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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/07/2015 TO 01/07/2015

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
2015/07/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2025	06/08/2015			Bond Future	121.1275	121.1275	121.1878	121.1878	0.050	0.0000	0.0000	38
2015/07/01	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2025	06/08/2015	120.99	Call	Bond Future	137.5300	0.1375	197.8000	0.1978	43.823	0	0	0
2015/07/01	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2025	06/08/2015	121.00	Call	Bond Future	127.5300	0.1275	187.8000	0.1878	47.259	0	0	0
2015/07/01	2025	06/08/2015	121.01	Call	Bond Future	117.5300	0.1175	177.8000	0.1778	51.281	0	0	0
2015/07/01	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2025	05/11/2015			Bond Future	123.0451	123.0451	123.1035	123.1035	0.047	0.0000	0.0000	0
2015/07/01	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2025	05/11/2015	123.01	Call	Bond Future	35.1000	0.0351	93.5100	0.0935	166.410	0	0	0
2015/07/01	2025	05/11/2015	122.99	Call	Bond Future	55.1000	0.0551	113.5100	0.1135	106.007	0	0	0
2015/07/01	2025	05/11/2015	123.00	Call	Bond Future	45.1000	0.0451	103.5100	0.1035	129.512	0	0	0
2015/07/01	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2030	06/08/2015			Bond Future	8.7292	94.3291	8.7114	94.4680	(0.204)	0.0000	0.0000	9,953
2015/07/01	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2030	06/08/2015	7.74	Put	Bond Future	8,166.6500	8.1666	8,027.7600	8.0278	(1.701)	0	0	0
2015/07/01	2030	06/08/2015	7.76	Put	Bond Future	7,991.9100	7.9919	7,853.0200	7.8530	(1.738)	0	0	0
2015/07/01	2030	06/08/2015	7.75	Put	Bond Future	8,079.2300	8.0792	7,940.3400	7.9403	(1.719)	0	0	0
2015/07/01	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2030	05/11/2015			Bond Future	8.7939	95.8229	8.7758	95.9616	(0.206)	0.0000	0.0000	0
2015/07/01	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2030	05/11/2015	8.49	Put	Bond Future	2,371.3500	2.3713	2,232.5900	2.2326	(5.852)	0	0	0
2015/07/01	2030	05/11/2015	8.51	Put	Bond Future	2,212.7200	2.2127	2,073.9600	2.0740	(6.271)	0	0	0
2015/07/01	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2030	05/11/2015	8.50	Put	Bond Future	2,291.9900	2.2920	2,153.2300	2.1532	(6.054)	0	0	0
2015/07/01	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2032	06/08/2015			Bond Future	8.8278	98.0132	8.8102	98.1600	(0.200)	0.0000	0.0000	1,678
2015/07/01	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2032	06/08/2015	8.50	Put	Bond Future	2,785.7500	2.7857	2,638.9000	2.6389	(5.271)	0	0	0
2015/07/01	2032	06/08/2015	8.49	Put	Bond Future	2,872.5900	2.8726	2,725.7400	2.7257	(5.112)	0	0	0
2015/07/01	2032	06/08/2015	8.51	Put	Bond Future	2,699.0200	2.6990	2,552.1700	2.5522	(5.441)	0	0	0
2015/07/01	2032	05/11/2015			Bond Future	8.8937	95.4102	8.8758	95.5571	(0.201)	0.0000	0.0000	0
2015/07/01	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2032	05/11/2015	7.99	Put	Bond Future	7,852.8300	7.8528	7,705.9000	7.7059	(1.871)	0	0	0

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2015/07/01	2032	05/11/2015	8.01	Put	Bond Future	7,668.9900	7.6690	7,522.0600	7.5221	(1.916)	0	0	0
2015/07/01	2032	05/11/2015	8.00	Put	Bond Future	7,760.8500	7.7609	7,613.9200	7.6139	(1.893)	0	0	0
2015/07/01	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2032	04/02/2016			Bond Future	8.9512	97.0303	8.9329	97.1776	(0.203)	0.0000	0.0000	0
2015/07/01	2032	04/02/2016	8.69	Put	Bond Future	2,147.0400	2.1470	1,999.6800	1.9997	(6.863)	0	0	0
2015/07/01	2032	04/02/2016	8.71	Put	Bond Future	1,980.1000	1.9801	1,832.7400	1.8327	(7.442)	0	0	0
2015/07/01	2032	04/02/2016	8.70	Put	Bond Future	2,063.5200	2.0635	1,916.1600	1.9162	(7.141)	0	0	0
2015/07/01	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	06/08/2015			Bond Future	8.9471	96.0374	8.9244	96.2456	(0.254)	0.0000	0.0000	41,298
2015/07/01	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	06/08/2015	8.74	Put	Bond Future	1,925.9500	1.9259	1,717.7100	1.7177	(10.812)	0	0	0
2015/07/01	2037	06/08/2015	8.76	Put	Bond Future	1,737.3500	1.7374	1,529.1100	1.5291	(11.986)	0	0	0
2015/07/01	2037	06/08/2015	8.75	Put	Bond Future	1,831.5800	1.8316	1,623.3400	1.6233	(11.369)	0	0	0
2015/07/01	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	05/11/2015	7.99	Put	Bond Future	9,949.8300	9.9498	9,740.6700	9.7407	(2.102)	0	0	0
2015/07/01	2037	05/11/2015	8.01	Put	Bond Future	9,739.2400	9.7392	9,530.0800	9.5301	(2.148)	0	0	0
2015/07/01	2037	05/11/2015			Bond Future	9.0085	97.5582	8.9854	97.7673	(0.256)	0.0000	0.0000	0
2015/07/01	2037	05/11/2015	8.00	Put	Bond Future	9,844.4500	9.8445	9,635.2900	9.6353	(2.125)	0	0	0
2015/07/01	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	04/02/2016	8.75	Put	Bond Future	2,866.0800	2.8661	2,655.4100	2.6554	(7.350)	0	0	0
2015/07/01	2037	04/02/2016			Bond Future	9.0635	94.9567	9.0400	95.1674	(0.260)	0.0000	0.0000	0
2015/07/01	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2037	04/02/2016	8.74	Put	Bond Future	2,959.7000	2.9597	2,749.0300	2.7490	(7.118)	0	0	0
2015/07/01	2037	04/02/2016	8.76	Put	Bond Future	2,772.5900	2.7726	2,561.9200	2.5619	(7.598)	0	0	0
2015/07/01	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2038	06/08/2015			Bond Future	124.7792	124.7792	125.5145	125.5145	0.589	0.0000	0.0000	3,582
2015/07/01	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2038	06/08/2015	127.99	Put	Bond Future	3,210.7700	3.2108	2,475.4500	2.4754	(22.902)	0	0	0
2015/07/01	2038	06/08/2015	128.01	Put	Bond Future	3,230.7700	3.2308	2,495.4500	2.4954	(22.760)	0	0	0
2015/07/01	2038	06/08/2015	128.00	Put	Bond Future	3,220.7700	3.2208	2,485.4500	2.4854	(22.831)	0	0	0
2015/07/01	2038	05/11/2015			Bond Future	126.7545	126.7545	127.4985	127.4985	0.587	0.0000	0.0000	0
2015/07/01	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2038	05/11/2015	133.99	Put	Bond Future	7,235.5100	7.2355	6,491.4700	6.4915	(10.283)	0	0	0
2015/07/01	2038	05/11/2015	134.01	Put	Bond Future	7,255.5100	7.2555	6,511.4700	6.5115	(10.255)	0	0	0
2015/07/01	2038	05/11/2015	134.00	Put	Bond Future	7,245.5100	7.2455	6,501.4700	6.5015	(10.269)	0	0	0
2015/07/01	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	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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2015/07/01	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2044	06/08/2015			Bond Future	8.9955	97.7733	8.9729	97.9992	(0.251)	0.0000	0.0000	13,051
2015/07/01	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2044	06/08/2015	8.74	Put	Bond Future	2,610.7600	2.6108	2,384.8100	2.3848	(8.655)	0	0	0
2015/07/01	2044	06/08/2015	8.76	Put	Bond Future	2,402.1400	2.4021	2,176.1900	2.1762	(9.406)	0	0	0
2015/07/01	2044	06/08/2015	8.75	Put	Bond Future	2,506.3600	2.5064	2,280.4100	2.2804	(9.015)	0	0	0
2015/07/01	2044	05/11/2015			Bond Future	9.0538	99.3216	9.0308	99.5488	(0.254)	0.0000	0.0000	0
2015/07/01	2044	05/11/2015	8.24	Put	Bond Future	8,637.4000	8.6374	8,410.2300	8.4102	(2.630)	0	0	0
2015/07/01	2044	05/11/2015	8.26	Put	Bond Future	8,409.8400	8.4098	8,182.6700	8.1827	(2.701)	0	0	0
2015/07/01	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2044	05/11/2015	8.25	Put	Bond Future	8,523.5100	8.5235	8,296.3400	8.2963	(2.665)	0	0	0
2015/07/01	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2044	04/02/2016	8.99	Put	Bond Future	1,145.5000	1.1455	916.5200	0.9165	(19.990)	0	0	0
2015/07/01	2044	04/02/2016			Bond Future	9.1061	96.6248	9.0827	96.8538	(0.257)	0.0000	0.0000	0
2015/07/01	2044	04/02/2016	9.01	Put	Bond Future	946.5800	0.9466	717.6000	0.7176	(24.190)	0	0	0
2015/07/01	2044	04/02/2016	9.00	Put	Bond Future	1,045.9500	1.0459	816.9700	0.8170	(21.892)	0	0	0
2015/07/01	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2046	06/08/2015	129.01	Put	Bond Future	6,044.1500	6.0441	5,979.6000	5.9796	(1.068)	0	0	0
2015/07/01	2046	06/08/2015			Bond Future	122.9658	122.9658	123.0304	123.0304	0.052	0.0000	0.0000	5,722
2015/07/01	2046	06/08/2015	129.00	Put	Bond Future	6,034.1500	6.0341	5,969.6000	5.9696	(1.070)	0	0	0
2015/07/01	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2046	06/08/2015	128.99	Put	Bond Future	6,024.1500	6.0241	5,959.6000	5.9596	(1.072)	0	0	0
2015/07/01	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2046	05/11/2015			Bond Future	123.5063	123.5063	123.5691	123.5691	0.051	0.0000	0.0000	0
2015/07/01	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2046	05/11/2015	132.99	Put	Bond Future	9,483.6900	9.4837	9,420.9500	9.4210	(0.662)	0	0	0
2015/07/01	2046	05/11/2015	133.01	Put	Bond Future	9,503.6900	9.5037	9,440.9500	9.4410	(0.660)	0	0	0
2015/07/01	2046	05/11/2015	133.00	Put	Bond Future	9,493.6900	9.4937	9,430.9500	9.4310	(0.661)	0	0	0
2015/07/01	2050	06/08/2015			Bond Future	132.8051	132.8051	132.8738	132.8738	0.052	0.0000	0.0000	3,821
2015/07/01	2050	06/08/2015	136.99	Put	Bond Future	4,184.8900	4.1849	4,116.2200	4.1162	(1.641)	0	0	0
2015/07/01	2050	06/08/2015	137.01	Put	Bond Future	4,204.8900	4.2049	4,136.2200	4.1362	(1.633)	0	0	0
2015/07/01	2050	06/08/2015	137.00	Put	Bond Future	4,194.8900	4.1949	4,126.2200	4.1262	(1.637)	0	0	0
2015/07/01	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2050	05/11/2015			Bond Future	134.9072	134.9072	134.9740	134.9740	0.050	0.0000	0.0000	0
2015/07/01	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2050	05/11/2015	144.99	Put	Bond Future	10,082.8100	10.0828	10,016.0100	10.0160	(0.663)	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
2015/07/01	2050	05/11/2015	145.01	Put	Bond Future	10,102.8100	10.1028	10,036.0100	10.0360	(0.661)	0	0	0
2015/07/01	2050	05/11/2015	145.00	Put	Bond Future	10,092.8100	10.0928	10,026.0100	10.0260	(0.662)	0	0	0
2015/07/01	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	AL37	06/08/2015			Index Future	456.9740	456.9740	457.3680	457.3680	0.086	0.0000	0.0000	124
2015/07/01	AL37	05/11/2015			Index Future	464.2800	464.2800	464.6740	464.6740	0.085	0.0000	0.0000	0
2015/07/01	AL7T	06/08/2015			Index Future	538.3900	538.3900	539.1260	539.1260	0.137	0.0000	0.0000	3
2015/07/01	AL7T	05/11/2015			Index Future	546.9970	546.9970	547.7380	547.7380	0.135	0.0000	0.0000	0
2015/07/01	ALBI	06/08/2015			Index Future	491.4310	491.4310	492.0650	492.0650	0.129	0.0000	0.0000	508
2015/07/01	ALBI	05/11/2015			Index Future	499.2880	499.2880	499.9250	499.9250	0.128	0.0000	0.0000	103
2015/07/01	ALBI	04/02/2016			Index Future	507.7540	507.7540	508.3950	508.3950	0.126	0.0000	0.0000	0
2015/07/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	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
2015/07/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/01	EL28	06/08/2015	125.00	Call	Bond Future	100.0800	0.1001	166.7600	0.1668	66.627	0	0	0
2015/07/01	EL28	06/08/2015			Bond Future	125.1001	125.1001	125.1668	125.1668	0.053	0.0000	0.0000	0
2015/07/01	EL28	06/08/2015	125.01	Call	Bond Future	90.0800	0.0901	156.7600	0.1568	74.023	0	0	0
2015/07/01	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	EL28	06/08/2015	124.99	Call	Bond Future	110.0800	0.1101	176.7600	0.1768	60.574	0	0	0
2015/07/01	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	EL28	05/11/2015	126.99	Put	Bond Future	1,457.7300	1.4577	1,392.7100	1.3927	(4.460)	0	0	0
2015/07/01	EL28	05/11/2015			Bond Future	125.5323	125.5323	125.5973	125.5973	0.052	0.0000	0.0000	0
2015/07/01	EL28	05/11/2015	127.01	Put	Bond Future	1,477.7300	1.4777	1,412.7100	1.4127	(4.400)	0	0	0
2015/07/01	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	EL28	05/11/2015	127.00	Put	Bond Future	1,467.7300	1.4677	1,402.7100	1.4027	(4.430)	0	0	0
2015/07/01	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	06/08/2015			Bond Future	9.8494	83.3789	9.8309	83.5104	(0.188)	0.0000	0.0000	6,396
2015/07/01	ES33	06/08/2015	9.59	Put	Bond Future	1,873.6700	1.8737	1,742.1400	1.7421	(7.020)	0	0	0
2015/07/01	ES33	06/08/2015	9.61	Put	Bond Future	1,726.8700	1.7269	1,595.3400	1.5953	(7.617)	0	0	0
2015/07/01	ES33	06/08/2015	9.60	Put	Bond Future	1,800.2200	1.8002	1,668.6900	1.6687	(7.306)	0	0	0
2015/07/01	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	05/11/2015	9.00	Put	Bond Future	7,021.1700	7.0212	6,889.4800	6.8895	(1.876)	0	0	0
2015/07/01	ES33	05/11/2015			Bond Future	9.9431	80.9122	9.9242	81.0439	(0.189)	0.0000	0.0000	0
2015/07/01	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	05/11/2015	8.99	Put	Bond Future	7,100.5000	7.1005	6,968.8100	6.9688	(1.855)	0	0	0
2015/07/01	ES33	05/11/2015	9.01	Put	Bond Future	6,941.9400	6.9419	6,810.2500	6.8102	(1.897)	0	0	0
2015/07/01	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	04/02/2016			Bond Future	10.0317	82.2859	10.0125	82.4181	(0.191)	0.0000	0.0000	0
2015/07/01	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	ES33	04/02/2016	9.99	Put	Bond Future	287.7400	0.2877	155.5100	0.1555	(45.955)	0	0	0
2015/07/01	ES33	04/02/2016	10.01	Put	Bond Future	149.6100	0.1496	17.3800	0.0174	(88.383)	0	0	0
2015/07/01	ES33	04/02/2016	10.00	Put	Bond Future	218.6300	0.2186	86.4000	0.0864	(60.481)	0	0	0
2015/07/01	GOVI	06/08/2015			GOVI	488.1390	488.1390	488.7220	488.7220	0.119	0.0000	0.0000	468
2015/07/01	GOVI	06/08/2015	499.99	Put	GOVI	118,510.0000	11.8510	112,680.0000	11.2680	(4.919)	0	0	0
2015/07/01	GOVI	06/08/2015	500.01	Put	GOVI	118,710.0000	11.8710	112,880.0000	11.2880	(4.911)	0	0	0
2015/07/01	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	GOVI	06/08/2015	500.00	Put	GOVI	118,610.0000	11.8610	112,780.0000	11.2780	(4.915)	0	0	0
2015/07/01	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	GOVI	05/11/2015			GOVI	495.9430	495.9430	496.5290	496.5290	0.118	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
2015/07/01	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	GOVI	05/11/2015	529.99	Put	GOVI	340,470.0000	34.0470	334,610.0000	33.4610	(1.721)	0	0	0
2015/07/01	GOVI	05/11/2015	530.01	Put	GOVI	340,670.0000	34.0670	334,810.0000	33.4810	(1.720)	0	0	0
2015/07/01	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	GOVI	05/11/2015	530.00	Put	GOVI	340,570.0000	34.0570	334,710.0000	33.4710	(1.721)	0	0	0
2015/07/01	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	GOVI	04/02/2016			GOVI	504.3520	504.3520	504.9420	504.9420	0.117	0.0000	0.0000	0
2015/07/01	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	GOVI	04/02/2016	511.99	Put	GOVI	76,380.0000	7.6380	70,480.0000	7.0480	(7.725)	0	0	0
2015/07/01	GOVI	04/02/2016	512.01	Put	GOVI	76,580.0000	7.6580	70,680.0000	7.0680	(7.704)	0	0	0
2015/07/01	GOVI	04/02/2016	512.00	Put	GOVI	76,480.0000	7.6480	70,580.0000	7.0580	(7.714)	0	0	0
2015/07/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/01	IGOV	06/08/2015			Index Future	228.4140	228.4140	228.6020	228.6020	0.082	0.0000	0.0000	1,080
2015/07/01	IGOV	05/11/2015			Index Future	232.0660	232.0660	232.2540	232.2540	0.081	0.0000	0.0000	17
2015/07/01	IGOV	04/02/2016			Index Future	236.0010	236.0010	236.1890	236.1890	0.080	0.0000	0.0000	0
2015/07/01	ILBI	06/08/2015			Index Future	619.6430	619.6430	620.2420	620.2420	0.097	0.0000	0.0000	159
2015/07/01	ILBI	05/11/2015			Index Future	629.7520	629.7520	630.3570	630.3570	0.096	0.0000	0.0000	0
2015/07/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/01	JBAF	15/07/2015			Jibar Tradeable Future	6.1400	93.8600	6.1600	93.8400	0.326	0.0000	0.0000	0
2015/07/01	JBAF	19/08/2015			Jibar Tradeable Future	6.2900	93.7100	6.3000	93.7000	0.159	0.0000	0.0000	0
2015/07/01	JBAF	16/09/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/07/01	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4700	93.5300	0.155	0.0000	0.0000	500
2015/07/01	JBAF	18/11/2015			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	500
2015/07/01	JBAF	15/12/2015			Jibar Tradeable Future	6.6200	93.3800	6.6200	93.3800	0.000	0.0000	0.0000	0
2015/07/01	JBAF	17/02/2016			Jibar Tradeable Future	6.7900	93.2100	6.8000	93.2000	0.147	0.0000	0.0000	2,000
2015/07/01	JBAF	16/03/2016			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2015/07/01	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.1000	92.9000	0.141	0.0000	0.0000	0
2015/07/01	JBAF	21/09/2016			Jibar Tradeable Future	7.3000	92.7000	7.3200	92.6800	0.274	0.0000	0.0000	0
2015/07/01	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4800	92.5200	0.268	0.0000	0.0000	0
2015/07/01	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.6000	92.4000	0.132	0.0000	0.0000	0
2015/07/01	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/07/01	R023	06/08/2015	8.24	Call	Bond Future	1,085.8400	1.0858	1,144.7200	1.1447	5.423	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
2015/07/01	R023	06/08/2015	9.07	Put	Bond Future	24.4700	0.0245	19.6000	0.0196	(19.902)	0	0	911
2015/07/01	R023	06/08/2015			Bond Future	8.1881	101.0358	8.1649	101.1627	(0.283)	0.0000	0.0000	20,973
2015/07/01	R023	06/08/2015	8.26	Put	Bond Future	755.1300	0.7551	689.5600	0.6896	(8.683)	0	0	0
2015/07/01	R023	06/08/2015	9.07	Call	Bond Future	4,698.6800	4.6987	4,820.6700	4.8207	2.596	0	0	0
2015/07/01	R023	06/08/2015	8.25	Put	Bond Future	778.7200	0.7787	711.9400	0.7119	(8.576)	0	0	0
2015/07/01	R023	06/08/2015	8.24	Put	Bond Future	802.8300	0.8028	734.8500	0.7348	(8.468)	0	0	0
2015/07/01	R023	06/08/2015	8.25	Call	Bond Future	1,116.1800	1.1162	1,176.2600	1.1763	5.383	0	0	0
2015/07/01	R023	06/08/2015	8.26	Call	Bond Future	1,146.9900	1.1470	1,208.2800	1.2083	5.344	0	0	0
2015/07/01	R023	05/11/2015			Bond Future	8.2663	98.7123	8.2425	98.8388	(0.288)	0.0000	0.0000	0
2015/07/01	R023	05/11/2015	7.99	Put	Bond Future	2,586.3100	2.5863	2,501.5300	2.5015	(3.278)	0	0	0
2015/07/01	R023	05/11/2015	8.01	Put	Bond Future	2,519.3100	2.5193	2,435.6800	2.4357	(3.320)	0	0	0
2015/07/01	R023	05/11/2015	7.99	Call	Bond Future	1,105.4900	1.1055	1,147.2400	1.1472	3.777	0	0	0
2015/07/01	R023	05/11/2015	8.00	Put	Bond Future	2,552.6700	2.5527	2,468.4700	2.4685	(3.299)	0	0	0
2015/07/01	R023	05/11/2015	8.00	Call	Bond Future	1,125.9400	1.1259	1,168.2700	1.1683	3.760	0	0	0
2015/07/01	R023	05/11/2015	8.01	Call	Bond Future	1,146.6400	1.1466	1,189.5400	1.1895	3.741	0	0	0
2015/07/01	R023	04/02/2016	8.01	Put	Bond Future	3,185.2200	3.1852	3,103.8600	3.1039	(2.554)	0	0	0
2015/07/01	R023	04/02/2016			Bond Future	8.3350	100.3878	8.3105	100.5144	(0.295)	0.0000	0.0000	0
2015/07/01	R023	04/02/2016	8.00	Put	Bond Future	3,217.2500	3.2173	3,135.4400	3.1354	(2.543)	0	0	0
2015/07/01	R023	04/02/2016	8.01	Call	Bond Future	1,492.4100	1.4924	1,537.6900	1.5377	3.034	0	0	0
2015/07/01	R023	04/02/2016	7.99	Call	Bond Future	1,451.3200	1.4513	1,495.7100	1.4957	3.059	0	0	0
2015/07/01	R023	04/02/2016	8.00	Call	Bond Future	1,471.7800	1.4718	1,516.6100	1.5166	3.046	0	0	0
2015/07/01	R023	04/02/2016	7.99	Put	Bond Future	3,249.4900	3.2495	3,167.2400	3.1672	(2.531)	0	0	0
2015/07/01	R186	06/08/2015	7.65	Call	Bond Future	89.5100	0.0895	95.2200	0.0952	6.379	0	0	75
2015/07/01	R186	06/08/2015	8.00	Put	Bond Future	3,041.3700	3.0414	2,888.6600	2.8887	(5.021)	0	0	0
2015/07/01	R186	06/08/2015	8.90	Put	Bond Future	177.2400	0.1772	151.5500	0.1515	(14.494)	0	0	5,350
2015/07/01	R186	06/08/2015			Bond Future	8.3128	117.3487	8.2901	117.5316	(0.273)	0.0000	0.0000	35,792
2015/07/01	R186	06/08/2015	8.50	Call	Bond Future	2,296.5300	2.2965	2,402.7200	2.4027	4.624	0	0	0
2015/07/01	R186	06/08/2015	8.55	Put	Bond Future	681.9600	0.6820	613.2500	0.6133	(10.075)	0	0	7,229
2015/07/01	R186	06/08/2015	7.85	Call	Bond Future	254.6000	0.2546	270.8200	0.2708	6.371	0	0	20
2015/07/01	R186	06/08/2015	8.00	Call	Bond Future	490.2300	0.4902	520.3500	0.5203	6.144	0	0	0
2015/07/01	R186	06/08/2015	8.01	Call	Bond Future	510.2600	0.5103	541.5000	0.5415	6.122	0	0	0
2015/07/01	R186	06/08/2015	7.75	Call	Bond Future	154.9400	0.1549	164.8900	0.1649	6.422	0	0	1,000
2015/07/01	R186	06/08/2015	8.35	Call	Bond Future	1,578.9800	1.5790	1,660.2200	1.6602	5.145	0	0	20
2015/07/01	R186	06/08/2015	7.99	Call	Bond Future	470.7900	0.4708	499.8100	0.4998	6.164	0	0	0
2015/07/01	R186	06/08/2015	8.68	Put	Bond Future	428.7400	0.4287	378.8900	0.3789	(11.627)	0	0	20
2015/07/01	R186	06/08/2015	8.46	Put	Bond Future	916.9600	0.9170	833.7600	0.8338	(9.073)	0	0	75
2015/07/01	R186	06/08/2015	8.45	Call	Bond Future	2,041.6500	2.0416	2,139.6300	2.1396	4.799	0	0	0
2015/07/01	R186	06/08/2015	8.05	Call	Bond Future	596.4800	0.5965	632.4700	0.6325	6.034	0	0	75
2015/07/01	R186	06/08/2015	7.65	Put	Bond Future	5,586.7400	5.5867	5,409.6200	5.4096	(3.170)	0	0	0
2015/07/01	R186	06/08/2015	8.50	Put	Bond Future	805.7600	0.8058	729.1200	0.7291	(9.512)	0	0	5,229
2015/07/01	R186	06/08/2015	8.55	Call	Bond Future	2,566.4800	2.5665	2,680.6000	2.6806	4.447	0	0	0
2015/07/01	R186	06/08/2015	7.75	Put	Bond Future	4,800.3500	4.8004	4,627.4700	4.6275	(3.601)	0	0	0
2015/07/01	R186	06/08/2015	8.45	Put	Bond Future	946.4900	0.9465	861.6400	0.8616	(8.965)	0	0	4,229
2015/07/01	R186	06/08/2015	7.99	Put	Bond Future	3,104.7400	3.1047	2,950.9300	2.9509	(4.954)	0	0	0
2015/07/01	R186	06/08/2015	8.05	Put	Bond Future	2,734.7300	2.7347	2,587.8900	2.5879	(5.369)	0	0	0
2015/07/01	R186	06/08/2015	8.90	Call	Bond Future	4,766.4700	4.7665	4,923.6100	4.9236	3.297	0	0	0
2015/07/01	R186	06/08/2015	8.46	Call	Bond Future	2,091.3900	2.0914	2,191.0200	2.1910	4.764	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
2015/07/01	R186	06/08/2015	7.85	Put	Bond Future	4,056.3000	4.0563	3,889.6900	3.8897	(4.107)	0	0	0
2015/07/01	R186	06/08/2015	8.01	Put	Bond Future	2,978.6600	2.9787	2,827.0700	2.8271	(5.089)	0	0	0
2015/07/01	R186	06/08/2015	8.35	Put	Bond Future	1,280.6900	1.2807	1,179.1000	1.1791	(7.932)	0	0	0
2015/07/01	R186	06/08/2015	8.68	Call	Bond Future	3,328.3200	3.3283	3,461.3000	3.4613	3.995	0	0	0
2015/07/01	R186	05/11/2015	8.24	Call	Bond Future	2,148.8800	2.1489	2,221.1400	2.2211	3.363	0	0	0
2015/07/01	R186	05/11/2015	8.25	Put	Bond Future	3,199.2500	3.1993	3,089.3600	3.0894	(3.435)	0	0	8,690
2015/07/01	R186	05/11/2015	8.45	Call	Bond Future	2,963.3300	2.9633	3,053.5800	3.0536	3.046	0	0	0
2015/07/01	R186	05/11/2015	8.85	Put	Bond Future	1,253.6400	1.2536	1,193.3100	1.1933	(4.812)	0	0	843
2015/07/01	R186	05/11/2015			Bond Future	8.3783	119.2063	8.3550	119.3893	(0.277)	0.0000	0.0000	500
2015/07/01	R186	05/11/2015	9.00	Put	Bond Future	958.0500	0.9581	908.2900	0.9083	(5.194)	0	0	2,600
2015/07/01	R186	05/11/2015	8.24	Put	Bond Future	3,243.5600	3.2436	3,132.8100	3.1328	(3.414)	0	0	0
2015/07/01	R186	05/11/2015	8.35	Put	Bond Future	2,779.6400	2.7796	2,678.3100	2.6783	(3.645)	0	0	9,370
2015/07/01	R186	05/11/2015	8.22	Call	Bond Future	2,079.5000	2.0795	2,150.0700	2.1501	3.394	0	0	0
2015/07/01	R186	05/11/2015	8.26	Put	Bond Future	3,155.3600	3.1554	3,046.3200	3.0463	(3.456)	0	0	0
2015/07/01	R186	05/11/2015	8.35	Call	Bond Future	2,557.0400	2.5570	2,638.7200	2.6387	3.194	0	0	843
2015/07/01	R186	05/11/2015	7.86	Call	Bond Future	1,061.0500	1.0611	1,103.2500	1.1033	3.977	0	0	674
2015/07/01	R186	05/11/2015	7.73	Call	Bond Future	798.1200	0.7981	831.6400	0.8316	4.200	0	0	169
2015/07/01	R186	05/11/2015	8.45	Put	Bond Future	2,400.8600	2.4009	2,308.1000	2.3081	(3.864)	0	0	6,248
2015/07/01	R186	05/11/2015	8.85	Call	Bond Future	4,884.3300	4.8843	5,007.0100	5.0070	2.512	0	0	0
2015/07/01	R186	05/11/2015	9.00	Call	Bond Future	5,710.2800	5.7103	5,843.5300	5.8435	2.334	0	0	0
2015/07/01	R186	05/11/2015	8.25	Call	Bond Future	2,184.2200	2.1842	2,257.3400	2.2573	3.348	0	0	0
2015/07/01	R186	05/11/2015	7.86	Put	Bond Future	5,238.3500	5.2384	5,097.5400	5.0975	(2.688)	0	0	0
2015/07/01	R186	05/11/2015	7.73	Put	Bond Future	6,055.4700	6.0555	5,905.9800	5.9060	(2.469)	0	0	0
2015/07/01	R186	05/11/2015	8.26	Call	Bond Future	2,219.9100	2.2199	2,293.8800	2.2939	3.332	0	0	0
2015/07/01	R186	05/11/2015	8.22	Put	Bond Future	3,333.7000	3.3337	3,221.2600	3.2213	(3.373)	0	0	1,090
2015/07/01	R186	04/02/2016	7.50	Call	Bond Future	802.6900	0.8027	833.0300	0.8330	3.780	0	0	0
2015/07/01	R186	04/02/2016			Bond Future	8.4331	115.9310	8.4093	116.1147	(0.282)	0.0000	0.0000	5,512
2015/07/01	R186	04/02/2016	7.51	Call	Bond Future	818.4100	0.8184	849.2300	0.8492	3.766	0	0	0
2015/07/01	R186	04/02/2016	7.49	Call	Bond Future	788.3900	0.7884	818.2800	0.8183	3.791	0	0	0
2015/07/01	R186	04/02/2016	7.50	Put	Bond Future	8,311.0800	8.3111	8,157.7200	8.1577	(1.845)	0	0	0
2015/07/01	R186	04/02/2016	7.49	Put	Bond Future	8,380.8000	8.3808	8,226.9900	8.2270	(1.835)	0	0	0
2015/07/01	R186	04/02/2016	7.51	Put	Bond Future	8,242.8600	8.2429	8,089.9800	8.0900	(1.855)	0	0	0
2015/07/01	R186	05/05/2016			Bond Future	8.4791	117.9885	8.4546	118.1739	(0.289)	0.0000	0.0000	0
2015/07/01	R186	05/05/2016	8.34	Call	Bond Future	3,532.8000	3.5328	3,615.1300	3.6151	2.330	0	0	0
2015/07/01	R186	05/05/2016	8.35	Call	Bond Future	3,568.8300	3.5688	3,651.7200	3.6517	2.323	0	0	0
2015/07/01	R186	05/05/2016	8.33	Call	Bond Future	3,496.9700	3.4970	3,578.7400	3.5787	2.338	0	0	0
2015/07/01	R186	05/05/2016	8.35	Put	Bond Future	4,549.4400	4.5494	4,446.9300	4.4469	(2.253)	0	0	0
2015/07/01	R186	05/05/2016	7.56	Put	Bond Future	8,596.4400	8.5964	8,452.3000	8.4523	(1.677)	0	0	0
2015/07/01	R186	05/05/2016	8.34	Put	Bond Future	4,589.8600	4.5899	4,486.7900	4.4868	(2.246)	0	0	0
2015/07/01	R186	05/05/2016	7.56	Call	Bond Future	1,358.7600	1.3588	1,400.0200	1.4000	3.037	0	0	0
2015/07/01	R186	05/05/2016	8.33	Put	Bond Future	4,630.5400	4.6305	4,526.9100	4.5269	(2.238)	0	0	0
2015/07/01	R197	06/08/2015	288.00	Call	Bond Future	1,196.1400	1.1961	1,338.8200	1.3388	11.928	0	0	0
2015/07/01	R197	06/08/2015			Bond Future	289.1961	289.1961	289.3388	289.3388	0.049	0.0000	0.0000	997
2015/07/01	R197	06/08/2015	288.01	Call	Bond Future	1,186.1400	1.1861	1,328.8200	1.3288	12.029	0	0	0
2015/07/01	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/01	R197	06/08/2015	287.99	Call	Bond Future	1,206.1400		1.2061	1,348.8200	1.3488	11.829	0	0	0
2015/07/01	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R197	05/11/2015			Bond Future	293.7739		293.7739	293.9119	293.9119	0.047	0.0000	0.0000	0
2015/07/01	R197	05/11/2015	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R197	05/11/2015	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R197	05/11/2015	294.99	Put	Bond Future	1,216.0700		1.2161	1,078.1300	1.0781	(11.343)	0	0	0
2015/07/01	R197	05/11/2015	295.01	Put	Bond Future	1,236.0700		1.2361	1,098.1300	1.0981	(11.160)	0	0	0
2015/07/01	R197	05/11/2015	295.00	Put	Bond Future	1,226.0700		1.2261	1,088.1300	1.0881	(11.251)	0	0	0
2015/07/01	R202	06/08/2015			Bond Future	236.4354		236.4354	236.5548	236.5548	0.050	0.0000	0.0000	52,956
2015/07/01	R202	06/08/2015	239.99	Put	Bond Future	3,554.5800		3.5546	3,435.2400	3.4352	(3.357)	0	0	0
2015/07/01	R202	06/08/2015	240.00	Put	Bond Future	3,564.5800		3.5646	3,445.2400	3.4452	(3.348)	0	0	0
2015/07/01	R202	06/08/2015	240.01	Put	Bond Future	3,574.5800		3.5746	3,455.2400	3.4552	(3.339)	0	0	0
2015/07/01	R202	06/08/2015	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R202	06/08/2015	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R202	06/08/2015	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R202	05/11/2015			Bond Future	240.1779		240.1779	240.2937	240.2937	0.048	0.0000	0.0000	0
2015/07/01	R202	05/11/2015	245.99	Put	Bond Future	5,812.0600		5.8121	5,696.3300	5.6963	(1.991)	0	0	0
2015/07/01	R202	05/11/2015	246.01	Put	Bond Future	5,832.0600		5.8321	5,716.3300	5.7163	(1.984)	0	0	0
2015/07/01	R202	05/11/2015	246.00	Put	Bond Future	5,822.0600		5.8221	5,706.3300	5.7063	(1.988)	0	0	0
2015/07/01	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R203	06/08/2015	6.74	Call	Bond Future	33.7400		0.0337	37.7200	0.0377	11.796	0	0	0
2015/07/01	R203	06/08/2015	6.75	Put	Bond Future	1,055.3800		1.0554	1,000.2800	1.0003	(5.221)	0	0	0
2015/07/01	R203	06/08/2015	7.84	Call	Bond Future	1,123.9100		1.1239	1,176.1900	1.1762	4.652	0	0	0
2015/07/01	R203	06/08/2015			Bond Future	7.2740		105.2147	7.2434	105.2740	(0.421)	0.0000	0.0000	17,933
2015/07/01	R203	06/08/2015	6.75	Call	Bond Future	35.7000		0.0357	39.8800	0.0399	11.709	0	0	0
2015/07/01	R203	06/08/2015	6.76	Call	Bond Future	37.6800		0.0377	42.0800	0.0421	11.677	0	0	0
2015/07/01	R203	06/08/2015	6.74	Put	Bond Future	1,073.0100		1.0730	1,017.7100	1.0177	(5.154)	0	0	0
2015/07/01	R203	06/08/2015	7.84	Put	Bond Future	37.2400		0.0372	30.2400	0.0302	(18.797)	0	0	5,000
2015/07/01	R203	06/08/2015	6.76	Put	Bond Future	1,037.7800		1.0378	982.9000	0.9829	(5.288)	0	0	0
2015/07/01	R203	05/11/2015	5.99	Call	Bond Future	11.0500		0.0110	12.2300	0.0122	10.679	0	0	0
2015/07/01	R203	05/11/2015	6.00	Put	Bond Future	2,429.9900		2.4300	2,373.4300	2.3734	(2.328)	0	0	0
2015/07/01	R203	05/11/2015			Bond Future	7.3885		102.7151	7.3548	102.7729	(0.456)	0.0000	0.0000	0
2015/07/01	R203	05/11/2015	6.00	Call	Bond Future	11.4700		0.0115	12.7000	0.0127	10.724	0	0	0
2015/07/01	R203	05/11/2015	6.01	Call	Bond Future	11.9100		0.0119	13.1800	0.0132	10.663	0	0	0
2015/07/01	R203	05/11/2015	5.99	Put	Bond Future	2,447.2600		2.4473	2,390.6500	2.3906	(2.313)	0	0	0
2015/07/01	R203	05/11/2015	6.01	Put	Bond Future	2,412.7400		2.4127	2,356.2200	2.3562	(2.343)	0	0	0
2015/07/01	R203	04/02/2016	7.26	Put	Bond Future	685.9100		0.6859	651.3000	0.6513	(5.046)	0	0	0
2015/07/01	R203	04/02/2016	7.25	Put	Bond Future	694.7000		0.6947	659.8200	0.6598	(5.021)	0	0	0
2015/07/01	R203	04/02/2016			Bond Future	7.4798		104.4588	7.4419	104.5154	(0.507)	0.0000	0.0000	0
2015/07/01	R203	04/02/2016	7.26	Call	Bond Future	357.3000		0.3573	379.3100	0.3793	6.160	0	0	0
2015/07/01	R203	04/02/2016	7.24	Call	Bond Future	344.9700		0.3450	366.4600	0.3665	6.230	0	0	0
2015/07/01	R203	04/02/2016	7.25	Call	Bond Future	351.1100		0.3511	372.8500	0.3728	6.192	0	0	0
2015/07/01	R203	04/02/2016	7.24	Put	Bond Future	703.5500		0.7036	668.4200	0.6684	(4.993)	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
2015/07/01	R204	06/08/2015	7.74	Call	Bond Future	694.9400	0.6949	735.2000	0.7352	5.793	0	0	0
2015/07/01	R204	06/08/2015	7.75	Put	Bond Future	293.7900	0.2938	262.7700	0.2628	(10.559)	0	0	0
2015/07/01	R204	06/08/2015			Bond Future	7.6067	102.2679	7.5822	102.3399	(0.322)	0.0000	0.0000	15,357
2015/07/01	R204	06/08/2015	8.41	Call	Bond Future	2,339.8600	2.3399	2,408.9700	2.4090	2.954	0	0	0
2015/07/01	R204	06/08/2015	7.74	Put	Bond Future	304.3300	0.3043	272.5900	0.2726	(10.429)	0	0	0
2015/07/01	R204	06/08/2015	7.76	Put	Bond Future	283.5200	0.2835	253.2100	0.2532	(10.691)	0	0	0
2015/07/01	R204	06/08/2015	8.41	Put	Bond Future	13.7100	0.0137	10.8200	0.0108	(21.080)	0	0	699
2015/07/01	R204	06/08/2015	7.75	Call	Bond Future	713.6300	0.7136	754.6100	0.7546	5.742	0	0	0
2015/07/01	R204	06/08/2015	7.76	Call	Bond Future	732.5800	0.7326	774.2700	0.7743	5.691	0	0	0
2015/07/01	R204	05/11/2015			Bond Future	7.7074	103.8867	7.6816	103.9575	(0.335)	0.0000	0.0000	0
2015/07/01	R204	05/11/2015	6.25	Call	Bond Future	19.5400	0.0195	20.9000	0.0209	6.960	0	0	0
2015/07/01	R204	05/11/2015	6.24	Put	Bond Future	4,134.3500	4.1344	4,064.9400	4.0649	(1.679)	0	0	0
2015/07/01	R204	05/11/2015	6.26	Put	Bond Future	4,078.2600	4.0783	4,008.9500	4.0089	(1.699)	0	0	0
2015/07/01	R204	05/11/2015	6.25	Put	Bond Future	4,106.3000	4.1063	4,036.9300	4.0369	(1.689)	0	0	0
2015/07/01	R204	05/11/2015	6.26	Call	Bond Future	20.2400	0.0202	21.6600	0.0217	7.016	0	0	0
2015/07/01	R204	05/11/2015	6.24	Call	Bond Future	18.8500	0.0189	20.1700	0.0202	7.003	0	0	0
2015/07/01	R204	04/02/2016	7.50	Call	Bond Future	620.8900	0.6209	645.9400	0.6459	4.035	0	0	0
2015/07/01	R204	04/02/2016			Bond Future	7.7879	101.6129	7.7603	101.6828	(0.354)	0.0000	0.0000	0
2015/07/01	R204	04/02/2016	7.51	Call	Bond Future	631.1000	0.6311	656.4300	0.6564	4.014	0	0	0
2015/07/01	R204	04/02/2016	7.49	Put	Bond Future	1,368.9700	1.3690	1,323.8900	1.3239	(3.293)	0	0	0
2015/07/01	R204	04/02/2016	7.51	Put	Bond Future	1,338.1600	1.3382	1,293.6500	1.2937	(3.326)	0	0	0
2015/07/01	R204	04/02/2016	7.49	Call	Bond Future	610.7900	0.6108	635.5500	0.6355	4.054	0	0	0
2015/07/01	R204	04/02/2016	7.50	Put	Bond Future	1,353.5100	1.3535	1,308.7200	1.3087	(3.309)	0	0	0
2015/07/01	R207	06/08/2015	7.76	Call	Bond Future	468.9300	0.4689	508.3800	0.5084	8.413	0	0	0
2015/07/01	R207	06/08/2015			Bond Future	7.8425	98.3633	7.8126	98.4718	(0.381)	0.0000	0.0000	35,529
2015/07/01	R207	06/08/2015	7.74	Call	Bond Future	438.3500	0.4384	475.8100	0.4758	8.546	0	0	0
2015/07/01	R207	06/08/2015	7.75	Call	Bond Future	453.4800	0.4535	491.9200	0.4919	8.477	0	0	0
2015/07/01	R207	06/08/2015	7.46	Call	Bond Future	142.6000	0.1426	157.3300	0.1573	10.330	0	0	70
2015/07/01	R207	06/08/2015	7.74	Put	Bond Future	811.4200	0.8114	740.3300	0.7403	(8.761)	0	0	0
2015/07/01	R207	06/08/2015	7.46	Put	Bond Future	1,543.3200	1.5433	1,449.5000	1.4495	(6.079)	0	0	0
2015/07/01	R207	06/08/2015	7.76	Put	Bond Future	769.0900	0.7691	699.9900	0.7000	(8.985)	0	0	0
2015/07/01	R207	06/08/2015	7.75	Put	Bond Future	790.0800	0.7901	719.9700	0.7200	(8.874)	0	0	0
2015/07/01	R207	05/11/2015	7.76	Call	Bond Future	814.8300	0.8148	856.5800	0.8566	5.124	0	0	0
2015/07/01	R207	05/11/2015			Bond Future	7.9325	99.9205	7.9013	100.0283	(0.393)	0.0000	0.0000	0
2015/07/01	R207	05/11/2015	7.74	Call	Bond Future	785.4200	0.7854	826.1100	0.8261	5.181	0	0	0
2015/07/01	R207	05/11/2015	7.50	Call	Bond Future	485.6700	0.4857	514.2800	0.5143	5.891	0	0	19
2015/07/01	R207	05/11/2015	7.75	Call	Bond Future	800.0400	0.8000	841.2600	0.8413	5.152	0	0	0
2015/07/01	R207	05/11/2015	7.43	Call	Bond Future	415.6600	0.4157	441.0600	0.4411	6.111	0	0	53
2015/07/01	R207	05/11/2015	7.74	Put	Bond Future	1,452.1400	1.4521	1,385.0900	1.3851	(4.617)	0	0	0
2015/07/01	R207	05/11/2015	7.76	Put	Bond Future	1,412.0100	1.4120	1,346.0200	1.3460	(4.673)	0	0	0
2015/07/01	R207	05/11/2015	7.43	Put	Bond Future	2,167.9600	2.1680	2,085.6200	2.0856	(3.798)	0	0	0
2015/07/01	R207	05/11/2015	7.75	Put	Bond Future	1,431.9800	1.4320	1,365.4600	1.3655	(4.645)	0	0	0
2015/07/01	R207	05/11/2015	7.50	Put	Bond Future	1,991.5700	1.9916	1,912.4400	1.9124	(3.973)	0	0	0
2015/07/01	R207	04/02/2016	7.49	Put	Bond Future	2,304.6600	2.3047	2,227.6700	2.2277	(3.341)	0	0	0
2015/07/01	R207	04/02/2016	7.27	Put	Bond Future	2,843.7700	2.8438	2,758.7500	2.7588	(2.990)	0	0	0
2015/07/01	R207	04/02/2016			Bond Future	8.0084	97.9744	7.9755	98.0818	(0.410)	0.0000	0.0000	0
2015/07/01	R207	04/02/2016	7.51	Put	Bond Future	2,258.8700	2.2589	2,182.6600	2.1827	(3.374)	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
2015/07/01	R207	04/02/2016	7.27	Call	Bond Future	395.1800	0.3952	417.5600	0.4176	5.663	0	0	43
2015/07/01	R207	04/02/2016	7.50	Call	Bond Future	603.6300	0.6036	634.4300	0.6344	5.102	0	0	19
2015/07/01	R207	04/02/2016	7.51	Call	Bond Future	614.2800	0.6143	645.4700	0.6455	5.077	0	0	0
2015/07/01	R207	04/02/2016	7.49	Call	Bond Future	593.3700	0.5934	623.7800	0.6238	5.125	0	0	0
2015/07/01	R207	04/02/2016	7.50	Put	Bond Future	2,281.5600	2.2816	2,204.9600	2.2050	(3.357)	0	0	0
2015/07/01	R207	05/05/2016	7.86	Put	Bond Future	1,921.2400	1.9212	1,858.9900	1.8590	(3.240)	0	0	0
2015/07/01	R207	05/05/2016			Bond Future	8.0743	99.7131	8.0394	99.8210	(0.433)	0.0000	0.0000	0
2015/07/01	R207	05/05/2016	7.85	Put	Bond Future	1,938.0700	1.9381	1,875.4800	1.8755	(3.230)	0	0	0
2015/07/01	R207	05/05/2016	7.56	Put	Bond Future	2,474.6200	2.4746	2,402.3900	2.4024	(2.919)	0	0	0
2015/07/01	R207	05/05/2016	7.84	Put	Bond Future	1,955.0100	1.9550	1,892.0900	1.8921	(3.218)	0	0	0
2015/07/01	R207	05/05/2016	7.56	Call	Bond Future	873.0900	0.8731	908.7200	0.9087	4.081	0	0	43
2015/07/01	R207	05/05/2016	7.85	Call	Bond Future	1,243.4800	1.2435	1,288.7500	1.2888	3.641	0	0	0
2015/07/01	R207	05/05/2016	7.86	Call	Bond Future	1,257.7400	1.2577	1,303.3500	1.3034	3.626	0	0	0
2015/07/01	R207	05/05/2016	7.84	Call	Bond Future	1,229.3100	1.2293	1,274.2500	1.2742	3.656	0	0	0
2015/07/01	R208	06/08/2015			Bond Future	7.9773	96.9749	7.9538	97.0767	(0.295)	0.0000	0.0000	38,528
2015/07/01	R208	06/08/2015	8.00	Call	Bond Future	783.7300	0.7837	828.3900	0.8284	5.698	0	0	0
2015/07/01	R208	06/08/2015	8.01	Call	Bond Future	806.6000	0.8066	852.2400	0.8522	5.658	0	0	0
2015/07/01	R208	06/08/2015	8.85	Call	Bond Future	3,698.1600	3.6982	3,796.1400	3.7961	2.649	0	0	0
2015/07/01	R208	06/08/2015	7.99	Call	Bond Future	761.1100	0.7611	804.8000	0.8048	5.740	0	0	0
2015/07/01	R208	06/08/2015	8.01	Put	Bond Future	665.6000	0.6656	609.3900	0.6094	(8.445)	0	0	0
2015/07/01	R208	06/08/2015	8.00	Put	Bond Future	685.8400	0.6858	628.6500	0.6287	(8.339)	0	0	0
2015/07/01	R208	06/08/2015	7.99	Put	Bond Future	706.3700	0.7064	648.2100	0.6482	(8.234)	0	0	0
2015/07/01	R208	06/08/2015	8.85	Put	Bond Future	19.1500	0.0192	15.2800	0.0153	(20.209)	0	0	198
2015/07/01	R208	05/11/2015			Bond Future	8.0596	95.1108	8.0353	95.2120	(0.302)	0.0000	0.0000	0
2015/07/01	R208	05/11/2015	8.48	Call	Bond Future	2,399.1800	2.3992	2,465.8400	2.4658	2.778	0	0	0
2015/07/01	R208	05/11/2015	7.74	Put	Bond Future	2,105.2500	2.1053	2,035.2200	2.0352	(3.326)	0	0	0
2015/07/01	R208	05/11/2015	7.75	Call	Bond Future	781.0600	0.7811	812.6900	0.8127	4.050	0	0	0
2015/07/01	R208	05/11/2015	7.76	Call	Bond Future	796.4400	0.7964	828.5400	0.8285	4.030	0	0	0
2015/07/01	R208	05/11/2015	8.48	Put	Bond Future	672.4600	0.6725	637.9100	0.6379	(5.138)	0	0	2,200
2015/07/01	R208	05/11/2015	7.74	Call	Bond Future	766.0700	0.7661	797.2500	0.7972	4.070	0	0	0
2015/07/01	R208	05/11/2015	7.76	Put	Bond Future	2,051.1600	2.0512	1,982.0500	1.9821	(3.369)	0	0	0
2015/07/01	R208	05/11/2015	7.75	Put	Bond Future	2,078.0000	2.0780	2,008.4200	2.0084	(3.348)	0	0	0
2015/07/01	R208	04/02/2016			Bond Future	8.1278	96.7255	8.1025	96.8265	(0.311)	0.0000	0.0000	0
2015/07/01	R208	04/02/2016	7.74	Put	Bond Future	2,559.2600	2.5593	2,491.7000	2.4917	(2.640)	0	0	0
2015/07/01	R208	04/02/2016	7.76	Put	Bond Future	2,508.3000	2.5083	2,441.4700	2.4415	(2.664)	0	0	0
2015/07/01	R208	04/02/2016	7.75	Put	Bond Future	2,533.5500	2.5335	2,466.3500	2.4663	(2.652)	0	0	0
2015/07/01	R208	04/02/2016	7.76	Call	Bond Future	1,026.7400	1.0267	1,060.8900	1.0609	3.326	0	0	0
2015/07/01	R208	04/02/2016	7.74	Call	Bond Future	996.3300	0.9963	1,029.7500	1.0297	3.354	0	0	0
2015/07/01	R208	04/02/2016	7.75	Call	Bond Future	1,011.3200	1.0113	1,045.1000	1.0451	3.340	0	0	0
2015/07/01	R209	06/08/2015	8.99	Put	Bond Future	1,066.4000	1.0664	995.4800	0.9955	(6.650)	0	0	0
2015/07/01	R209	06/08/2015			Bond Future	8.8841	77.5575	8.8668	77.6891	(0.195)	0.0000	0.0000	28,177
2015/07/01	R209	06/08/2015	9.01	Put	Bond Future	1,006.4200	1.0064	937.8100	0.9378	(6.817)	0	0	0
2015/07/01	R209	06/08/2015	9.90	Call	Bond Future	7,165.5800	7.1656	7,291.6600	7.2917	1.760	0	0	0
2015/07/01	R209	06/08/2015	9.00	Call	Bond Future	1,906.0600	1.9061	1,967.8700	1.9679	3.243	0	0	0
2015/07/01	R209	06/08/2015	9.01	Call	Bond Future	1,950.8700	1.9509	2,013.8300	2.0138	3.227	0	0	0
2015/07/01	R209	06/08/2015	8.99	Call	Bond Future	1,861.9800	1.8620	1,922.6300	1.9226	3.257	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
2015/07/01	R209	06/08/2015	9.00	Put	Bond Future	1,035.9900		1.0360	966.2300	0.9662	(6.734)	0	0	0
2015/07/01	R209	06/08/2015	9.90	Put	Bond Future	33.4400		0.0334	27.9500	0.0280	(16.417)	0	0	2,914
2015/07/01	R209	05/11/2015	9.25	Call	Bond Future	3,977.1200		3.9771	4,052.9500	4.0530	1.907	0	0	0
2015/07/01	R209	05/11/2015	7.99	Put	Bond Future	8,121.4300		8.1214	8,002.4000	8.0024	(1.466)	0	0	0
2015/07/01	R209	05/11/2015			Bond Future	8.9426		75.6379	8.9250	75.7698	(0.197)	0.0000	0.0000	29
2015/07/01	R209	05/11/2015	8.01	Put	Bond Future	7,970.3100		7.9703	7,851.8700	7.8519	(1.486)	0	0	0
2015/07/01	R209	05/11/2015	9.25	Put	Bond Future	1,727.1400		1.7271	1,671.1100	1.6711	(3.244)	0	0	900
2015/07/01	R209	05/11/2015	7.99	Call	Bond Future	438.4000		0.4384	451.2300	0.4512	2.927	0	0	0
2015/07/01	R209	05/11/2015	8.00	Put	Bond Future	8,045.3000		8.0453	7,926.5500	7.9265	(1.476)	0	0	0
2015/07/01	R209	05/11/2015	8.00	Call	Bond Future	448.9400		0.4489	462.0500	0.4620	2.920	0	0	0
2015/07/01	R209	05/11/2015	8.01	Call	Bond Future	460.4800		0.4605	473.9000	0.4739	2.914	0	0	0
2015/07/01	R209	04/02/2016	8.75	Put	Bond Future	4,590.5100		4.5905	4,508.8700	4.5089	(1.778)	0	0	0
2015/07/01	R209	04/02/2016	8.74	Call	Bond Future	2,719.3500		2.7194	2,769.8100	2.7698	1.856	0	0	0
2015/07/01	R209	04/02/2016			Bond Future	8.9935		76.9221	8.9757	77.0546	(0.198)	0.0000	0.0000	0
2015/07/01	R209	04/02/2016	8.75	Call	Bond Future	2,751.4100		2.7514	2,802.3000	2.8023	1.850	0	0	0
2015/07/01	R209	04/02/2016	8.76	Call	Bond Future	2,783.9100		2.7839	2,835.2400	2.8352	1.844	0	0	0
2015/07/01	R209	04/02/2016	8.74	Put	Bond Future	4,635.4300		4.6354	4,553.3600	4.5534	(1.770)	0	0	0
2015/07/01	R209	04/02/2016	8.76	Put	Bond Future	4,546.1400		4.5461	4,464.9400	4.4649	(1.786)	0	0	0
2015/07/01	R210	06/08/2015	179.01	Call	Bond Future	345.9900		0.3460	434.7600	0.4348	25.657	0	0	0
2015/07/01	R210	06/08/2015			Bond Future	179.3560		179.3560	179.4448	179.4448	0.049	0.0000	0.0000	1,227
2015/07/01	R210	06/08/2015	178.99	Call	Bond Future	365.9900		0.3660	454.7600	0.4548	24.255	0	0	0
2015/07/01	R210	06/08/2015	179.00	Call	Bond Future	355.9900		0.3560	444.7600	0.4448	24.936	0	0	0
2015/07/01	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R210	05/11/2015			Bond Future	180.0636		180.0636	180.1498	180.1498	0.048	0.0000	0.0000	0
2015/07/01	R210	05/11/2015	182.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R210	05/11/2015	181.99	Put	Bond Future	1,926.4400		1.9264	1,840.2300	1.8402	(4.475)	0	0	0
2015/07/01	R210	05/11/2015	182.01	Put	Bond Future	1,946.4400		1.9464	1,860.2300	1.8602	(4.429)	0	0	0
2015/07/01	R210	05/11/2015	182.00	Put	Bond Future	1,936.4400		1.9364	1,850.2300	1.8502	(4.452)	0	0	0
2015/07/01	R210	05/11/2015	182.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R210	05/11/2015	181.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R211	06/08/2015			Bond Future	134.2173		134.2173	134.2731	134.2731	0.042	0.0000	0.0000	1,120
2015/07/01	R211	06/08/2015	134.99	Put	Bond Future	772.6900		0.7727	716.9500	0.7169	(7.214)	0	0	0
2015/07/01	R211	06/08/2015	135.01	Put	Bond Future	792.6900		0.7927	736.9500	0.7369	(7.032)	0	0	0
2015/07/01	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R211	06/08/2015	135.00	Put	Bond Future	782.6900		0.7827	726.9500	0.7269	(7.122)	0	0	0
2015/07/01	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R211	05/11/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R211	05/11/2015			Bond Future	136.3421		136.3421	136.3955	136.3955	0.039	0.0000	0.0000	0
2015/07/01	R211	05/11/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R211	05/11/2015	134.99	Call	Bond Future	1,352.1100		1.3521	1,405.5400	1.4055	3.952	0	0	0
2015/07/01	R211	05/11/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R211	05/11/2015	135.00	Call	Bond Future	1,342.1100		1.3421	1,395.5400	1.3955	3.981	0	0	0
2015/07/01	R211	05/11/2015	135.01	Call	Bond Future	1,332.1100		1.3321	1,385.5400	1.3855	4.011	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
2015/07/01	R212	06/08/2015	141.01	Put	Bond Future	1,899.5800	1.8996	1,788.2900	1.7883	(5.859)	0	0	0
2015/07/01	R212	06/08/2015			Bond Future	139.1104	139.1104	139.2217	139.2217	0.080	0.0000	0.0000	1,109
2015/07/01	R212	06/08/2015	141.00	Put	Bond Future	1,889.5800	1.8896	1,778.2900	1.7783	(5.890)	0	0	0
2015/07/01	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R212	06/08/2015	140.99	Put	Bond Future	1,879.5800	1.8796	1,768.2900	1.7683	(5.921)	0	0	0
2015/07/01	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R212	05/11/2015			Bond Future	141.3126	141.3126	141.4225	141.4225	0.078	0.0000	0.0000	0
2015/07/01	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R212	05/11/2015	145.99	Put	Bond Future	4,677.3500	4.6774	4,567.5200	4.5675	(2.348)	0	0	0
2015/07/01	R212	05/11/2015	146.01	Put	Bond Future	4,697.3500	4.6974	4,587.5200	4.5875	(2.338)	0	0	0
2015/07/01	R212	05/11/2015	146.00	Put	Bond Future	4,687.3500	4.6874	4,577.5200	4.5775	(2.343)	0	0	0
2015/07/01	R213	06/08/2015			Bond Future	8.7664	88.2879	8.7489	88.4195	(0.200)	0.0000	0.0000	17,330
2015/07/01	R213	06/08/2015	8.49	Put	Bond Future	2,688.0400	2.6880	2,577.9300	2.5779	(4.096)	0	0	0
2015/07/01	R213	06/08/2015	8.51	Put	Bond Future	2,576.4500	2.5764	2,467.9600	2.4680	(4.211)	0	0	0
2015/07/01	R213	06/08/2015	8.49	Call	Bond Future	578.0200	0.5780	599.4700	0.5995	3.711	0	0	0
2015/07/01	R213	06/08/2015	8.50	Put	Bond Future	2,631.8700	2.6319	2,522.5600	2.5226	(4.153)	0	0	0
2015/07/01	R213	06/08/2015	8.50	Call	Bond Future	599.4600	0.5995	621.7100	0.6217	3.712	0	0	0
2015/07/01	R213	06/08/2015	8.51	Call	Bond Future	621.5500	0.6216	644.6200	0.6446	3.712	0	0	0
2015/07/01	R213	05/11/2015	7.76	Call	Bond Future	314.1900	0.3142	323.8400	0.3238	3.071	0	0	0
2015/07/01	R213	05/11/2015			Bond Future	8.8315	86.1423	8.8137	86.2739	(0.201)	0.0000	0.0000	0
2015/07/01	R213	05/11/2015	7.74	Call	Bond Future	298.6300	0.2986	307.8300	0.3078	3.081	0	0	0
2015/07/01	R213	05/11/2015	7.75	Call	Bond Future	306.3300	0.3063	315.7500	0.3157	3.075	0	0	0
2015/07/01	R213	05/11/2015	7.74	Put	Bond Future	8,943.3700	8.9434	8,821.0100	8.8210	(1.368)	0	0	0
2015/07/01	R213	05/11/2015	7.76	Put	Bond Future	8,789.7000	8.7897	8,667.7900	8.6678	(1.387)	0	0	0
2015/07/01	R213	05/11/2015	7.75	Put	Bond Future	8,866.4000	8.8664	8,744.2600	8.7443	(1.378)	0	0	0
2015/07/01	R213	04/02/2016			Bond Future	8.8902	87.6044	8.8721	87.7365	(0.203)	0.0000	0.0000	0
2015/07/01	R213	04/02/2016	8.75	Call	Bond Future	2,979.1000	2.9791	3,034.0200	3.0340	1.844	0	0	0
2015/07/01	R213	04/02/2016	8.74	Put	Bond Future	4,051.1600	4.0512	3,973.5500	3.9736	(1.916)	0	0	0
2015/07/01	R213	04/02/2016	8.76	Put	Bond Future	3,970.5900	3.9706	3,893.8600	3.8939	(1.932)	0	0	0
2015/07/01	R213	04/02/2016	8.75	Put	Bond Future	4,010.5900	4.0106	3,933.4200	3.9334	(1.924)	0	0	0
2015/07/01	R213	04/02/2016	8.76	Call	Bond Future	3,013.2500	3.0132	3,068.6100	3.0686	1.837	0	0	0
2015/07/01	R213	04/02/2016	8.74	Call	Bond Future	2,945.4300	2.9454	2,999.9100	2.9999	1.850	0	0	0
2015/07/01	R214	06/08/2015	8.76	Put	Bond Future	2,300.9500	2.3009	2,170.2000	2.1702	(5.682)	0	0	0
2015/07/01	R214	06/08/2015			Bond Future	8.9280	78.6318	8.9057	78.8104	(0.250)	0.0000	0.0000	22,215
2015/07/01	R214	06/08/2015	8.75	Put	Bond Future	2,353.9300	2.3539	2,221.8600	2.2219	(5.611)	0	0	0
2015/07/01	R214	06/08/2015	8.74	Call	Bond Future	880.3700	0.8804	925.6100	0.9256	5.139	0	0	0
2015/07/01	R214	06/08/2015	8.75	Call	Bond Future	909.1500	0.9092	955.7000	0.9557	5.120	0	0	0
2015/07/01	R214	06/08/2015	8.76	Call	Bond Future	938.5500	0.9386	986.4200	0.9864	5.100	0	0	0
2015/07/01	R214	06/08/2015	8.74	Put	Bond Future	2,407.6600	2.4077	2,274.2800	2.2743	(5.540)	0	0	0
2015/07/01	R214	05/11/2015			Bond Future	8.9858	76.5864	8.9631	76.7660	(0.252)	0.0000	0.0000	0
2015/07/01	R214	05/11/2015	7.99	Put	Bond Future	9,014.0300	9.0140	8,851.9600	8.8520	(1.798)	0	0	0
2015/07/01	R214	05/11/2015	8.00	Put	Bond Future	8,930.4500	8.9304	8,768.7800	8.7688	(1.810)	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
2015/07/01	R214	05/11/2015	8.01	Put	Bond Future	8,847.2500	8.8473	8,685.9800	8.6860	(1.823)	0	0	0
2015/07/01	R214	05/11/2015	7.99	Call	Bond Future	420.5000	0.4205	438.0900	0.4381	4.183	0	0	0
2015/07/01	R214	05/11/2015	8.00	Call	Bond Future	430.9000	0.4309	448.8900	0.4489	4.175	0	0	0
2015/07/01	R214	05/11/2015	8.01	Call	Bond Future	441.5100	0.4415	459.9000	0.4599	4.165	0	0	0
2015/07/01	R214	04/02/2016			Bond Future	9.0381	77.8863	9.0150	78.0674	(0.256)	0.0000	0.0000	4,320
2015/07/01	R214	04/02/2016	7.99	Put	Bond Future	9,901.3900	9.9014	9,749.6600	9.7497	(1.532)	0	0	0
2015/07/01	R214	04/02/2016	8.00	Call	Bond Future	928.8400	0.9288	958.6200	0.9586	3.206	0	0	0
2015/07/01	R214	04/02/2016	8.01	Call	Bond Future	944.2400	0.9442	974.4300	0.9744	3.197	0	0	0
2015/07/01	R214	04/02/2016	7.99	Call	Bond Future	913.6300	0.9136	942.9900	0.9430	3.214	0	0	0
2015/07/01	R214	04/02/2016	8.01	Put	Bond Future	9,744.6700	9.7447	9,593.7700	9.5938	(1.549)	0	0	0
2015/07/01	R214	04/02/2016	8.00	Put	Bond Future	9,822.8500	9.8228	9,671.5400	9.6715	(1.540)	0	0	0
2015/07/01	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R248	06/08/2015			Bond Future	8.9786	101.5143	8.9613	101.6925	(0.193)	0.0000	0.0000	41,313
2015/07/01	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R248	06/08/2015	8.74	Put	Bond Future	2,507.5800	2.5076	2,329.3700	2.3294	(7.107)	0	0	0
2015/07/01	R248	06/08/2015	8.76	Put	Bond Future	2,293.0600	2.2931	2,114.8500	2.1149	(7.772)	0	0	0
2015/07/01	R248	06/08/2015	8.75	Put	Bond Future	2,400.2200	2.4002	2,222.0100	2.2220	(7.425)	0	0	0
2015/07/01	R248	05/11/2015	8.01	Put	Bond Future	11,511.0900	11.5111	11,332.5700	11.3326	(1.551)	0	0	0
2015/07/01	R248	05/11/2015			Bond Future	9.0378	98.6923	9.0202	98.8708	(0.194)	0.0000	0.0000	0
2015/07/01	R248	05/11/2015	8.00	Put	Bond Future	11,634.5500	11.6345	11,456.0300	11.4560	(1.534)	0	0	0
2015/07/01	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R248	05/11/2015	7.99	Put	Bond Future	11,758.2600	11.7583	11,579.7400	11.5797	(1.518)	0	0	0
2015/07/01	R248	04/02/2016	8.99	Put	Bond Future	1,028.8400	1.0288	849.3100	0.8493	(17.450)	0	0	0
2015/07/01	R248	04/02/2016			Bond Future	9.0915	100.3675	9.0737	100.5471	(0.196)	0.0000	0.0000	0
2015/07/01	R248	04/02/2016	9.00	Put	Bond Future	926.6300	0.9266	747.1000	0.7471	(19.375)	0	0	0
2015/07/01	R248	04/02/2016	9.01	Put	Bond Future	824.6100	0.8246	645.0800	0.6451	(21.772)	0	0	0
2015/07/01	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/01	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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