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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/07/2015 TO 07/07/2015

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
2015/07/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	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
2015/07/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2025	06/08/2015			Bond Future	121.6177	121.6177	121.6378	121.6378	0.017	0.0000	0.0000	38
2015/07/07	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2025	06/08/2015	120.99	Call	Bond Future	627.7400	0.6277	647.8500	0.6478	3.204	0	0	0
2015/07/07	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2025	06/08/2015	121.00	Call	Bond Future	617.7400	0.6177	637.8500	0.6378	3.255	0	0	0
2015/07/07	2025	06/08/2015	121.01	Call	Bond Future	607.7400	0.6077	627.8500	0.6278	3.309	0	0	0
2015/07/07	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2025	05/11/2015			Bond Future	123.5335	123.5335	123.5528	123.5528	0.016	0.0000	0.0000	0
2015/07/07	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2025	05/11/2015	123.01	Call	Bond Future	523.4900	0.5235	542.8200	0.5428	3.693	0	0	0
2015/07/07	2025	05/11/2015	122.99	Call	Bond Future	543.4900	0.5435	562.8200	0.5628	3.557	0	0	0
2015/07/07	2025	05/11/2015	123.00	Call	Bond Future	533.4900	0.5335	552.8200	0.5528	3.623	0	0	0
2015/07/07	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2030	06/08/2015			Bond Future	8.7088	94.4880	8.7433	94.2190	0.396	0.0000	0.0000	9,953
2015/07/07	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2030	06/08/2015	7.74	Put	Bond Future	8,007.7900	8.0078	8,276.7300	8.2767	3.358	0	0	0
2015/07/07	2030	06/08/2015	7.76	Put	Bond Future	7,833.0500	7.8330	8,101.9900	8.1020	3.433	0	0	0
2015/07/07	2030	06/08/2015	7.75	Put	Bond Future	7,920.3700	7.9204	8,189.3100	8.1893	3.396	0	0	0
2015/07/07	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2030	05/11/2015			Bond Future	8.7738	95.9768	8.8096	95.7026	0.407	0.0000	0.0000	0
2015/07/07	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2030	05/11/2015	8.49	Put	Bond Future	2,217.4500	2.2175	2,491.6200	2.4916	12.364	0	0	0
2015/07/07	2030	05/11/2015	8.51	Put	Bond Future	2,058.8200	2.0588	2,332.9900	2.3330	13.317	0	0	0
2015/07/07	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2030	05/11/2015	8.50	Put	Bond Future	2,138.0900	2.1381	2,412.2600	2.4123	12.823	0	0	0
2015/07/07	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2032	06/08/2015			Bond Future	8.8078	98.1800	8.8424	97.8922	0.392	0.0000	0.0000	1,678
2015/07/07	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2032	06/08/2015	8.50	Put	Bond Future	2,618.9600	2.6190	2,906.6900	2.9067	10.986	0	0	0
2015/07/07	2032	06/08/2015	8.49	Put	Bond Future	2,705.8000	2.7058	2,993.5300	2.9935	10.634	0	0	0
2015/07/07	2032	06/08/2015	8.51	Put	Bond Future	2,532.2300	2.5322	2,819.9600	2.8200	11.363	0	0	0
2015/07/07	2032	05/11/2015			Bond Future	8.8739	95.5721	8.9097	95.2789	0.403	0.0000	0.0000	0
2015/07/07	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2032	05/11/2015	7.99	Put	Bond Future	7,690.9400	7.6909	7,984.1200	7.9841	3.812	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
2015/07/07	2032	05/11/2015	8.01	Put	Bond Future	7,507.1000	7.5071	7,800.2800	7.8003	3.905	0	0	0
2015/07/07	2032	05/11/2015	8.00	Put	Bond Future	7,598.9600	7.5990	7,892.1400	7.8921	3.858	0	0	0
2015/07/07	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2032	04/02/2016			Bond Future	8.9311	97.1926	8.9681	96.8933	0.414	0.0000	0.0000	0
2015/07/07	2032	04/02/2016	8.69	Put	Bond Future	1,984.7600	1.9848	2,283.9800	2.2840	15.076	0	0	0
2015/07/07	2032	04/02/2016	8.71	Put	Bond Future	1,817.8200	1.8178	2,117.0400	2.1170	16.460	0	0	0
2015/07/07	2032	04/02/2016	8.70	Put	Bond Future	1,901.2400	1.9012	2,200.4600	2.2005	15.738	0	0	0
2015/07/07	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	06/08/2015			Bond Future	8.9170	96.3142	8.9818	95.7205	0.728	0.0000	0.0000	39,658
2015/07/07	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	06/08/2015	8.74	Put	Bond Future	1,649.1500	1.6491	2,242.8500	2.2428	36.000	0	0	0
2015/07/07	2037	06/08/2015	8.76	Put	Bond Future	1,460.5500	1.4606	2,054.2500	2.0543	40.649	0	0	0
2015/07/07	2037	06/08/2015	8.75	Put	Bond Future	1,554.7800	1.5548	2,148.4800	2.1485	38.185	0	0	0
2015/07/07	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	05/11/2015	7.99	Put	Bond Future	9,676.2300	9.6762	10,280.2900	10.2803	6.243	0	0	0
2015/07/07	2037	05/11/2015	8.01	Put	Bond Future	9,465.6400	9.4656	10,069.7000	10.0697	6.382	0	0	0
2015/07/07	2037	05/11/2015			Bond Future	8.9783	97.8318	9.0451	97.2277	0.745	0.0000	0.0000	0
2015/07/07	2037	05/11/2015	8.00	Put	Bond Future	9,570.8500	9.5709	10,174.9100	10.1749	6.311	0	0	0
2015/07/07	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	04/02/2016	8.75	Put	Bond Future	2,590.3100	2.5903	3,205.6300	3.2056	23.755	0	0	0
2015/07/07	2037	04/02/2016			Bond Future	9.0327	95.2325	9.1017	94.6172	0.763	0.0000	0.0000	0
2015/07/07	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2037	04/02/2016	8.74	Put	Bond Future	2,683.9300	2.6839	3,299.2500	3.2993	22.926	0	0	0
2015/07/07	2037	04/02/2016	8.76	Put	Bond Future	2,496.8200	2.4968	3,112.1400	3.1121	24.644	0	0	0
2015/07/07	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2038	06/08/2015			Bond Future	124.6858	124.6858	124.7077	124.7077	0.018	0.0000	0.0000	3,582
2015/07/07	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2038	06/08/2015	127.99	Put	Bond Future	3,304.1700	3.3042	3,282.2900	3.2823	(0.662)	0	0	0
2015/07/07	2038	06/08/2015	128.01	Put	Bond Future	3,324.1700	3.3242	3,302.2900	3.3023	(0.658)	0	0	0
2015/07/07	2038	06/08/2015	128.00	Put	Bond Future	3,314.1700	3.3142	3,292.2900	3.2923	(0.660)	0	0	0
2015/07/07	2038	05/11/2015			Bond Future	126.6500	126.6500	126.6710	126.6710	0.017	0.0000	0.0000	0
2015/07/07	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2038	05/11/2015	133.99	Put	Bond Future	7,340.0500	7.3400	7,319.0200	7.3190	(0.287)	0	0	0
2015/07/07	2038	05/11/2015	134.01	Put	Bond Future	7,360.0500	7.3600	7,339.0200	7.3390	(0.286)	0	0	0
2015/07/07	2038	05/11/2015	134.00	Put	Bond Future	7,350.0500	7.3500	7,329.0200	7.3290	(0.286)	0	0	0
2015/07/07	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	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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2015/07/07	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2044	06/08/2015			Bond Future	8.9656	98.0730	9.0355	97.3746	0.780	0.0000	0.0000	13,321
2015/07/07	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2044	06/08/2015	8.74	Put	Bond Future	2,311.0400	2.3110	3,009.4200	3.0094	30.219	0	0	0
2015/07/07	2044	06/08/2015	8.76	Put	Bond Future	2,102.4200	2.1024	2,800.8000	2.8008	33.218	0	0	0
2015/07/07	2044	06/08/2015	8.75	Put	Bond Future	2,206.6400	2.2066	2,905.0200	2.9050	31.649	0	0	0
2015/07/07	2044	05/11/2015			Bond Future	9.0238	99.6182	9.0958	98.9079	0.798	0.0000	0.0000	0
2015/07/07	2044	05/11/2015	8.24	Put	Bond Future	8,340.7900	8.3408	9,051.1100	9.0511	8.516	0	0	0
2015/07/07	2044	05/11/2015	8.26	Put	Bond Future	8,113.2300	8.1132	8,823.5500	8.8236	8.755	0	0	0
2015/07/07	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2044	05/11/2015	8.25	Put	Bond Future	8,226.9000	8.2269	8,937.2200	8.9372	8.634	0	0	0
2015/07/07	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2044	04/02/2016	8.99	Put	Bond Future	846.2800	0.8463	1,569.6800	1.5697	85.480	0	0	0
2015/07/07	2044	04/02/2016			Bond Future	9.0756	96.9240	9.1497	96.2006	0.817	0.0000	0.0000	0
2015/07/07	2044	04/02/2016	9.01	Put	Bond Future	647.3600	0.6474	1,370.7600	1.3708	111.746	0	0	0
2015/07/07	2044	04/02/2016	9.00	Put	Bond Future	746.7300	0.7467	1,470.1300	1.4701	96.876	0	0	0
2015/07/07	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2046	06/08/2015	129.01	Put	Bond Future	6,183.1100	6.1831	6,161.5800	6.1616	(0.348)	0	0	0
2015/07/07	2046	06/08/2015			Bond Future	122.8269	122.8269	122.8484	122.8484	0.018	0.0000	0.0000	5,722
2015/07/07	2046	06/08/2015	129.00	Put	Bond Future	6,173.1100	6.1731	6,151.5800	6.1516	(0.349)	0	0	0
2015/07/07	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2046	06/08/2015	128.99	Put	Bond Future	6,163.1100	6.1631	6,141.5800	6.1416	(0.349)	0	0	0
2015/07/07	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2046	05/11/2015			Bond Future	123.3556	123.3556	123.3764	123.3764	0.017	0.0000	0.0000	0
2015/07/07	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2046	05/11/2015	132.99	Put	Bond Future	9,634.3700	9.6344	9,613.5600	9.6136	(0.216)	0	0	0
2015/07/07	2046	05/11/2015	133.01	Put	Bond Future	9,654.3700	9.6544	9,633.5600	9.6336	(0.216)	0	0	0
2015/07/07	2046	05/11/2015	133.00	Put	Bond Future	9,644.3700	9.6444	9,623.5600	9.6236	(0.216)	0	0	0
2015/07/07	2050	06/08/2015			Bond Future	131.6607	131.6607	131.6838	131.6838	0.018	0.0000	0.0000	3,821
2015/07/07	2050	06/08/2015	136.99	Put	Bond Future	5,329.3300	5.3293	5,306.2000	5.3062	(0.434)	0	0	0
2015/07/07	2050	06/08/2015	137.01	Put	Bond Future	5,349.3300	5.3493	5,326.2000	5.3262	(0.432)	0	0	0
2015/07/07	2050	06/08/2015	137.00	Put	Bond Future	5,339.3300	5.3393	5,316.2000	5.3162	(0.433)	0	0	0
2015/07/07	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2050	05/11/2015			Bond Future	133.7347	133.7347	133.7567	133.7567	0.016	0.0000	0.0000	0
2015/07/07	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2050	05/11/2015	144.99	Put	Bond Future	11,255.2900	11.2553	11,233.3100	11.2333	(0.195)	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
2015/07/07	2050	05/11/2015	145.01	Put	Bond Future	11,275.2900	11.2753	11,253.3100	11.2533	(0.195)	0	0	0
2015/07/07	2050	05/11/2015	145.00	Put	Bond Future	11,265.2900	11.2653	11,243.3100	11.2433	(0.195)	0	0	0
2015/07/07	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	AL37	06/08/2015			Index Future	457.6230	457.6230	457.5380	457.5380	(0.019)	0.0000	0.0000	124
2015/07/07	AL37	05/11/2015			Index Future	464.9040	464.9040	464.8130	464.8130	(0.020)	0.0000	0.0000	0
2015/07/07	AL7T	06/08/2015			Index Future	539.3170	539.3170	538.6810	538.6810	(0.118)	0.0000	0.0000	3
2015/07/07	AL7T	05/11/2015			Index Future	547.8970	547.8970	547.2460	547.2460	(0.119)	0.0000	0.0000	0
2015/07/07	ALBI	06/08/2015			Index Future	492.3200	492.3200	491.0270	491.0270	(0.263)	0.0000	0.0000	508
2015/07/07	ALBI	05/11/2015			Index Future	500.1520	500.1520	498.8340	498.8340	(0.264)	0.0000	0.0000	103
2015/07/07	ALBI	04/02/2016			Index Future	508.6210	508.6210	507.2740	507.2740	(0.265)	0.0000	0.0000	0
2015/07/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	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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2015/07/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/07	EL28	06/08/2015	125.00	Call	Bond Future	233.1000	0.2331	255.4000	0.2554	9.567	0	0	0
2015/07/07	EL28	06/08/2015			Bond Future	125.2331	125.2331	125.2554	125.2554	0.018	0.0000	0.0000	0
2015/07/07	EL28	06/08/2015	125.01	Call	Bond Future	223.1000	0.2231	245.4000	0.2454	9.996	0	0	0
2015/07/07	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	EL28	06/08/2015	124.99	Call	Bond Future	243.1000	0.2431	265.4000	0.2654	9.173	0	0	0
2015/07/07	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	EL28	05/11/2015	126.99	Put	Bond Future	1,332.0900	1.3321	1,310.6200	1.3106	(1.612)	0	0	0
2015/07/07	EL28	05/11/2015			Bond Future	125.6579	125.6579	125.6794	125.6794	0.017	0.0000	0.0000	0
2015/07/07	EL28	05/11/2015	127.01	Put	Bond Future	1,352.0900	1.3521	1,330.6200	1.3306	(1.588)	0	0	0
2015/07/07	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	EL28	05/11/2015	127.00	Put	Bond Future	1,342.0900	1.3421	1,320.6200	1.3206	(1.600)	0	0	0
2015/07/07	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	ES33	06/08/2015			Bond Future	9.8226	83.5696	9.8771	83.1826	0.555	0.0000	0.0000	6,396
2015/07/07	ES33	06/08/2015	9.59	Put	Bond Future	1,682.9100	1.6829	2,069.9700	2.0700	22.999	0	0	0
2015/07/07	ES33	06/08/2015	9.61	Put	Bond Future	1,536.1100	1.5361	1,923.1700	1.9232	25.197	0	0	0
2015/07/07	ES33	06/08/2015	9.60	Put	Bond Future	1,609.4600	1.6095	1,996.5200	1.9965	24.049	0	0	0
2015/07/07	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	ES33	05/11/2015	9.00	Put	Bond Future	6,833.7800	6.8338	7,227.7200	7.2277	5.765	0	0	0
2015/07/07	ES33	05/11/2015			Bond Future	9.9163	81.0996	9.9727	80.7057	0.569	0.0000	0.0000	0
2015/07/07	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	ES33	05/11/2015	8.99	Put	Bond Future	6,913.1100	6.9131	7,307.0500	7.3071	5.698	0	0	0
2015/07/07	ES33	05/11/2015	9.01	Put	Bond Future	6,754.5500	6.7546	7,148.4900	7.1485	5.832	0	0	0
2015/07/07	ES33	04/02/2016	10.01	Call	Bond Future	39.0500	0.0390	0.0000	0.0000	(100.000)	0	0	0
2015/07/07	ES33	04/02/2016			Bond Future	10.0043	82.4745	10.0627	82.0730	0.584	0.0000	0.0000	0
2015/07/07	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	ES33	04/02/2016	9.99	Put	Bond Future	99.0800	0.0991	500.6000	0.5006	405.248	0	0	0
2015/07/07	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	362.4700	0.3625	100.000	0	0	0
2015/07/07	ES33	04/02/2016	10.00	Put	Bond Future	29.9700	0.0300	431.4900	0.4315	1339.740	0	0	0
2015/07/07	GOVI	06/08/2015			GOVI	488.9570	488.9570	487.9560	487.9560	(0.205)	0.0000	0.0000	472
2015/07/07	GOVI	06/08/2015	499.99	Put	GOVI	110,330.0000	11.0330	120,340.0000	12.0340	9.073	0	0	0
2015/07/07	GOVI	06/08/2015	500.01	Put	GOVI	110,530.0000	11.0530	120,540.0000	12.0540	9.056	0	0	0
2015/07/07	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	GOVI	06/08/2015	500.00	Put	GOVI	110,430.0000	11.0430	120,440.0000	12.0440	9.065	0	0	0
2015/07/07	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	GOVI	05/11/2015			GOVI	496.7360	496.7360	495.7150	495.7150	(0.206)	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
2015/07/07	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	GOVI	05/11/2015	529.99	Put	GOVI	332,540.0000	33.2540	342,750.0000	34.2750	3.070	0	0	0
2015/07/07	GOVI	05/11/2015	530.01	Put	GOVI	332,740.0000	33.2740	342,950.0000	34.2950	3.068	0	0	0
2015/07/07	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	GOVI	05/11/2015	530.00	Put	GOVI	332,640.0000	33.2640	342,850.0000	34.2850	3.069	0	0	0
2015/07/07	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	GOVI	04/02/2016			GOVI	505.1460	505.1460	504.1030	504.1030	(0.206)	0.0000	0.0000	0
2015/07/07	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	GOVI	04/02/2016	511.99	Put	GOVI	68,440.0000	6.8440	78,870.0000	7.8870	15.240	0	0	0
2015/07/07	GOVI	04/02/2016	512.01	Put	GOVI	68,640.0000	6.8640	79,070.0000	7.9070	15.195	0	0	0
2015/07/07	GOVI	04/02/2016	512.00	Put	GOVI	68,540.0000	6.8540	78,970.0000	7.8970	15.217	0	0	0
2015/07/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/07	IGOV	06/08/2015			Index Future	228.3200	228.3200	228.3380	228.3380	0.008	0.0000	0.0000	1,080
2015/07/07	IGOV	05/11/2015			Index Future	231.9530	231.9530	231.9680	231.9680	0.006	0.0000	0.0000	17
2015/07/07	IGOV	04/02/2016			Index Future	235.8800	235.8800	235.8940	235.8940	0.006	0.0000	0.0000	0
2015/07/07	ILBI	06/08/2015			Index Future	619.2930	619.2930	619.3370	619.3370	0.007	0.0000	0.0000	159
2015/07/07	ILBI	05/11/2015			Index Future	629.3760	629.3760	629.4180	629.4180	0.007	0.0000	0.0000	0
2015/07/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/07	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1300	93.8700	(0.487)	0.0000	0.0000	0
2015/07/07	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3100	93.6900	(0.158)	0.0000	0.0000	0
2015/07/07	JBAF	16/09/2015			Jibar Tradeable Future	6.3500	93.6500	6.3200	93.6800	(0.472)	0.0000	0.0000	0
2015/07/07	JBAF	21/10/2015			Jibar Tradeable Future	6.5000	93.5000	6.4700	93.5300	(0.462)	0.0000	0.0000	500
2015/07/07	JBAF	18/11/2015			Jibar Tradeable Future	6.5400	93.4600	6.4800	93.5200	(0.917)	0.0000	0.0000	500
2015/07/07	JBAF	15/12/2015			Jibar Tradeable Future	6.6700	93.3300	6.6100	93.3900	(0.900)	0.0000	0.0000	0
2015/07/07	JBAF	17/02/2016			Jibar Tradeable Future	6.8400	93.1600	6.7600	93.2400	(1.170)	0.0000	0.0000	2,000
2015/07/07	JBAF	16/03/2016			Jibar Tradeable Future	6.9100	93.0900	6.8300	93.1700	(1.158)	0.0000	0.0000	0
2015/07/07	JBAF	15/06/2016			Jibar Tradeable Future	7.1500	92.8500	7.0600	92.9400	(1.259)	0.0000	0.0000	0
2015/07/07	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3000	92.7000	(1.084)	0.0000	0.0000	0
2015/07/07	JBAF	21/12/2016			Jibar Tradeable Future	7.5500	92.4500	7.4700	92.5300	(1.060)	0.0000	0.0000	0
2015/07/07	JBAF	15/03/2017			Jibar Tradeable Future	7.6800	92.3200	7.6100	92.3900	(0.911)	0.0000	0.0000	0
2015/07/07	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/07/07	R023	06/08/2015	8.24	Call	Bond Future	1,104.1900	1.1042	1,045.0400	1.0450	(5.357)	0	0	0

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2015/07/07	R023	06/08/2015	9.07	Put	Bond Future	11.2200	0.0112	11.0000	0.0110	(1.961)	0	0	911
2015/07/07	R023	06/08/2015			Bond Future	8.1571	101.2055	8.1714	101.1273	0.175	0.0000	0.0000	20,973
2015/07/07	R023	06/08/2015	8.26	Put	Bond Future	607.6100	0.6076	625.3000	0.6253	2.911	0	0	0
2015/07/07	R023	06/08/2015	9.07	Call	Bond Future	4,855.1700	4.8552	4,776.7100	4.7767	(1.616)	0	0	0
2015/07/07	R023	06/08/2015	8.25	Put	Bond Future	629.2500	0.6292	647.6300	0.6476	2.921	0	0	0
2015/07/07	R023	06/08/2015	8.24	Put	Bond Future	651.4400	0.6514	670.5300	0.6705	2.930	0	0	0
2015/07/07	R023	06/08/2015	8.25	Call	Bond Future	1,136.4500	1.1364	1,076.5900	1.0766	(5.267)	0	0	0
2015/07/07	R023	06/08/2015	8.26	Call	Bond Future	1,169.2100	1.1692	1,108.6600	1.1087	(5.179)	0	0	0
2015/07/07	R023	05/11/2015			Bond Future	8.2353	98.8770	8.2504	98.7966	0.184	0.0000	0.0000	0
2015/07/07	R023	05/11/2015	7.99	Put	Bond Future	2,445.1100	2.4451	2,488.0500	2.4881	1.756	0	0	0
2015/07/07	R023	05/11/2015	8.01	Put	Bond Future	2,379.3700	2.3794	2,421.4700	2.4215	1.769	0	0	0
2015/07/07	R023	05/11/2015	7.99	Call	Bond Future	1,129.0100	1.1290	1,091.4900	1.0915	(3.323)	0	0	0
2015/07/07	R023	05/11/2015	8.00	Put	Bond Future	2,412.1000	2.4121	2,454.6200	2.4546	1.763	0	0	0
2015/07/07	R023	05/11/2015	8.00	Call	Bond Future	1,150.0900	1.1501	1,112.1500	1.1122	(3.299)	0	0	0
2015/07/07	R023	05/11/2015	8.01	Call	Bond Future	1,171.4200	1.1714	1,133.0600	1.1331	(3.275)	0	0	0
2015/07/07	R023	04/02/2016	8.01	Put	Bond Future	3,056.0400	3.0560	3,100.9100	3.1009	1.468	0	0	0
2015/07/07	R023	04/02/2016			Bond Future	8.3030	100.5529	8.3191	100.4700	0.194	0.0000	0.0000	0
2015/07/07	R023	04/02/2016	8.00	Put	Bond Future	3,087.5600	3.0876	3,132.7500	3.1327	1.464	0	0	0
2015/07/07	R023	04/02/2016	8.01	Call	Bond Future	1,528.3200	1.5283	1,490.2700	1.4903	(2.490)	0	0	0
2015/07/07	R023	04/02/2016	7.99	Call	Bond Future	1,486.2100	1.4862	1,448.8100	1.4488	(2.516)	0	0	0
2015/07/07	R023	04/02/2016	8.00	Call	Bond Future	1,507.1800	1.5072	1,469.4500	1.4694	(2.503)	0	0	0
2015/07/07	R023	04/02/2016	7.99	Put	Bond Future	3,119.2900	3.1193	3,164.8100	3.1648	1.459	0	0	0
2015/07/07	R186	06/08/2015	7.65	Call	Bond Future	67.8400	0.0678	55.2700	0.0553	(18.529)	0	0	75
2015/07/07	R186	06/08/2015	8.00	Put	Bond Future	2,795.5000	2.7955	2,900.1400	2.9001	3.743	0	0	0
2015/07/07	R186	06/08/2015	8.90	Put	Bond Future	110.7000	0.1107	114.5600	0.1146	3.487	0	0	5,350
2015/07/07	R186	06/08/2015			Bond Future	8.2877	117.5507	8.3072	117.3942	0.235	0.0000	0.0000	35,340
2015/07/07	R186	06/08/2015	8.50	Call	Bond Future	2,326.0200	2.3260	2,198.4900	2.1985	(5.483)	0	0	0
2015/07/07	R186	06/08/2015	8.55	Put	Bond Future	523.6000	0.5236	547.3200	0.5473	4.530	0	0	7,229
2015/07/07	R186	06/08/2015	7.85	Call	Bond Future	217.2100	0.2172	186.1500	0.1861	(14.300)	0	0	20
2015/07/07	R186	06/08/2015	8.00	Call	Bond Future	446.2800	0.4463	394.4900	0.3945	(11.605)	0	0	0
2015/07/07	R186	06/08/2015	8.01	Call	Bond Future	466.2200	0.4662	412.8900	0.4129	(11.439)	0	0	0
2015/07/07	R186	06/08/2015	7.75	Call	Bond Future	125.2000	0.1252	104.7600	0.1048	(16.326)	0	0	1,000
2015/07/07	R186	06/08/2015	8.35	Call	Bond Future	1,570.6900	1.5707	1,462.5000	1.4625	(6.888)	0	0	20
2015/07/07	R186	06/08/2015	7.99	Call	Bond Future	426.9700	0.4270	376.7200	0.3767	(11.769)	0	0	0
2015/07/07	R186	06/08/2015	8.68	Put	Bond Future	307.5100	0.3075	320.7800	0.3208	4.315	0	0	20
2015/07/07	R186	06/08/2015	8.46	Put	Bond Future	733.6200	0.7336	767.1300	0.7671	4.568	0	0	75
2015/07/07	R186	06/08/2015	8.45	Call	Bond Future	2,057.5700	2.0576	1,935.8800	1.9359	(5.914)	0	0	0
2015/07/07	R186	06/08/2015	8.05	Call	Bond Future	552.6500	0.5527	492.9800	0.4930	(10.797)	0	0	75
2015/07/07	R186	06/08/2015	7.65	Put	Bond Future	5,363.1500	5.3632	5,507.0100	5.5070	2.682	0	0	0
2015/07/07	R186	06/08/2015	8.50	Put	Bond Future	633.3300	0.6333	662.2300	0.6622	4.563	0	0	5,229
2015/07/07	R186	06/08/2015	8.55	Call	Bond Future	2,610.0400	2.6100	2,477.3300	2.4773	(5.085)	0	0	0
2015/07/07	R186	06/08/2015	7.75	Put	Bond Future	4,568.6900	4.5687	4,704.6800	4.7047	2.977	0	0	0
2015/07/07	R186	06/08/2015	8.45	Put	Bond Future	760.4900	0.7605	795.2300	0.7952	4.568	0	0	4,229
2015/07/07	R186	06/08/2015	7.99	Put	Bond Future	2,859.0000	2.8590	2,965.1800	2.9652	3.714	0	0	0
2015/07/07	R186	06/08/2015	8.05	Put	Bond Future	2,488.9800	2.4890	2,585.7400	2.5857	3.888	0	0	0
2015/07/07	R186	06/08/2015	8.90	Call	Bond Future	4,901.8500	4.9019	4,749.2800	4.7493	(3.112)	0	0	0
2015/07/07	R186	06/08/2015	8.46	Call	Bond Future	2,109.9700	2.1100	1,987.0500	1.9871	(5.826)	0	0	0

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2015/07/07	R186	06/08/2015	7.85	Put	Bond Future	3,816.9900	3.8170	3,942.3600	3.9424	3.285	0	0	0
2015/07/07	R186	06/08/2015	8.01	Put	Bond Future	2,732.7000	2.7327	2,835.8000	2.8358	3.773	0	0	0
2015/07/07	R186	06/08/2015	8.35	Put	Bond Future	1,070.4800	1.0705	1,118.7200	1.1187	4.506	0	0	0
2015/07/07	R186	06/08/2015	8.68	Call	Bond Future	3,409.0100	3.4090	3,265.8500	3.2658	(4.199)	0	0	0
2015/07/07	R186	05/11/2015	8.24	Call	Bond Future	2,174.8500	2.1749	2,092.1300	2.0921	(3.803)	0	0	0
2015/07/07	R186	05/11/2015	8.25	Put	Bond Future	3,030.0300	3.0300	3,106.5700	3.1066	2.526	0	0	8,690
2015/07/07	R186	05/11/2015	8.45	Call	Bond Future	3,008.2000	3.0082	2,909.1500	2.9092	(3.293)	0	0	0
2015/07/07	R186	05/11/2015	8.85	Put	Bond Future	1,144.5900	1.1446	1,179.4200	1.1794	3.043	0	0	843
2015/07/07	R186	05/11/2015			Bond Future	8.3534	119.4023	8.3737	119.2422	0.243	0.0000	0.0000	500
2015/07/07	R186	05/11/2015	9.00	Put	Bond Future	864.8900	0.8649	892.1000	0.8921	3.146	0	0	2,600
2015/07/07	R186	05/11/2015	8.24	Put	Bond Future	3,073.5100	3.0735	3,150.8600	3.1509	2.517	0	0	0
2015/07/07	R186	05/11/2015	8.35	Put	Bond Future	2,619.0800	2.6191	2,687.7200	2.6877	2.621	0	0	9,370
2015/07/07	R186	05/11/2015	8.22	Call	Bond Future	2,103.8600	2.1039	2,022.7400	2.0227	(3.856)	0	0	0
2015/07/07	R186	05/11/2015	8.26	Put	Bond Future	2,986.9700	2.9870	3,062.7100	3.0627	2.536	0	0	0
2015/07/07	R186	05/11/2015	8.35	Call	Bond Future	2,592.5000	2.5925	2,501.0700	2.5011	(3.527)	0	0	843
2015/07/07	R186	05/11/2015	7.86	Call	Bond Future	1,063.4600	1.0635	1,011.0300	1.0110	(4.930)	0	0	674
2015/07/07	R186	05/11/2015	7.73	Call	Bond Future	796.0400	0.7960	753.1700	0.7532	(5.385)	0	0	169
2015/07/07	R186	05/11/2015	8.45	Put	Bond Future	2,249.7100	2.2497	2,310.7300	2.3107	2.712	0	0	6,248
2015/07/07	R186	05/11/2015	8.85	Call	Bond Future	4,971.3000	4.9713	4,846.0600	4.8461	(2.519)	0	0	0
2015/07/07	R186	05/11/2015	9.00	Call	Bond Future	5,813.1400	5.8131	5,680.2800	5.6803	(2.286)	0	0	0
2015/07/07	R186	05/11/2015	8.25	Call	Bond Future	2,211.0200	2.2110	2,127.4900	2.1275	(3.778)	0	0	0
2015/07/07	R186	05/11/2015	7.86	Put	Bond Future	5,044.7400	5.0447	5,152.3800	5.1524	2.134	0	0	0
2015/07/07	R186	05/11/2015	7.73	Put	Bond Future	5,857.3700	5.8574	5,974.5700	5.9746	2.001	0	0	0
2015/07/07	R186	05/11/2015	8.26	Call	Bond Future	2,247.5400	2.2475	2,163.2100	2.1632	(3.752)	0	0	0
2015/07/07	R186	05/11/2015	8.22	Put	Bond Future	3,162.0400	3.1620	3,240.9900	3.2410	2.497	0	0	1,090
2015/07/07	R186	04/02/2016	7.50	Call	Bond Future	810.3200	0.8103	774.2500	0.7742	(4.451)	0	0	0
2015/07/07	R186	04/02/2016			Bond Future	8.4076	116.1275	8.4289	115.9636	0.253	0.0000	0.0000	5,512
2015/07/07	R186	04/02/2016	7.51	Call	Bond Future	826.3100	0.8263	789.7200	0.7897	(4.428)	0	0	0
2015/07/07	R186	04/02/2016	7.49	Call	Bond Future	795.7600	0.7958	760.1700	0.7602	(4.472)	0	0	0
2015/07/07	R186	04/02/2016	7.50	Put	Bond Future	8,122.1900	8.1222	8,250.1100	8.2501	1.575	0	0	0
2015/07/07	R186	04/02/2016	7.49	Put	Bond Future	8,191.6500	8.1916	8,320.0500	8.3200	1.567	0	0	0
2015/07/07	R186	04/02/2016	7.51	Put	Bond Future	8,054.2400	8.0542	8,181.6400	8.1816	1.582	0	0	0
2015/07/07	R186	05/05/2016			Bond Future	8.4533	118.1836	8.4754	118.0163	0.262	0.0000	0.0000	0
2015/07/07	R186	05/05/2016	8.34	Call	Bond Future	3,587.1600	3.5872	3,500.4300	3.5004	(2.418)	0	0	0
2015/07/07	R186	05/05/2016	8.35	Call	Bond Future	3,623.7500	3.6238	3,536.5000	3.5365	(2.408)	0	0	0
2015/07/07	R186	05/05/2016	8.33	Call	Bond Future	3,550.7700	3.5508	3,464.5600	3.4646	(2.428)	0	0	0
2015/07/07	R186	05/05/2016	8.35	Put	Bond Future	4,409.2700	4.4093	4,489.3100	4.4893	1.815	0	0	0
2015/07/07	R186	05/05/2016	7.56	Put	Bond Future	8,420.0200	8.4200	8,540.9200	8.5409	1.436	0	0	0
2015/07/07	R186	05/05/2016	8.34	Put	Bond Future	4,449.1300	4.4491	4,529.6900	4.5297	1.811	0	0	0
2015/07/07	R186	05/05/2016	7.56	Call	Bond Future	1,377.4300	1.3774	1,331.0400	1.3310	(3.368)	0	0	0
2015/07/07	R186	05/05/2016	8.33	Put	Bond Future	4,489.2500	4.4893	4,570.3300	4.5703	1.806	0	0	0
2015/07/07	R197	06/08/2015	288.00	Call	Bond Future	1,986.7700	1.9868	2,034.3500	2.0344	2.395	0	0	0
2015/07/07	R197	06/08/2015			Bond Future	289.9868	289.9868	290.0344	290.0344	0.016	0.0000	0.0000	929
2015/07/07	R197	06/08/2015	288.01	Call	Bond Future	1,976.7700	1.9768	2,024.3500	2.0244	2.407	0	0	0
2015/07/07	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/07	R197	06/08/2015	287.99	Call	Bond Future	1,996.7700	1.9968	2,044.3500	2.0444	2.383	0	0	0
2015/07/07	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R197	05/11/2015			Bond Future	294.5543	294.5543	294.5999	294.5999	0.015	0.0000	0.0000	0
2015/07/07	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R197	05/11/2015	294.99	Put	Bond Future	435.6900	0.4357	390.0600	0.3901	(10.473)	0	0	0
2015/07/07	R197	05/11/2015	295.01	Put	Bond Future	455.6900	0.4557	410.0600	0.4101	(10.013)	0	0	0
2015/07/07	R197	05/11/2015	295.00	Put	Bond Future	445.6900	0.4457	400.0600	0.4001	(10.238)	0	0	0
2015/07/07	R202	06/08/2015			Bond Future	235.3339	235.3339	235.3740	235.3740	0.017	0.0000	0.0000	52,749
2015/07/07	R202	06/08/2015	239.99	Put	Bond Future	4,656.0800	4.6561	4,615.9900	4.6160	(0.861)	0	0	0
2015/07/07	R202	06/08/2015	240.00	Put	Bond Future	4,666.0800	4.6661	4,625.9900	4.6260	(0.859)	0	0	0
2015/07/07	R202	06/08/2015	240.01	Put	Bond Future	4,676.0800	4.6761	4,635.9900	4.6360	(0.857)	0	0	0
2015/07/07	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R202	05/11/2015			Bond Future	239.0408	239.0408	239.0791	239.0791	0.016	0.0000	0.0000	0
2015/07/07	R202	05/11/2015	245.99	Put	Bond Future	6,949.2200	6.9492	6,910.8700	6.9109	(0.552)	0	0	0
2015/07/07	R202	05/11/2015	246.01	Put	Bond Future	6,969.2200	6.9692	6,930.8700	6.9309	(0.550)	0	0	0
2015/07/07	R202	05/11/2015	246.00	Put	Bond Future	6,959.2200	6.9592	6,920.8700	6.9209	(0.551)	0	0	0
2015/07/07	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R203	06/08/2015	6.74	Call	Bond Future	29.9600	0.0300	26.6100	0.0266	(11.182)	0	0	0
2015/07/07	R203	06/08/2015	6.75	Put	Bond Future	974.2300	0.9742	988.1500	0.9881	1.429	0	0	0
2015/07/07	R203	06/08/2015	7.84	Call	Bond Future	1,184.8300	1.1848	1,166.9600	1.1670	(1.508)	0	0	0
2015/07/07	R203	06/08/2015			Bond Future	7.2341	105.2920	7.2431	105.2746	0.125	0.0000	0.0000	17,933
2015/07/07	R203	06/08/2015	6.75	Call	Bond Future	31.8600	0.0319	28.3500	0.0284	(11.017)	0	0	0
2015/07/07	R203	06/08/2015	6.76	Call	Bond Future	33.8000	0.0338	30.1400	0.0301	(10.828)	0	0	0
2015/07/07	R203	06/08/2015	6.74	Put	Bond Future	991.9200	0.9919	1,006.0000	1.0060	1.419	0	0	0
2015/07/07	R203	06/08/2015	7.84	Put	Bond Future	20.8500	0.0208	20.4100	0.0204	(2.110)	0	0	5,000
2015/07/07	R203	06/08/2015	6.76	Put	Bond Future	956.5900	0.9566	970.3600	0.9704	1.439	0	0	0
2015/07/07	R203	05/11/2015	5.99	Call	Bond Future	11.1200	0.0111	10.3900	0.0104	(6.565)	0	0	0
2015/07/07	R203	05/11/2015	6.00	Put	Bond Future	2,359.6200	2.3596	2,377.5900	2.3776	0.762	0	0	0
2015/07/07	R203	05/11/2015			Bond Future	7.3474	102.7855	7.3583	102.7668	0.148	0.0000	0.0000	0
2015/07/07	R203	05/11/2015	6.00	Call	Bond Future	11.5500	0.0116	10.8000	0.0108	(6.494)	0	0	0
2015/07/07	R203	05/11/2015	6.01	Call	Bond Future	12.0000	0.0120	11.2200	0.0112	(6.500)	0	0	0
2015/07/07	R203	05/11/2015	5.99	Put	Bond Future	2,376.8800	2.3769	2,394.8700	2.3949	0.757	0	0	0
2015/07/07	R203	05/11/2015	6.01	Put	Bond Future	2,342.3800	2.3424	2,360.3200	2.3603	0.766	0	0	0
2015/07/07	R203	04/02/2016	7.26	Put	Bond Future	638.3300	0.6383	648.9500	0.6489	1.664	0	0	0
2015/07/07	R203	04/02/2016	7.25	Put	Bond Future	646.8100	0.6468	657.5300	0.6575	1.657	0	0	0
2015/07/07	R203	04/02/2016			Bond Future	7.4335	104.5279	7.4470	104.5077	0.182	0.0000	0.0000	0
2015/07/07	R203	04/02/2016	7.26	Call	Bond Future	378.8700	0.3789	369.3200	0.3693	(2.521)	0	0	0
2015/07/07	R203	04/02/2016	7.24	Call	Bond Future	365.9400	0.3659	356.5900	0.3566	(2.555)	0	0	0
2015/07/07	R203	04/02/2016	7.25	Call	Bond Future	372.3700	0.3724	362.9200	0.3629	(2.538)	0	0	0
2015/07/07	R203	04/02/2016	7.24	Put	Bond Future	655.3700	0.6554	666.1900	0.6662	1.651	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
2015/07/07	R204	06/08/2015	7.74	Call	Bond Future	711.3900	0.7114	687.2800	0.6873	(3.389)	0	0	0
2015/07/07	R204	06/08/2015	7.75	Put	Bond Future	228.6200	0.2286	230.8100	0.2308	0.958	0	0	0
2015/07/07	R204	06/08/2015			Bond Future	7.5786	102.3507	7.5876	102.3242	0.119	0.0000	0.0000	15,357
2015/07/07	R204	06/08/2015	8.41	Call	Bond Future	2,415.3400	2.4153	2,388.5400	2.3885	(1.110)	0	0	0
2015/07/07	R204	06/08/2015	7.74	Put	Bond Future	238.0200	0.2380	240.4000	0.2404	1.000	0	0	0
2015/07/07	R204	06/08/2015	7.76	Put	Bond Future	219.5000	0.2195	221.5200	0.2215	0.920	0	0	0
2015/07/07	R204	06/08/2015	8.41	Put	Bond Future	6.4300	0.0064	6.1200	0.0061	(4.821)	0	0	699
2015/07/07	R204	06/08/2015	7.75	Call	Bond Future	731.2200	0.7312	706.9200	0.7069	(3.323)	0	0	0
2015/07/07	R204	06/08/2015	7.76	Call	Bond Future	751.3200	0.7513	726.8500	0.7269	(3.257)	0	0	0
2015/07/07	R204	05/11/2015			Bond Future	7.6796	103.9628	7.6898	103.9349	0.133	0.0000	0.0000	0
2015/07/07	R204	05/11/2015	6.25	Call	Bond Future	18.6000	0.0186	17.4600	0.0175	(6.129)	0	0	0
2015/07/07	R204	05/11/2015	6.24	Put	Bond Future	4,057.3400	4.0573	4,084.1300	4.0841	0.660	0	0	0
2015/07/07	R204	05/11/2015	6.26	Put	Bond Future	4,001.2300	4.0012	4,027.9500	4.0280	0.668	0	0	0
2015/07/07	R204	05/11/2015	6.25	Put	Bond Future	4,029.2700	4.0293	4,056.0300	4.0560	0.664	0	0	0
2015/07/07	R204	05/11/2015	6.26	Call	Bond Future	19.3000	0.0193	18.1200	0.0181	(6.114)	0	0	0
2015/07/07	R204	05/11/2015	6.24	Call	Bond Future	17.9300	0.0179	16.8200	0.0168	(6.191)	0	0	0
2015/07/07	R204	04/02/2016	7.50	Call	Bond Future	637.5300	0.6375	623.9200	0.6239	(2.135)	0	0	0
2015/07/07	R204	04/02/2016			Bond Future	7.7583	101.6879	7.7699	101.6584	0.150	0.0000	0.0000	0
2015/07/07	R204	04/02/2016	7.51	Call	Bond Future	648.0100	0.6480	634.2600	0.6343	(2.122)	0	0	0
2015/07/07	R204	04/02/2016	7.49	Put	Bond Future	1,310.3700	1.3104	1,326.3800	1.3264	1.222	0	0	0
2015/07/07	R204	04/02/2016	7.51	Put	Bond Future	1,280.1000	1.2801	1,295.8400	1.2958	1.230	0	0	0
2015/07/07	R204	04/02/2016	7.49	Call	Bond Future	627.1600	0.6272	613.6800	0.6137	(2.149)	0	0	0
2015/07/07	R204	04/02/2016	7.50	Put	Bond Future	1,295.1800	1.2952	1,311.0600	1.3111	1.226	0	0	0
2015/07/07	R207	06/08/2015	7.76	Call	Bond Future	505.8500	0.5059	490.1500	0.4902	(3.104)	0	0	0
2015/07/07	R207	06/08/2015			Bond Future	7.7886	98.5593	7.7925	98.5451	0.050	0.0000	0.0000	35,529
2015/07/07	R207	06/08/2015	7.74	Call	Bond Future	471.8400	0.4718	456.5000	0.4565	(3.251)	0	0	0
2015/07/07	R207	06/08/2015	7.75	Call	Bond Future	488.6600	0.4887	473.1400	0.4731	(3.176)	0	0	0
2015/07/07	R207	06/08/2015	7.46	Call	Bond Future	145.0800	0.1451	136.3600	0.1364	(6.010)	0	0	70
2015/07/07	R207	06/08/2015	7.74	Put	Bond Future	648.9300	0.6489	647.7800	0.6478	(0.177)	0	0	0
2015/07/07	R207	06/08/2015	7.46	Put	Bond Future	1,349.8200	1.3498	1,355.2900	1.3553	0.405	0	0	0
2015/07/07	R207	06/08/2015	7.76	Put	Bond Future	610.0300	0.6100	608.5200	0.6085	(0.248)	0	0	0
2015/07/07	R207	06/08/2015	7.75	Put	Bond Future	629.2800	0.6293	627.9500	0.6280	(0.211)	0	0	0
2015/07/07	R207	05/11/2015	7.76	Call	Bond Future	871.9700	0.8720	860.8500	0.8608	(1.275)	0	0	0
2015/07/07	R207	05/11/2015			Bond Future	7.8771	100.1117	7.8815	100.0964	0.056	0.0000	0.0000	0
2015/07/07	R207	05/11/2015	7.74	Call	Bond Future	840.7700	0.8408	829.8300	0.8298	(1.301)	0	0	0
2015/07/07	R207	05/11/2015	7.50	Call	Bond Future	521.4100	0.5214	512.8200	0.5128	(1.647)	0	0	19
2015/07/07	R207	05/11/2015	7.75	Call	Bond Future	856.2800	0.8563	845.2600	0.8453	(1.287)	0	0	0
2015/07/07	R207	05/11/2015	7.43	Call	Bond Future	446.4900	0.4465	438.6200	0.4386	(1.763)	0	0	53
2015/07/07	R207	05/11/2015	7.74	Put	Bond Future	1,316.3100	1.3163	1,320.7200	1.3207	0.335	0	0	0
2015/07/07	R207	05/11/2015	7.76	Put	Bond Future	1,277.9700	1.2780	1,282.2000	1.2822	0.331	0	0	0
2015/07/07	R207	05/11/2015	7.43	Put	Bond Future	2,007.6100	2.0076	2,015.0900	2.0151	0.373	0	0	0
2015/07/07	R207	05/11/2015	7.75	Put	Bond Future	1,297.0400	1.2970	1,301.3700	1.3014	0.334	0	0	0
2015/07/07	R207	05/11/2015	7.50	Put	Bond Future	1,836.1300	1.8361	1,842.8900	1.8429	0.368	0	0	0
2015/07/07	R207	04/02/2016	7.49	Put	Bond Future	2,156.9600	2.1570	2,165.7100	2.1657	0.406	0	0	0
2015/07/07	R207	04/02/2016	7.27	Put	Bond Future	2,683.1500	2.6831	2,693.6300	2.6936	0.391	0	0	0
2015/07/07	R207	04/02/2016			Bond Future	7.9497	98.1663	7.9548	98.1496	0.064	0.0000	0.0000	0
2015/07/07	R207	04/02/2016	7.51	Put	Bond Future	2,112.4600	2.1125	2,121.0500	2.1210	0.407	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
2015/07/07	R207	04/02/2016	7.27	Call	Bond Future	426.4500	0.4265	420.2400	0.4202	(1.456)	0	0	43
2015/07/07	R207	04/02/2016	7.50	Call	Bond Future	648.4600	0.6485	640.4500	0.6405	(1.235)	0	0	19
2015/07/07	R207	04/02/2016	7.51	Call	Bond Future	659.7600	0.6598	651.6600	0.6517	(1.228)	0	0	0
2015/07/07	R207	04/02/2016	7.49	Call	Bond Future	637.5600	0.6376	629.6200	0.6296	(1.245)	0	0	0
2015/07/07	R207	04/02/2016	7.50	Put	Bond Future	2,134.5000	2.1345	2,143.1800	2.1432	0.407	0	0	0
2015/07/07	R207	05/05/2016	7.86	Put	Bond Future	1,801.0800	1.8011	1,807.9400	1.8079	0.381	0	0	0
2015/07/07	R207	05/05/2016			Bond Future	8.0124	99.9042	8.0180	99.8868	0.070	0.0000	0.0000	0
2015/07/07	R207	05/05/2016	7.85	Put	Bond Future	1,817.3300	1.8173	1,824.2400	1.8242	0.380	0	0	0
2015/07/07	R207	05/05/2016	7.56	Put	Bond Future	2,337.5000	2.3375	2,346.2000	2.3462	0.372	0	0	0
2015/07/07	R207	05/05/2016	7.84	Put	Bond Future	1,833.6900	1.8337	1,840.6600	1.8407	0.380	0	0	0
2015/07/07	R207	05/05/2016	7.56	Call	Bond Future	927.0100	0.9270	918.3700	0.9184	(0.932)	0	0	43
2015/07/07	R207	05/05/2016	7.85	Call	Bond Future	1,313.7800	1.3138	1,303.3500	1.3034	(0.794)	0	0	0
2015/07/07	R207	05/05/2016	7.86	Call	Bond Future	1,328.6200	1.3286	1,318.1400	1.3181	(0.789)	0	0	0
2015/07/07	R207	05/05/2016	7.84	Call	Bond Future	1,299.0300	1.2990	1,288.6600	1.2887	(0.798)	0	0	0
2015/07/07	R208	06/08/2015			Bond Future	7.9456	97.1119	7.9497	97.0944	0.051	0.0000	0.0000	37,697
2015/07/07	R208	06/08/2015	8.00	Call	Bond Future	796.1000	0.7961	775.5300	0.7755	(2.584)	0	0	0
2015/07/07	R208	06/08/2015	8.01	Call	Bond Future	820.4500	0.8205	799.7400	0.7997	(2.524)	0	0	0
2015/07/07	R208	06/08/2015	8.85	Call	Bond Future	3,824.7800	3.8248	3,806.5400	3.8065	(0.477)	0	0	0
2015/07/07	R208	06/08/2015	7.99	Call	Bond Future	772.0500	0.7720	751.6300	0.7516	(2.645)	0	0	0
2015/07/07	R208	06/08/2015	8.01	Put	Bond Future	542.3900	0.5424	539.1600	0.5392	(0.596)	0	0	0
2015/07/07	R208	06/08/2015	8.00	Put	Bond Future	561.1500	0.5612	558.0600	0.5581	(0.551)	0	0	0
2015/07/07	R208	06/08/2015	7.99	Put	Bond Future	580.2500	0.5802	577.3100	0.5773	(0.507)	0	0	0
2015/07/07	R208	06/08/2015	8.85	Put	Bond Future	8.7100	0.0087	7.9500	0.0080	(8.726)	0	0	198
2015/07/07	R208	05/11/2015			Bond Future	8.0279	95.2426	8.0324	95.2239	0.056	0.0000	0.0000	0
2015/07/07	R208	05/11/2015	8.48	Call	Bond Future	2,464.3100	2.4643	2,446.2300	2.4462	(0.734)	0	0	0
2015/07/07	R208	05/11/2015	7.74	Put	Bond Future	1,991.1300	1.9911	1,998.1000	1.9981	0.350	0	0	0
2015/07/07	R208	05/11/2015	7.75	Call	Bond Future	799.1600	0.7992	787.3400	0.7873	(1.479)	0	0	0
2015/07/07	R208	05/11/2015	7.76	Call	Bond Future	815.0400	0.8150	803.1000	0.8031	(1.465)	0	0	0
2015/07/07	R208	05/11/2015	8.48	Put	Bond Future	605.8400	0.6058	606.4400	0.6064	0.099	0	0	2,200
2015/07/07	R208	05/11/2015	7.74	Call	Bond Future	783.7000	0.7837	771.9900	0.7720	(1.494)	0	0	0
2015/07/07	R208	05/11/2015	7.76	Put	Bond Future	1,938.0100	1.9380	1,944.7500	1.9447	0.348	0	0	0
2015/07/07	R208	05/11/2015	7.75	Put	Bond Future	1,964.3500	1.9644	1,971.2100	1.9712	0.349	0	0	0
2015/07/07	R208	04/02/2016			Bond Future	8.0948	96.8572	8.0998	96.8371	0.062	0.0000	0.0000	0
2015/07/07	R208	04/02/2016	7.74	Put	Bond Future	2,454.3700	2.4544	2,463.3700	2.4634	0.367	0	0	0
2015/07/07	R208	04/02/2016	7.76	Put	Bond Future	2,404.2400	2.4042	2,413.0600	2.4131	0.367	0	0	0
2015/07/07	R208	04/02/2016	7.75	Put	Bond Future	2,429.0700	2.4291	2,437.9900	2.4380	0.367	0	0	0
2015/07/07	R208	04/02/2016	7.76	Call	Bond Future	1,054.4000	1.0544	1,043.1500	1.0431	(1.067)	0	0	0
2015/07/07	R208	04/02/2016	7.74	Call	Bond Future	1,023.1600	1.0232	1,012.0900	1.0121	(1.082)	0	0	0
2015/07/07	R208	04/02/2016	7.75	Call	Bond Future	1,038.5600	1.0386	1,027.4100	1.0274	(1.074)	0	0	0
2015/07/07	R209	06/08/2015	8.99	Put	Bond Future	876.9500	0.8769	1,021.5300	1.0215	16.487	0	0	0
2015/07/07	R209	06/08/2015			Bond Future	8.8596	77.7436	8.9145	77.3284	0.619	0.0000	0.0000	28,487
2015/07/07	R209	06/08/2015	9.01	Put	Bond Future	821.4600	0.8215	959.0000	0.9590	16.743	0	0	0
2015/07/07	R209	06/08/2015	9.90	Call	Bond Future	7,334.3100	7.3343	6,922.9900	6.9230	(5.608)	0	0	0
2015/07/07	R209	06/08/2015	9.00	Call	Bond Future	1,904.9900	1.9050	1,630.7600	1.6308	(14.395)	0	0	0
2015/07/07	R209	06/08/2015	9.01	Call	Bond Future	1,952.0500	1.9521	1,674.3200	1.6743	(14.228)	0	0	0
2015/07/07	R209	06/08/2015	8.99	Call	Bond Future	1,858.6700	1.8587	1,587.9800	1.5880	(14.564)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/07	R209	06/08/2015	9.00	Put	Bond Future	848.7800		0.8488	989.8200	0.9898	16.617	0	0	0
2015/07/07	R209	06/08/2015	9.90	Put	Bond Future	16.0300		0.0160	19.9800	0.0200	24.641	0	0	2,914
2015/07/07	R209	05/11/2015	9.25	Call	Bond Future	4,036.4100		4.0364	3,752.2100	3.7522	(7.041)	0	0	0
2015/07/07	R209	05/11/2015	7.99	Put	Bond Future	7,929.7100		7.9297	8,291.5800	8.2916	4.563	0	0	0
2015/07/07	R209	05/11/2015			Bond Future	8.9182		75.8210	8.9746	75.3984	0.633	0.0000	0.0000	29
2015/07/07	R209	05/11/2015	8.01	Put	Bond Future	7,778.6800		7.7787	8,138.0500	8.1380	4.620	0	0	0
2015/07/07	R209	05/11/2015	9.25	Put	Bond Future	1,603.3100		1.6033	1,741.7300	1.7417	8.633	0	0	900
2015/07/07	R209	05/11/2015	7.99	Call	Bond Future	429.8000		0.4298	369.0500	0.3691	(14.134)	0	0	0
2015/07/07	R209	05/11/2015	8.00	Put	Bond Future	7,853.6300		7.8536	8,214.2900	8.2143	4.592	0	0	0
2015/07/07	R209	05/11/2015	8.00	Call	Bond Future	440.3900		0.4404	378.4300	0.3784	(14.069)	0	0	0
2015/07/07	R209	05/11/2015	8.01	Call	Bond Future	451.9700		0.4520	388.7200	0.3887	(13.994)	0	0	0
2015/07/07	R209	04/02/2016	8.75	Put	Bond Future	4,439.6100		4.4396	4,672.9700	4.6730	5.256	0	0	0
2015/07/07	R209	04/02/2016	8.74	Call	Bond Future	2,752.2700		2.7523	2,556.6200	2.5566	(7.109)	0	0	0
2015/07/07	R209	04/02/2016			Bond Future	8.9687		77.1065	9.0268	76.6760	0.648	0.0000	0.0000	0
2015/07/07	R209	04/02/2016	8.75	Call	Bond Future	2,784.8800		2.7849	2,587.7400	2.5877	(7.079)	0	0	0
2015/07/07	R209	04/02/2016	8.76	Call	Bond Future	2,817.9300		2.8179	2,619.3000	2.6193	(7.049)	0	0	0
2015/07/07	R209	04/02/2016	8.74	Put	Bond Future	4,483.9800		4.4840	4,718.8300	4.7188	5.238	0	0	0
2015/07/07	R209	04/02/2016	8.76	Put	Bond Future	4,395.7900		4.3958	4,627.6600	4.6277	5.275	0	0	0
2015/07/07	R210	06/08/2015	179.01	Call	Bond Future	523.0300		0.5230	552.9900	0.5530	5.728	0	0	0
2015/07/07	R210	06/08/2015			Bond Future	179.5330		179.5330	179.5630	179.5630	0.017	0.0000	0.0000	1,207
2015/07/07	R210	06/08/2015	178.99	Call	Bond Future	543.0300		0.5430	572.9900	0.5730	5.517	0	0	0
2015/07/07	R210	06/08/2015	179.00	Call	Bond Future	533.0300		0.5330	562.9900	0.5630	5.621	0	0	0
2015/07/07	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R210	05/11/2015			Bond Future	180.2297		180.2297	180.2583	180.2583	0.016	0.0000	0.0000	0
2015/07/07	R210	05/11/2015	182.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R210	05/11/2015	181.99	Put	Bond Future	1,760.2500		1.7603	1,731.6700	1.7317	(1.624)	0	0	0
2015/07/07	R210	05/11/2015	182.01	Put	Bond Future	1,780.2500		1.7803	1,751.6700	1.7517	(1.605)	0	0	0
2015/07/07	R210	05/11/2015	182.00	Put	Bond Future	1,770.2500		1.7703	1,741.6700	1.7417	(1.614)	0	0	0
2015/07/07	R210	05/11/2015	182.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R210	05/11/2015	181.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R211	06/08/2015			Bond Future	134.1013		134.1013	134.0587	134.0587	(0.032)	0.0000	0.0000	1,120
2015/07/07	R211	06/08/2015	134.99	Put	Bond Future	888.6900		0.8887	931.3100	0.9313	4.796	0	0	0
2015/07/07	R211	06/08/2015	135.01	Put	Bond Future	908.6900		0.9087	951.3100	0.9513	4.690	0	0	0
2015/07/07	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R211	06/08/2015	135.00	Put	Bond Future	898.6900		0.8987	941.3100	0.9413	4.742	0	0	0
2015/07/07	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R211	05/11/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R211	05/11/2015			Bond Future	136.2138		136.2138	136.1691	136.1691	(0.033)	0.0000	0.0000	0
2015/07/07	R211	05/11/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R211	05/11/2015	134.99	Call	Bond Future	1,223.7700		1.2238	1,179.1400	1.1791	(3.647)	0	0	0
2015/07/07	R211	05/11/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R211	05/11/2015	135.00	Call	Bond Future	1,213.7700		1.2138	1,169.1400	1.1691	(3.677)	0	0	0
2015/07/07	R211	05/11/2015	135.01	Call	Bond Future	1,203.7700		1.2038	1,159.1400	1.1591	(3.708)	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	
2015/07/07	R212	06/08/2015	141.01	Put	Bond Future	1,677.4000	1.6774	1,738.1400	1.7381	3.621	0	0	0
2015/07/07	R212	06/08/2015			Bond Future	139.3326	139.3326	139.2719	139.2719	(0.044)	0.0000	0.0000	1,046
2015/07/07	R212	06/08/2015	141.00	Put	Bond Future	1,667.4000	1.6674	1,728.1400	1.7281	3.643	0	0	0
2015/07/07	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R212	06/08/2015	140.99	Put	Bond Future	1,657.4000	1.6574	1,718.1400	1.7181	3.665	0	0	0
2015/07/07	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R212	05/11/2015			Bond Future	141.5275	141.5275	141.4644	141.4644	(0.045)	0.0000	0.0000	0
2015/07/07	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R212	05/11/2015	145.99	Put	Bond Future	4,462.5500	4.4625	4,525.5900	4.5256	1.413	0	0	0
2015/07/07	R212	05/11/2015	146.01	Put	Bond Future	4,482.5500	4.4825	4,545.5900	4.5456	1.406	0	0	0
2015/07/07	R212	05/11/2015	146.00	Put	Bond Future	4,472.5500	4.4725	4,535.5900	4.5356	1.409	0	0	0
2015/07/07	R213	06/08/2015			Bond Future	8.7466	88.4368	8.7762	88.2150	0.338	0.0000	0.0000	17,330
2015/07/07	R213	06/08/2015	8.49	Put	Bond Future	2,483.0900	2.4831	2,630.3500	2.6304	5.931	0	0	0
2015/07/07	R213	06/08/2015	8.51	Put	Bond Future	2,371.1300	2.3711	2,514.2500	2.5143	6.036	0	0	0
2015/07/07	R213	06/08/2015	8.49	Call	Bond Future	521.9300	0.5219	447.3800	0.4474	(14.284)	0	0	0
2015/07/07	R213	06/08/2015	8.50	Put	Bond Future	2,426.7100	2.4267	2,571.9200	2.5719	5.984	0	0	0
2015/07/07	R213	06/08/2015	8.50	Call	Bond Future	543.1600	0.5432	466.5600	0.4666	(14.103)	0	0	0
2015/07/07	R213	06/08/2015	8.51	Call	Bond Future	565.0900	0.5651	486.4000	0.4864	(13.925)	0	0	0
2015/07/07	R213	05/11/2015	7.76	Call	Bond Future	302.0400	0.3020	274.6000	0.2746	(9.085)	0	0	0
2015/07/07	R213	05/11/2015			Bond Future	8.8120	86.2867	8.8426	86.0606	0.347	0.0000	0.0000	0
2015/07/07	R213	05/11/2015	7.74	Call	Bond Future	286.6800	0.2867	260.3600	0.2604	(9.181)	0	0	0
2015/07/07	R213	05/11/2015	7.75	Call	Bond Future	294.2800	0.2943	267.4000	0.2674	(9.134)	0	0	0
2015/07/07	R213	05/11/2015	7.74	Put	Bond Future	8,787.0400	8.7870	8,986.8400	8.9868	2.274	0	0	0
2015/07/07	R213	05/11/2015	7.76	Put	Bond Future	8,633.1700	8.6332	8,831.8500	8.8318	2.301	0	0	0
2015/07/07	R213	05/11/2015	7.75	Put	Bond Future	8,709.9700	8.7100	8,909.2100	8.9092	2.287	0	0	0
2015/07/07	R213	04/02/2016			Bond Future	8.8704	87.7492	8.9020	87.5183	0.357	0.0000	0.0000	0
2015/07/07	R213	04/02/2016	8.75	Call	Bond Future	3,000.3400	3.0003	2,883.2000	2.8832	(3.904)	0	0	0
2015/07/07	R213	04/02/2016	8.74	Put	Bond Future	3,927.2200	3.9272	4,041.7600	4.0418	2.917	0	0	0
2015/07/07	R213	04/02/2016	8.76	Put	Bond Future	3,847.5400	3.8475	3,960.4600	3.9605	2.935	0	0	0
2015/07/07	R213	04/02/2016	8.75	Put	Bond Future	3,887.1000	3.8871	4,000.8300	4.0008	2.926	0	0	0
2015/07/07	R213	04/02/2016	8.76	Call	Bond Future	3,034.9300	3.0349	2,916.9800	2.9170	(3.886)	0	0	0
2015/07/07	R213	04/02/2016	8.74	Call	Bond Future	2,966.2200	2.9662	2,849.8900	2.8499	(3.922)	0	0	0
2015/07/07	R214	06/08/2015	8.76	Put	Bond Future	2,032.0600	2.0321	2,320.0100	2.3200	14.170	0	0	0
2015/07/07	R214	06/08/2015			Bond Future	8.8986	78.8673	8.9585	78.3885	0.673	0.0000	0.0000	22,165
2015/07/07	R214	06/08/2015	8.75	Put	Bond Future	2,084.0000	2.0840	2,376.3600	2.3764	14.029	0	0	0
2015/07/07	R214	06/08/2015	8.74	Call	Bond Future	845.0100	0.8450	662.8700	0.6629	(21.555)	0	0	0
2015/07/07	R214	06/08/2015	8.75	Call	Bond Future	874.7700	0.8748	688.2400	0.6882	(21.323)	0	0	0
2015/07/07	R214	06/08/2015	8.76	Call	Bond Future	905.2100	0.9052	714.2700	0.7143	(21.093)	0	0	0
2015/07/07	R214	06/08/2015	8.74	Put	Bond Future	2,136.7500	2.1368	2,433.5000	2.4335	13.888	0	0	0
2015/07/07	R214	05/11/2015			Bond Future	8.9563	76.8197	9.0180	76.3325	0.688	0.0000	0.0000	0
2015/07/07	R214	05/11/2015	7.99	Put	Bond Future	8,776.3400	8.7763	9,199.3100	9.1993	4.819	0	0	0
2015/07/07	R214	05/11/2015	8.00	Put	Bond Future	8,692.9000	8.6929	9,114.5400	9.1145	4.850	0	0	0

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2015/07/07	R214	05/11/2015	8.01	Put	Bond Future	8,609.8300	8.6098	9,030.1400	9.0301	4.882	0	0	0
2015/07/07	R214	05/11/2015	7.99	Call	Bond Future	416.1500	0.4162	351.9200	0.3519	(15.434)	0	0	0
2015/07/07	R214	05/11/2015	8.00	Call	Bond Future	426.6900	0.4267	361.1300	0.3611	(15.365)	0	0	0
2015/07/07	R214	05/11/2015	8.01	Call	Bond Future	437.4300	0.4374	370.5400	0.3705	(15.292)	0	0	0
2015/07/07	R214	04/02/2016			Bond Future	9.0081	78.1217	9.0715	77.6254	0.704	0.0000	0.0000	4,320
2015/07/07	R214	04/02/2016	7.99	Put	Bond Future	9,676.8700	9.6769	10,074.6500	10.0747	4.111	0	0	0
2015/07/07	R214	04/02/2016	8.00	Call	Bond Future	940.0400	0.9400	840.2400	0.8402	(10.617)	0	0	0
2015/07/07	R214	04/02/2016	8.01	Call	Bond Future	955.7600	0.9558	854.6500	0.8547	(10.579)	0	0	0
2015/07/07	R214	04/02/2016	7.99	Call	Bond Future	924.5100	0.9245	826.0000	0.8260	(10.655)	0	0	0
2015/07/07	R214	04/02/2016	8.01	Put	Bond Future	9,520.7900	9.5208	9,915.9700	9.9160	4.151	0	0	0
2015/07/07	R214	04/02/2016	8.00	Put	Bond Future	9,598.6500	9.5987	9,995.1400	9.9951	4.131	0	0	0
2015/07/07	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R248	06/08/2015			Bond Future	8.9541	101.7662	9.0242	101.0479	0.782	0.0000	0.0000	41,313
2015/07/07	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R248	06/08/2015	8.74	Put	Bond Future	2,255.7000	2.2557	2,973.9800	2.9740	31.843	0	0	0
2015/07/07	R248	06/08/2015	8.76	Put	Bond Future	2,041.1800	2.0412	2,759.4600	2.7595	35.189	0	0	0
2015/07/07	R248	06/08/2015	8.75	Put	Bond Future	2,148.3400	2.1483	2,866.6200	2.8666	33.434	0	0	0
2015/07/07	R248	05/11/2015	8.01	Put	Bond Future	11,263.1500	11.2632	11,993.6700	11.9937	6.486	0	0	0
2015/07/07	R248	05/11/2015			Bond Future	9.0134	98.9403	9.0855	98.2098	0.800	0.0000	0.0000	0
2015/07/07	R248	05/11/2015	8.00	Put	Bond Future	11,386.6100	11.3866	12,117.1300	12.1171	6.416	0	0	0
2015/07/07	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R248	05/11/2015	7.99	Put	Bond Future	11,510.3200	11.5103	12,240.8400	12.2408	6.347	0	0	0
2015/07/07	R248	04/02/2016	8.99	Put	Bond Future	779.0500	0.7791	1,523.0400	1.5230	95.500	0	0	0
2015/07/07	R248	04/02/2016			Bond Future	9.0667	100.6173	9.1410	99.8733	0.819	0.0000	0.0000	0
2015/07/07	R248	04/02/2016	9.00	Put	Bond Future	676.8400	0.6768	1,420.8300	1.4208	109.921	0	0	0
2015/07/07	R248	04/02/2016	9.01	Put	Bond Future	574.8200	0.5748	1,318.8100	1.3188	129.430	0	0	0
2015/07/07	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/07	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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