	1.6302	1,861.9800	1.8620	14.218	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
2015/06/30	R209	06/08/2015	9.00	Put	Bond Future	1,225.9600	1.2260	1,035.9900	1.0360	(15.496)	0	0	0
2015/06/30	R209	06/08/2015	9.90	Put	Bond Future	46.8200	0.0468	33.4400	0.0334	(28.578)	0	0	2,914
2015/06/30	R209	05/11/2015	9.25	Call	Bond Future	3,697.9800	3.6980	3,977.1200	3.9771	7.548	0	0	0
2015/06/30	R209	05/11/2015	7.99	Put	Bond Future	8,516.1700	8.5162	8,121.4300	8.1214	(4.635)	0	0	0
2015/06/30	R209	05/11/2015			Bond Future	9.0004	75.2066	8.9426	75.6379	(0.643)	0.0000	0.0000	29
2015/06/30	R209	05/11/2015	8.01	Put	Bond Future	8,363.0100	8.3630	7,970.3100	7.9703	(4.696)	0	0	0
2015/06/30	R209	05/11/2015	9.25	Put	Bond Future	1,879.3000	1.8793	1,727.1400	1.7271	(8.097)	0	0	900
2015/06/30	R209	05/11/2015	7.99	Call	Bond Future	401.8400	0.4018	438.4000	0.4384	9.098	0	0	0
2015/06/30	R209	05/11/2015	8.00	Put	Bond Future	8,439.1900	8.4392	8,045.3000	8.0453	(4.667)	0	0	0
2015/06/30	R209	05/11/2015	8.00	Call	Bond Future	411.5300	0.4115	448.9400	0.4489	9.090	0	0	0
2015/06/30	R209	05/11/2015	8.01	Call	Bond Future	421.8800	0.4219	460.4800	0.4605	9.150	0	0	0
2015/06/30	R209	04/02/2016	8.75	Put	Bond Future	4,840.3300	4.8403	4,590.5100	4.5905	(5.161)	0	0	0
2015/06/30	R209	04/02/2016	8.74	Call	Bond Future	2,532.7200	2.5327	2,719.3500	2.7194	7.369	0	0	0
2015/06/30	R209	04/02/2016			Bond Future	9.0529	76.4837	8.9935	76.9221	(0.656)	0.0000	0.0000	0
2015/06/30	R209	04/02/2016	8.75	Call	Bond Future	2,562.8500	2.5629	2,751.4100	2.7514	7.357	0	0	0
2015/06/30	R209	04/02/2016	8.76	Call	Bond Future	2,593.1800	2.5932	2,783.9100	2.7839	7.355	0	0	0
2015/06/30	R209	04/02/2016	8.74	Put	Bond Future	4,887.1800	4.8872	4,635.4300	4.6354	(5.151)	0	0	0
2015/06/30	R209	04/02/2016	8.76	Put	Bond Future	4,793.7900	4.7938	4,546.1400	4.5461	(5.166)	0	0	0
2015/06/30	R210	06/08/2015	179.01	Call	Bond Future	316.8500	0.3168	345.9900	0.3460	9.197	0	0	0
2015/06/30	R210	06/08/2015			Bond Future	179.3269	179.3269	179.3560	179.3560	0.016	0.0000	0.0000	1,227
2015/06/30	R210	06/08/2015	178.99	Call	Bond Future	336.8500	0.3369	365.9900	0.3660	8.651	0	0	0
2015/06/30	R210	06/08/2015	179.00	Call	Bond Future	326.8500	0.3269	355.9900	0.3560	8.915	0	0	0
2015/06/30	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R210	05/11/2015			Bond Future	180.0360	180.0360	180.0636	180.0636	0.015	0.0000	0.0000	0
2015/06/30	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R210	05/11/2015	181.99	Put	Bond Future	1,954.0400	1.9540	1,926.4400	1.9264	(1.412)	0	0	0
2015/06/30	R210	05/11/2015	182.01	Put	Bond Future	1,974.0400	1.9740	1,946.4400	1.9464	(1.398)	0	0	0
2015/06/30	R210	05/11/2015	182.00	Put	Bond Future	1,964.0400	1.9640	1,936.4400	1.9364	(1.405)	0	0	0
2015/06/30	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R211	06/08/2015			Bond Future	134.1991	134.1991	134.2173	134.2173	0.014	0.0000	0.0000	1,120
2015/06/30	R211	06/08/2015	134.99	Put	Bond Future	790.9300	0.7909	772.6900	0.7727	(2.306)	0	0	0
2015/06/30	R211	06/08/2015	135.01	Put	Bond Future	810.9300	0.8109	792.6900	0.7927	(2.249)	0	0	0
2015/06/30	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R211	06/08/2015	135.00	Put	Bond Future	800.9300	0.8009	782.6900	0.7827	(2.277)	0	0	0
2015/06/30	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R211	05/11/2015			Bond Future	136.3252	136.3252	136.3421	136.3421	0.012	0.0000	0.0000	0
2015/06/30	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R211	05/11/2015	134.99	Call	Bond Future	1,335.1600	1.3352	1,352.1100	1.3521	1.270	0	0	0
2015/06/30	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R211	05/11/2015	135.00	Call	Bond Future	1,325.1600	1.3252	1,342.1100	1.3421	1.279	0	0	0
2015/06/30	R211	05/11/2015	135.01	Call	Bond Future	1,315.1600	1.3152	1,332.1100	1.3321	1.289	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
2015/06/30	R212	06/08/2015	141.01	Put	Bond Future	1,922.3600	1.9224	1,899.5800	1.8996	(1.185)	0	0	0
2015/06/30	R212	06/08/2015			Bond Future	139.0876	139.0876	139.1104	139.1104	0.016	0.0000	0.0000	1,109
2015/06/30	R212	06/08/2015	141.00	Put	Bond Future	1,912.3600	1.9124	1,889.5800	1.8896	(1.191)	0	0	0
2015/06/30	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R212	06/08/2015	140.99	Put	Bond Future	1,902.3600	1.9024	1,879.5800	1.8796	(1.197)	0	0	0
2015/06/30	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R212	05/11/2015			Bond Future	141.2912	141.2912	141.3126	141.3126	0.015	0.0000	0.0000	0
2015/06/30	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R212	05/11/2015	145.99	Put	Bond Future	4,698.8200	4.6988	4,677.3500	4.6774	(0.457)	0	0	0
2015/06/30	R212	05/11/2015	146.01	Put	Bond Future	4,718.8200	4.7188	4,697.3500	4.6974	(0.455)	0	0	0
2015/06/30	R212	05/11/2015	146.00	Put	Bond Future	4,708.8200	4.7088	4,687.3500	4.6874	(0.456)	0	0	0
2015/06/30	R213	06/08/2015			Bond Future	8.8280	87.8277	8.7664	88.2879	(0.698)	0.0000	0.0000	17,330
2015/06/30	R213	06/08/2015	8.49	Put	Bond Future	3,056.0400	3.0560	2,688.0400	2.6880	(12.042)	0	0	0
2015/06/30	R213	06/08/2015	8.51	Put	Bond Future	2,938.0800	2.9381	2,576.4500	2.5764	(12.308)	0	0	0
2015/06/30	R213	06/08/2015	8.49	Call	Bond Future	485.8600	0.4859	578.0200	0.5780	18.968	0	0	0
2015/06/30	R213	06/08/2015	8.50	Put	Bond Future	2,996.7600	2.9968	2,631.8700	2.6319	(12.176)	0	0	0
2015/06/30	R213	06/08/2015	8.50	Call	Bond Future	504.1900	0.5042	599.4600	0.5995	18.896	0	0	0
2015/06/30	R213	06/08/2015	8.51	Call	Bond Future	523.0200	0.5230	621.5500	0.6216	18.839	0	0	0
2015/06/30	R213	05/11/2015	7.76	Call	Bond Future	281.9400	0.2819	314.1900	0.3142	11.439	0	0	0
2015/06/30	R213	05/11/2015			Bond Future	8.8948	85.6758	8.8315	86.1423	(0.712)	0.0000	0.0000	0
2015/06/30	R213	05/11/2015	7.74	Call	Bond Future	267.8900	0.2679	298.6300	0.2986	11.475	0	0	0
2015/06/30	R213	05/11/2015	7.75	Call	Bond Future	274.8500	0.2748	306.3300	0.3063	11.454	0	0	0
2015/06/30	R213	05/11/2015	7.74	Put	Bond Future	9,379.0900	9.3791	8,943.3700	8.9434	(4.646)	0	0	0
2015/06/30	R213	05/11/2015	7.76	Put	Bond Future	9,223.9100	9.2239	8,789.7000	8.7897	(4.707)	0	0	0
2015/06/30	R213	05/11/2015	7.75	Put	Bond Future	9,301.3800	9.3014	8,866.4000	8.8664	(4.677)	0	0	0
2015/06/30	R213	04/02/2016			Bond Future	8.9555	87.1303	8.8902	87.6044	(0.729)	0.0000	0.0000	0
2015/06/30	R213	04/02/2016	8.75	Call	Bond Future	2,754.6400	2.7546	2,979.1000	2.9791	8.148	0	0	0
2015/06/30	R213	04/02/2016	8.74	Put	Bond Future	4,303.0100	4.3030	4,051.1600	4.0512	(5.853)	0	0	0
2015/06/30	R213	04/02/2016	8.76	Put	Bond Future	4,217.8600	4.2179	3,970.5900	3.9706	(5.862)	0	0	0
2015/06/30	R213	04/02/2016	8.75	Put	Bond Future	4,260.2900	4.2603	4,010.5900	4.0106	(5.861)	0	0	0
2015/06/30	R213	04/02/2016	8.76	Call	Bond Future	2,786.3600	2.7864	3,013.2500	3.0132	8.143	0	0	0
2015/06/30	R213	04/02/2016	8.74	Call	Bond Future	2,723.1200	2.7231	2,945.4300	2.9454	8.164	0	0	0
2015/06/30	R214	06/08/2015	8.76	Put	Bond Future	2,611.4000	2.6114	2,300.9500	2.3009	(11.888)	0	0	0
2015/06/30	R214	06/08/2015			Bond Future	8.9843	78.1834	8.9280	78.6318	(0.627)	0.0000	0.0000	22,215
2015/06/30	R214	06/08/2015	8.75	Put	Bond Future	2,668.0300	2.6680	2,353.9300	2.3539	(11.773)	0	0	0
2015/06/30	R214	06/08/2015	8.74	Call	Bond Future	749.7200	0.7497	880.3700	0.8804	17.427	0	0	0
2015/06/30	R214	06/08/2015	8.75	Call	Bond Future	774.8900	0.7749	909.1500	0.9092	17.326	0	0	0
2015/06/30	R214	06/08/2015	8.76	Call	Bond Future	800.6400	0.8006	938.5500	0.9386	17.225	0	0	0
2015/06/30	R214	06/08/2015	8.74	Put	Bond Future	2,725.3700	2.7254	2,407.6600	2.4077	(11.657)	0	0	0
2015/06/30	R214	05/11/2015			Bond Future	9.0436	76.1318	8.9858	76.5864	(0.639)	0.0000	0.0000	0
2015/06/30	R214	05/11/2015	7.99	Put	Bond Future	9,433.0600	9.4331	9,014.0300	9.0140	(4.442)	0	0	0
2015/06/30	R214	05/11/2015	8.00	Put	Bond Future	9,348.6500	9.3487	8,930.4500	8.9304	(4.473)	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
2015/06/30	R214	05/11/2015	8.01	Put	Bond Future	9,265.0400	9.2650	8,847.2500	8.8473	(4.509)	0	0	0
2015/06/30	R214	05/11/2015	7.99	Call	Bond Future	384.9900	0.3850	420.5000	0.4205	9.224	0	0	0
2015/06/30	R214	05/11/2015	8.00	Call	Bond Future	394.5600	0.3946	430.9000	0.4309	9.210	0	0	0
2015/06/30	R214	05/11/2015	8.01	Call	Bond Future	404.7600	0.4048	441.5100	0.4415	9.079	0	0	0
2015/06/30	R214	04/02/2016			Bond Future	9.0975	77.4242	9.0381	77.8863	(0.652)	0.0000	0.0000	4,320
2015/06/30	R214	04/02/2016	7.99	Put	Bond Future	10,310.3900	10.3104	9,901.3900	9.9014	(3.967)	0	0	0
2015/06/30	R214	04/02/2016	8.00	Call	Bond Future	874.8700	0.8749	928.8400	0.9288	6.169	0	0	0
2015/06/30	R214	04/02/2016	8.01	Call	Bond Future	890.1900	0.8902	944.2400	0.9442	6.072	0	0	0
2015/06/30	R214	04/02/2016	7.99	Call	Bond Future	860.5300	0.8605	913.6300	0.9136	6.171	0	0	0
2015/06/30	R214	04/02/2016	8.01	Put	Bond Future	10,152.7200	10.1527	9,744.6700	9.7447	(4.019)	0	0	0
2015/06/30	R214	04/02/2016	8.00	Put	Bond Future	10,230.9800	10.2310	9,822.8500	9.8228	(3.989)	0	0	0
2015/06/30	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R248	06/08/2015			Bond Future	9.0350	100.9376	8.9786	101.5143	(0.624)	0.0000	0.0000	41,313
2015/06/30	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R248	06/08/2015	8.74	Put	Bond Future	3,084.2500	3.0843	2,507.5800	2.5076	(18.697)	0	0	0
2015/06/30	R248	06/08/2015	8.76	Put	Bond Future	2,869.7300	2.8697	2,293.0600	2.2931	(20.095)	0	0	0
2015/06/30	R248	06/08/2015	8.75	Put	Bond Future	2,976.8900	2.9769	2,400.2200	2.4002	(19.372)	0	0	0
2015/06/30	R248	05/11/2015	8.01	Put	Bond Future	12,095.7500	12.0958	11,511.0900	11.5111	(4.834)	0	0	0
2015/06/30	R248	05/11/2015			Bond Future	9.0956	98.1077	9.0378	98.6923	(0.636)	0.0000	0.0000	0
2015/06/30	R248	05/11/2015	8.00	Put	Bond Future	12,219.2100	12.2192	11,634.5500	11.6345	(4.785)	0	0	0
2015/06/30	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R248	05/11/2015	7.99	Put	Bond Future	12,342.9200	12.3429	11,758.2600	11.7583	(4.737)	0	0	0
2015/06/30	R248	04/02/2016	8.99	Put	Bond Future	1,623.1500	1.6231	1,028.8400	1.0288	(36.615)	0	0	0
2015/06/30	R248	04/02/2016			Bond Future	9.1510	99.7732	9.0915	100.3675	(0.650)	0.0000	0.0000	0
2015/06/30	R248	04/02/2016	9.00	Put	Bond Future	1,520.9400	1.5209	926.6300	0.9266	(39.075)	0	0	0
2015/06/30	R248	04/02/2016	9.01	Put	Bond Future	1,418.9200	1.4189	824.6100	0.8246	(41.885)	0	0	0
2015/06/30	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/30	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**498763**