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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/07/2015 TO 08/07/2015

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
2015/07/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	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
2015/07/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2025	06/08/2015			Bond Future	121.6378	121.6378	121.6978	121.6978	0.049	0.0000	0.0000	38
2015/07/08	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2025	06/08/2015	120.99	Call	Bond Future	647.8500	0.6478	707.7700	0.7078	9.249	0	0	0
2015/07/08	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2025	06/08/2015	121.00	Call	Bond Future	637.8500	0.6378	697.7700	0.6978	9.394	0	0	0
2015/07/08	2025	06/08/2015	121.01	Call	Bond Future	627.8500	0.6278	687.7700	0.6878	9.544	0	0	0
2015/07/08	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2025	05/11/2015			Bond Future	123.5528	123.5528	123.6110	123.6110	0.047	0.0000	0.0000	0
2015/07/08	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2025	05/11/2015	123.01	Call	Bond Future	542.8200	0.5428	601.0400	0.6010	10.725	0	0	0
2015/07/08	2025	05/11/2015	122.99	Call	Bond Future	562.8200	0.5628	621.0400	0.6210	10.344	0	0	0
2015/07/08	2025	05/11/2015	123.00	Call	Bond Future	552.8200	0.5528	611.0400	0.6110	10.531	0	0	0
2015/07/08	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2030	06/08/2015			Bond Future	8.7433	94.2190	8.7003	94.5546	(0.492)	0.0000	0.0000	9,953
2015/07/08	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2030	06/08/2015	7.74	Put	Bond Future	8,276.7300	8.2767	7,941.1800	7.9412	(4.054)	0	0	0
2015/07/08	2030	06/08/2015	7.76	Put	Bond Future	8,101.9900	8.1020	7,766.4400	7.7664	(4.142)	0	0	0
2015/07/08	2030	06/08/2015	7.75	Put	Bond Future	8,189.3100	8.1893	7,853.7600	7.8538	(4.097)	0	0	0
2015/07/08	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2030	05/11/2015			Bond Future	8.8096	95.7026	8.7654	96.0413	(0.501)	0.0000	0.0000	0
2015/07/08	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2030	05/11/2015	8.49	Put	Bond Future	2,491.6200	2.4916	2,152.8700	2.1529	(13.596)	0	0	0
2015/07/08	2030	05/11/2015	8.51	Put	Bond Future	2,332.9900	2.3330	1,994.2400	1.9942	(14.520)	0	0	0
2015/07/08	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2030	05/11/2015	8.50	Put	Bond Future	2,412.2600	2.4123	2,073.5100	2.0735	(14.043)	0	0	0
2015/07/08	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2032	06/08/2015			Bond Future	8.8424	97.8922	8.7995	98.2492	(0.485)	0.0000	0.0000	1,678
2015/07/08	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2032	06/08/2015	8.50	Put	Bond Future	2,906.6900	2.9067	2,549.7700	2.5498	(12.279)	0	0	0
2015/07/08	2032	06/08/2015	8.49	Put	Bond Future	2,993.5300	2.9935	2,636.6100	2.6366	(11.923)	0	0	0
2015/07/08	2032	06/08/2015	8.51	Put	Bond Future	2,819.9600	2.8200	2,463.0400	2.4630	(12.657)	0	0	0
2015/07/08	2032	05/11/2015			Bond Future	8.9097	95.2789	8.8658	95.6394	(0.493)	0.0000	0.0000	0
2015/07/08	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2032	05/11/2015	7.99	Put	Bond Future	7,984.1200	7.9841	7,623.6800	7.6237	(4.514)	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
2015/07/08	2032	05/11/2015	8.01	Put	Bond Future	7,800.2800	7.8003	7,439.8400	7.4398	(4.621)	0	0	0
2015/07/08	2032	05/11/2015	8.00	Put	Bond Future	7,892.1400	7.8921	7,531.7000	7.5317	(4.567)	0	0	0
2015/07/08	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2032	04/02/2016			Bond Future	8.9681	96.8933	8.9229	97.2590	(0.504)	0.0000	0.0000	0
2015/07/08	2032	04/02/2016	8.69	Put	Bond Future	2,283.9800	2.2840	1,918.3300	1.9183	(16.009)	0	0	0
2015/07/08	2032	04/02/2016	8.71	Put	Bond Future	2,117.0400	2.1170	1,751.3900	1.7514	(17.272)	0	0	0
2015/07/08	2032	04/02/2016	8.70	Put	Bond Future	2,200.4600	2.2005	1,834.8100	1.8348	(16.617)	0	0	0
2015/07/08	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	06/08/2015			Bond Future	8.9818	95.7205	8.9339	96.1586	(0.534)	0.0000	0.0000	39,658
2015/07/08	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	06/08/2015	8.74	Put	Bond Future	2,242.8500	2.2428	1,804.7200	1.8047	(19.535)	0	0	0
2015/07/08	2037	06/08/2015	8.76	Put	Bond Future	2,054.2500	2.0543	1,616.1200	1.6161	(21.328)	0	0	0
2015/07/08	2037	06/08/2015	8.75	Put	Bond Future	2,148.4800	2.1485	1,710.3500	1.7103	(20.393)	0	0	0
2015/07/08	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	05/11/2015	7.99	Put	Bond Future	10,280.2900	10.2803	9,837.4600	9.8375	(4.308)	0	0	0
2015/07/08	2037	05/11/2015	8.01	Put	Bond Future	10,069.7000	10.0697	9,626.8700	9.6269	(4.398)	0	0	0
2015/07/08	2037	05/11/2015			Bond Future	9.0451	97.2277	8.9961	97.6706	(0.543)	0.0000	0.0000	0
2015/07/08	2037	05/11/2015	8.00	Put	Bond Future	10,174.9100	10.1749	9,732.0800	9.7321	(4.352)	0	0	0
2015/07/08	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	04/02/2016	8.75	Put	Bond Future	3,205.6300	3.2056	2,756.2300	2.7562	(14.019)	0	0	0
2015/07/08	2037	04/02/2016			Bond Future	9.1017	94.6172	9.0513	95.0666	(0.554)	0.0000	0.0000	0
2015/07/08	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2037	04/02/2016	8.74	Put	Bond Future	3,299.2500	3.2993	2,849.8500	2.8499	(13.621)	0	0	0
2015/07/08	2037	04/02/2016	8.76	Put	Bond Future	3,112.1400	3.1121	2,662.7400	2.6627	(14.440)	0	0	0
2015/07/08	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2038	06/08/2015			Bond Future	124.7077	124.7077	124.7723	124.7723	0.052	0.0000	0.0000	4,218
2015/07/08	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2038	06/08/2015	127.99	Put	Bond Future	3,282.2900	3.2823	3,217.7200	3.2177	(1.967)	0	0	0
2015/07/08	2038	06/08/2015	128.01	Put	Bond Future	3,302.2900	3.3023	3,237.7200	3.2377	(1.955)	0	0	0
2015/07/08	2038	06/08/2015	128.00	Put	Bond Future	3,292.2900	3.2923	3,227.7200	3.2277	(1.961)	0	0	0
2015/07/08	2038	05/11/2015			Bond Future	126.6710	126.6710	126.7339	126.7339	0.050	0.0000	0.0000	0
2015/07/08	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2038	05/11/2015	133.99	Put	Bond Future	7,319.0200	7.3190	7,256.1200	7.2561	(0.859)	0	0	0
2015/07/08	2038	05/11/2015	134.01	Put	Bond Future	7,339.0200	7.3390	7,276.1200	7.2761	(0.857)	0	0	0
2015/07/08	2038	05/11/2015	134.00	Put	Bond Future	7,329.0200	7.3290	7,266.1200	7.2661	(0.858)	0	0	0
2015/07/08	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	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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2015/07/08	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2044	06/08/2015			Bond Future	9.0355	97.3746	8.9827	97.9014	(0.585)	0.0000	0.0000	13,321
2015/07/08	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2044	06/08/2015	8.74	Put	Bond Future	3,009.4200	3.0094	2,482.6300	2.4826	(17.505)	0	0	0
2015/07/08	2044	06/08/2015	8.76	Put	Bond Future	2,800.8000	2.8008	2,274.0100	2.2740	(18.809)	0	0	0
2015/07/08	2044	06/08/2015	8.75	Put	Bond Future	2,905.0200	2.9050	2,378.2300	2.3782	(18.134)	0	0	0
2015/07/08	2044	05/11/2015			Bond Future	9.0958	98.9079	9.0417	99.4408	(0.595)	0.0000	0.0000	0
2015/07/08	2044	05/11/2015	8.24	Put	Bond Future	9,051.1100	9.0511	8,518.1900	8.5182	(5.888)	0	0	0
2015/07/08	2044	05/11/2015	8.26	Put	Bond Future	8,823.5500	8.8236	8,290.6300	8.2906	(6.040)	0	0	0
2015/07/08	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2044	05/11/2015	8.25	Put	Bond Future	8,937.2200	8.9372	8,404.3000	8.4043	(5.963)	0	0	0
2015/07/08	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2044	04/02/2016	8.99	Put	Bond Future	1,569.6800	1.5697	1,028.6800	1.0287	(34.466)	0	0	0
2015/07/08	2044	04/02/2016			Bond Future	9.1497	96.2006	9.0942	96.7416	(0.607)	0.0000	0.0000	0
2015/07/08	2044	04/02/2016	9.01	Put	Bond Future	1,370.7600	1.3708	829.7600	0.8298	(39.467)	0	0	0
2015/07/08	2044	04/02/2016	9.00	Put	Bond Future	1,470.1300	1.4701	929.1300	0.9291	(36.799)	0	0	0
2015/07/08	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2046	06/08/2015	129.01	Put	Bond Future	6,161.5800	6.1616	6,097.2400	6.0972	(1.044)	0	0	0
2015/07/08	2046	06/08/2015			Bond Future	122.8484	122.8484	122.9128	122.9128	0.052	0.0000	0.0000	5,722
2015/07/08	2046	06/08/2015	129.00	Put	Bond Future	6,151.5800	6.1516	6,087.2400	6.0872	(1.046)	0	0	0
2015/07/08	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2046	06/08/2015	128.99	Put	Bond Future	6,141.5800	6.1416	6,077.2400	6.0772	(1.048)	0	0	0
2015/07/08	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2046	05/11/2015			Bond Future	123.3764	123.3764	123.4389	123.4389	0.051	0.0000	0.0000	0
2015/07/08	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2046	05/11/2015	132.99	Put	Bond Future	9,613.5600	9.6136	9,551.0900	9.5511	(0.650)	0	0	0
2015/07/08	2046	05/11/2015	133.01	Put	Bond Future	9,633.5600	9.6336	9,571.0900	9.5711	(0.648)	0	0	0
2015/07/08	2046	05/11/2015	133.00	Put	Bond Future	9,623.5600	9.6236	9,561.0900	9.5611	(0.649)	0	0	0
2015/07/08	2050	06/08/2015			Bond Future	131.6838	131.6838	131.7520	131.7520	0.052	0.0000	0.0000	3,821
2015/07/08	2050	06/08/2015	136.99	Put	Bond Future	5,306.2000	5.3062	5,238.0300	5.2380	(1.285)	0	0	0
2015/07/08	2050	06/08/2015	137.01	Put	Bond Future	5,326.2000	5.3262	5,258.0300	5.2580	(1.280)	0	0	0
2015/07/08	2050	06/08/2015	137.00	Put	Bond Future	5,316.2000	5.3162	5,248.0300	5.2480	(1.282)	0	0	0
2015/07/08	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2050	05/11/2015			Bond Future	133.7567	133.7567	133.8233	133.8233	0.050	0.0000	0.0000	0
2015/07/08	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2050	05/11/2015	144.99	Put	Bond Future	11,233.3100	11.2333	11,166.7100	11.1667	(0.593)	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
2015/07/08	2050	05/11/2015	145.01	Put	Bond Future	11,253.3100	11.2533	11,186.7100	11.1867	(0.592)	0	0	0
2015/07/08	2050	05/11/2015	145.00	Put	Bond Future	11,243.3100	11.2433	11,176.7100	11.1767	(0.592)	0	0	0
2015/07/08	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	AL37	06/08/2015			Index Future	457.5380	457.5380	458.2870	458.2870	0.164	0.0000	0.0000	26
2015/07/08	AL37	05/11/2015			Index Future	464.8130	464.8130	465.5680	465.5680	0.162	0.0000	0.0000	0
2015/07/08	AL7T	06/08/2015			Index Future	538.6810	538.6810	539.8840	539.8840	0.223	0.0000	0.0000	1
2015/07/08	AL7T	05/11/2015			Index Future	547.2460	547.2460	548.4610	548.4610	0.222	0.0000	0.0000	0
2015/07/08	ALBI	06/08/2015			Index Future	491.0270	491.0270	492.4680	492.4680	0.293	0.0000	0.0000	507
2015/07/08	ALBI	05/11/2015			Index Future	498.8340	498.8340	500.2920	500.2920	0.292	0.0000	0.0000	103
2015/07/08	ALBI	04/02/2016			Index Future	507.2740	507.2740	508.7570	508.7570	0.292	0.0000	0.0000	0
2015/07/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	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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2015/07/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/08	EL28	06/08/2015	125.00	Call	Bond Future	255.4000	0.2554	321.9200	0.3219	26.045	0	0	0
2015/07/08	EL28	06/08/2015			Bond Future	125.2554	125.2554	125.3219	125.3219	0.053	0.0000	0.0000	0
2015/07/08	EL28	06/08/2015	125.01	Call	Bond Future	245.4000	0.2454	311.9200	0.3119	27.107	0	0	0
2015/07/08	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	EL28	06/08/2015	124.99	Call	Bond Future	265.4000	0.2654	331.9200	0.3319	25.064	0	0	0
2015/07/08	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	EL28	05/11/2015	126.99	Put	Bond Future	1,310.6200	1.3106	1,245.6600	1.2457	(4.956)	0	0	0
2015/07/08	EL28	05/11/2015			Bond Future	125.6794	125.6794	125.7443	125.7443	0.052	0.0000	0.0000	0
2015/07/08	EL28	05/11/2015	127.01	Put	Bond Future	1,330.6200	1.3306	1,265.6600	1.2657	(4.882)	0	0	0
2015/07/08	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	EL28	05/11/2015	127.00	Put	Bond Future	1,320.6200	1.3206	1,255.6600	1.2557	(4.919)	0	0	0
2015/07/08	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	06/08/2015			Bond Future	9.8771	83.1826	9.8283	83.5290	(0.494)	0.0000	0.0000	6,396
2015/07/08	ES33	06/08/2015	9.59	Put	Bond Future	2,069.9700	2.0700	1,723.5700	1.7236	(16.735)	0	0	0
2015/07/08	ES33	06/08/2015	9.61	Put	Bond Future	1,923.1700	1.9232	1,576.7700	1.5768	(18.012)	0	0	0
2015/07/08	ES33	06/08/2015	9.60	Put	Bond Future	1,996.5200	1.9965	1,650.1200	1.6501	(17.350)	0	0	0
2015/07/08	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	05/11/2015	9.00	Put	Bond Future	7,227.7200	7.2277	6,877.6500	6.8776	(4.843)	0	0	0
2015/07/08	ES33	05/11/2015			Bond Future	9.9727	80.7057	9.9226	81.0557	(0.503)	0.0000	0.0000	0
2015/07/08	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	05/11/2015	8.99	Put	Bond Future	7,307.0500	7.3071	6,956.9800	6.9570	(4.791)	0	0	0
2015/07/08	ES33	05/11/2015	9.01	Put	Bond Future	7,148.4900	7.1485	6,798.4200	6.7984	(4.897)	0	0	0
2015/07/08	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	04/02/2016			Bond Future	10.0627	82.0730	10.0111	82.4282	(0.514)	0.0000	0.0000	0
2015/07/08	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	ES33	04/02/2016	9.99	Put	Bond Future	500.6000	0.5006	145.3800	0.1454	(70.959)	0	0	0
2015/07/08	ES33	04/02/2016	10.01	Put	Bond Future	362.4700	0.3625	7.2500	0.0073	(98.000)	0	0	0
2015/07/08	ES33	04/02/2016	10.00	Put	Bond Future	431.4900	0.4315	76.2700	0.0763	(82.324)	0	0	0
2015/07/08	GOVI	06/08/2015			GOVI	487.9560	487.9560	489.2500	489.2500	0.265	0.0000	0.0000	472
2015/07/08	GOVI	06/08/2015	499.99	Put	GOVI	120,340.0000	12.0340	107,400.0000	10.7400	(10.753)	0	0	0
2015/07/08	GOVI	06/08/2015	500.01	Put	GOVI	120,540.0000	12.0540	107,600.0000	10.7600	(10.735)	0	0	0
2015/07/08	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	GOVI	06/08/2015	500.00	Put	GOVI	120,440.0000	12.0440	107,500.0000	10.7500	(10.744)	0	0	0
2015/07/08	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	GOVI	05/11/2015			GOVI	495.7150	495.7150	497.0220	497.0220	0.264	0.0000	0.0000	28

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
2015/07/08	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	GOVI	05/11/2015	529.99	Put	GOVI	342,750.0000	34.2750	329,680.0000	32.9680	(3.813)	0	0	0
2015/07/08	GOVI	05/11/2015	530.01	Put	GOVI	342,950.0000	34.2950	329,880.0000	32.9880	(3.811)	0	0	0
2015/07/08	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	GOVI	05/11/2015	530.00	Put	GOVI	342,850.0000	34.2850	329,780.0000	32.9780	(3.812)	0	0	0
2015/07/08	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	GOVI	04/02/2016			GOVI	504.1030	504.1030	505.4320	505.4320	0.264	0.0000	0.0000	0
2015/07/08	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	GOVI	04/02/2016	511.99	Put	GOVI	78,870.0000	7.8870	65,580.0000	6.5580	(16.851)	0	0	0
2015/07/08	GOVI	04/02/2016	512.01	Put	GOVI	79,070.0000	7.9070	65,780.0000	6.5780	(16.808)	0	0	0
2015/07/08	GOVI	04/02/2016	512.00	Put	GOVI	78,970.0000	7.8970	65,680.0000	6.5680	(16.829)	0	0	0
2015/07/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/08	IGOV	06/08/2015			Index Future	228.3380	228.3380	228.3530	228.3530	0.007	0.0000	0.0000	1,077
2015/07/08	IGOV	05/11/2015			Index Future	231.9680	231.9680	231.9810	231.9810	0.006	0.0000	0.0000	17
2015/07/08	IGOV	04/02/2016			Index Future	235.8940	235.8940	235.9060	235.9060	0.005	0.0000	0.0000	0
2015/07/08	ILBI	06/08/2015			Index Future	619.3370	619.3370	619.5810	619.5810	0.039	0.0000	0.0000	159
2015/07/08	ILBI	05/11/2015			Index Future	629.4180	629.4180	629.6610	629.6610	0.039	0.0000	0.0000	0
2015/07/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/08	JBAF	15/07/2015			Jibar Tradeable Future	6.1300	93.8700	6.1600	93.8400	0.489	0.0000	0.0000	0
2015/07/08	JBAF	19/08/2015			Jibar Tradeable Future	6.3100	93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	0
2015/07/08	JBAF	16/09/2015			Jibar Tradeable Future	6.3200	93.6800	6.3000	93.7000	(0.316)	0.0000	0.0000	0
2015/07/08	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4200	93.5800	(0.773)	0.0000	0.0000	500
2015/07/08	JBAF	18/11/2015			Jibar Tradeable Future	6.4800	93.5200	6.4400	93.5600	(0.617)	0.0000	0.0000	500
2015/07/08	JBAF	15/12/2015			Jibar Tradeable Future	6.6100	93.3900	6.5300	93.4700	(1.210)	0.0000	0.0000	0
2015/07/08	JBAF	17/02/2016			Jibar Tradeable Future	6.7600	93.2400	6.6800	93.3200	(1.183)	0.0000	0.0000	2,000
2015/07/08	JBAF	16/03/2016			Jibar Tradeable Future	6.8300	93.1700	6.7400	93.2600	(1.318)	0.0000	0.0000	0
2015/07/08	JBAF	15/06/2016			Jibar Tradeable Future	7.0600	92.9400	6.9700	93.0300	(1.275)	0.0000	0.0000	0
2015/07/08	JBAF	21/09/2016			Jibar Tradeable Future	7.3000	92.7000	7.2000	92.8000	(1.370)	0.0000	0.0000	0
2015/07/08	JBAF	21/12/2016			Jibar Tradeable Future	7.4700	92.5300	7.3700	92.6300	(1.339)	0.0000	0.0000	0
2015/07/08	JBAF	15/03/2017			Jibar Tradeable Future	7.6100	92.3900	7.5000	92.5000	(1.445)	0.0000	0.0000	0
2015/07/08	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.6300	92.3700	(2.305)	0.0000	0.0000	0
2015/07/08	R023	06/08/2015	8.24	Call	Bond Future	1,045.0400	1.0450	1,193.7800	1.1938	14.233	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
2015/07/08	R023	06/08/2015	9.07	Put	Bond Future	11.0000	0.0110	7.2700	0.0073	(33.909)	0	0	911
2015/07/08	R023	06/08/2015			Bond Future	8.1714	101.1273	8.1229	101.3930	(0.593)	0.0000	0.0000	20,973
2015/07/08	R023	06/08/2015	8.26	Put	Bond Future	625.3000	0.6253	513.8300	0.5138	(17.827)	0	0	0
2015/07/08	R023	06/08/2015	9.07	Call	Bond Future	4,776.7100	4.7767	5,038.6900	5.0387	5.485	0	0	0
2015/07/08	R023	06/08/2015	8.25	Put	Bond Future	647.6300	0.6476	533.3700	0.5334	(17.643)	0	0	0
2015/07/08	R023	06/08/2015	8.24	Put	Bond Future	670.5300	0.6705	553.5600	0.5536	(17.444)	0	0	0
2015/07/08	R023	06/08/2015	8.25	Call	Bond Future	1,076.5900	1.0766	1,228.0400	1.2280	14.068	0	0	0
2015/07/08	R023	06/08/2015	8.26	Call	Bond Future	1,108.6600	1.1087	1,262.9000	1.2629	13.912	0	0	0
2015/07/08	R023	05/11/2015			Bond Future	8.2504	98.7966	8.2001	99.0643	(0.609)	0.0000	0.0000	0
2015/07/08	R023	05/11/2015	7.99	Put	Bond Future	2,488.0500	2.4881	2,303.0200	2.3030	(7.437)	0	0	0
2015/07/08	R023	05/11/2015	8.01	Put	Bond Future	2,421.4700	2.4215	2,238.9300	2.2389	(7.538)	0	0	0
2015/07/08	R023	05/11/2015	7.99	Call	Bond Future	1,091.4900	1.0915	1,174.1700	1.1742	7.575	0	0	0
2015/07/08	R023	05/11/2015	8.00	Put	Bond Future	2,454.6200	2.4546	2,270.8300	2.2708	(7.488)	0	0	0
2015/07/08	R023	05/11/2015	8.00	Call	Bond Future	1,112.1500	1.1122	1,196.0700	1.1961	7.546	0	0	0
2015/07/08	R023	05/11/2015	8.01	Call	Bond Future	1,133.0600	1.1331	1,218.2300	1.2182	7.517	0	0	0
2015/07/08	R023	04/02/2016	8.01	Put	Bond Future	3,100.9100	3.1009	2,913.6000	2.9136	(6.040)	0	0	0
2015/07/08	R023	04/02/2016			Bond Future	8.3191	100.4700	8.2666	100.7413	(0.631)	0.0000	0.0000	0
2015/07/08	R023	04/02/2016	8.00	Put	Bond Future	3,132.7500	3.1327	2,944.4800	2.9445	(6.010)	0	0	0
2015/07/08	R023	04/02/2016	8.01	Call	Bond Future	1,490.2700	1.4903	1,574.3000	1.5743	5.639	0	0	0
2015/07/08	R023	04/02/2016	7.99	Call	Bond Future	1,448.8100	1.4488	1,530.9300	1.5309	5.668	0	0	0
2015/07/08	R023	04/02/2016	8.00	Call	Bond Future	1,469.4500	1.4694	1,552.5200	1.5525	5.653	0	0	0
2015/07/08	R023	04/02/2016	7.99	Put	Bond Future	3,164.8100	3.1648	2,975.5900	2.9756	(5.979)	0	0	0
2015/07/08	R186	06/08/2015	7.65	Call	Bond Future	55.2700	0.0553	60.4900	0.0605	9.445	0	0	75
2015/07/08	R186	06/08/2015	8.00	Put	Bond Future	2,900.1400	2.9001	2,674.7300	2.6747	(7.772)	0	0	0
2015/07/08	R186	06/08/2015	8.90	Put	Bond Future	114.5600	0.1146	86.1900	0.0862	(24.764)	0	0	5,350
2015/07/08	R186	06/08/2015			Bond Future	8.3072	117.3942	8.2744	117.6583	(0.395)	0.0000	0.0000	35,215
2015/07/08	R186	06/08/2015	8.50	Call	Bond Future	2,198.4900	2.1985	2,357.5500	2.3575	7.235	0	0	0
2015/07/08	R186	06/08/2015	8.55	Put	Bond Future	547.3200	0.5473	454.9900	0.4550	(16.869)	0	0	7,229
2015/07/08	R186	06/08/2015	7.85	Call	Bond Future	186.1500	0.1861	204.6900	0.2047	9.960	0	0	20
2015/07/08	R186	06/08/2015	8.00	Call	Bond Future	394.4900	0.3945	433.1000	0.4331	9.787	0	0	0
2015/07/08	R186	06/08/2015	8.01	Call	Bond Future	412.8900	0.4129	453.1900	0.4532	9.760	0	0	0
2015/07/08	R186	06/08/2015	7.75	Call	Bond Future	104.7600	0.1048	115.0500	0.1151	9.822	0	0	1,000
2015/07/08	R186	06/08/2015	8.35	Call	Bond Future	1,462.5000	1.4625	1,581.1700	1.5812	8.114	0	0	20
2015/07/08	R186	06/08/2015	7.99	Call	Bond Future	376.7200	0.3767	413.6700	0.4137	9.808	0	0	0
2015/07/08	R186	06/08/2015	8.68	Put	Bond Future	320.7800	0.3208	257.7000	0.2577	(19.665)	0	0	20
2015/07/08	R186	06/08/2015	8.46	Put	Bond Future	767.1300	0.7671	651.6500	0.6517	(15.054)	0	0	75
2015/07/08	R186	06/08/2015	8.45	Call	Bond Future	1,935.8800	1.9359	2,081.7400	2.0817	7.535	0	0	0
2015/07/08	R186	06/08/2015	8.05	Call	Bond Future	492.9800	0.4930	540.3000	0.5403	9.599	0	0	75
2015/07/08	R186	06/08/2015	7.65	Put	Bond Future	5,507.0100	5.5070	5,248.2100	5.2482	(4.699)	0	0	0
2015/07/08	R186	06/08/2015	8.50	Put	Bond Future	662.2300	0.6622	557.2700	0.5573	(15.849)	0	0	5,229
2015/07/08	R186	06/08/2015	8.55	Call	Bond Future	2,477.3300	2.4773	2,649.0200	2.6490	6.930	0	0	0
2015/07/08	R186	06/08/2015	7.75	Put	Bond Future	4,704.6800	4.7047	4,450.9500	4.4510	(5.393)	0	0	0
2015/07/08	R186	06/08/2015	8.45	Put	Bond Future	795.2300	0.7952	677.0700	0.6771	(14.859)	0	0	4,229
2015/07/08	R186	06/08/2015	7.99	Put	Bond Future	2,965.1800	2.9652	2,738.1100	2.7381	(7.658)	0	0	0
2015/07/08	R186	06/08/2015	8.05	Put	Bond Future	2,585.7400	2.5857	2,369.0400	2.3690	(8.381)	0	0	0
2015/07/08	R186	06/08/2015	8.90	Call	Bond Future	4,749.2800	4.7493	4,984.9300	4.9849	4.962	0	0	0
2015/07/08	R186	06/08/2015	8.46	Call	Bond Future	1,987.0500	1.9871	2,135.5900	2.1356	7.475	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
2015/07/08	R186	06/08/2015	7.85	Put	Bond Future	3,942.3600		3.9424	3,696.8800	3.6969	(6.227)	0	0	0
2015/07/08	R186	06/08/2015	8.01	Put	Bond Future	2,835.8000		2.8358	2,612.0800	2.6121	(7.889)	0	0	0
2015/07/08	R186	06/08/2015	8.35	Put	Bond Future	1,118.7200		1.1187	973.3700	0.9734	(12.993)	0	0	0
2015/07/08	R186	06/08/2015	8.68	Call	Bond Future	3,265.8500		3.2658	3,466.7900	3.4668	6.153	0	0	0
2015/07/08	R186	05/11/2015	8.24	Call	Bond Future	2,092.1300		2.0921	2,185.7600	2.1858	4.475	0	0	0
2015/07/08	R186	05/11/2015	8.25	Put	Bond Future	3,106.5700		3.1066	2,935.8200	2.9358	(5.496)	0	0	8,690
2015/07/08	R186	05/11/2015	8.45	Call	Bond Future	2,909.1500		2.9092	3,027.6800	3.0277	4.074	0	0	0
2015/07/08	R186	05/11/2015	8.85	Put	Bond Future	1,179.4200		1.1794	1,082.5000	1.0825	(8.218)	0	0	843
2015/07/08	R186	05/11/2015			Bond Future	8.3737		119.2422	8.3400	119.5078	(0.402)	0.0000	0.0000	500
2015/07/08	R186	05/11/2015	9.00	Put	Bond Future	892.1000		0.8921	812.1200	0.8121	(8.965)	0	0	2,600
2015/07/08	R186	05/11/2015	8.24	Put	Bond Future	3,150.8600		3.1509	2,978.8500	2.9788	(5.459)	0	0	0
2015/07/08	R186	05/11/2015	8.35	Put	Bond Future	2,687.7200		2.6877	2,528.6800	2.5287	(5.917)	0	0	9,370
2015/07/08	R186	05/11/2015	8.22	Call	Bond Future	2,022.7400		2.0227	2,113.3200	2.1133	4.478	0	0	0
2015/07/08	R186	05/11/2015	8.26	Put	Bond Future	3,062.7100		3.0627	2,893.2300	2.8932	(5.534)	0	0	0
2015/07/08	R186	05/11/2015	8.35	Call	Bond Future	2,501.0700		2.5011	2,607.6700	2.6077	4.262	0	0	843
2015/07/08	R186	05/11/2015	7.86	Call	Bond Future	1,011.0300		1.0110	1,060.5900	1.0606	4.902	0	0	674
2015/07/08	R186	05/11/2015	7.73	Call	Bond Future	753.1700		0.7532	791.6500	0.7917	5.109	0	0	169
2015/07/08	R186	05/11/2015	8.45	Put	Bond Future	2,310.7300		2.3107	2,163.6200	2.1636	(6.366)	0	0	6,248
2015/07/08	R186	05/11/2015	8.85	Call	Bond Future	4,846.0600		4.8461	5,014.7800	5.0148	3.482	0	0	0
2015/07/08	R186	05/11/2015	9.00	Call	Bond Future	5,680.2800		5.6803	5,865.9400	5.8659	3.269	0	0	0
2015/07/08	R186	05/11/2015	8.25	Call	Bond Future	2,127.4900		2.1275	2,222.3800	2.2224	4.460	0	0	0
2015/07/08	R186	05/11/2015	7.86	Put	Bond Future	5,152.3800		5.1524	4,936.3000	4.9363	(4.194)	0	0	0
2015/07/08	R186	05/11/2015	7.73	Put	Bond Future	5,974.5700		5.9746	5,747.4100	5.7474	(3.802)	0	0	0
2015/07/08	R186	05/11/2015	8.26	Call	Bond Future	2,163.2100		2.1632	2,259.3700	2.2594	4.445	0	0	0
2015/07/08	R186	05/11/2015	8.22	Put	Bond Future	3,240.9900		3.2410	3,065.9300	3.0659	(5.401)	0	0	1,090
2015/07/08	R186	04/02/2016	7.50	Call	Bond Future	774.2500		0.7742	803.5100	0.8035	3.779	0	0	0
2015/07/08	R186	04/02/2016			Bond Future	8.4289		115.9636	8.3940	116.2326	(0.413)	0.0000	0.0000	5,512
2015/07/08	R186	04/02/2016	7.51	Call	Bond Future	789.7200		0.7897	819.5500	0.8195	3.777	0	0	0
2015/07/08	R186	04/02/2016	7.49	Call	Bond Future	760.1700		0.7602	788.8900	0.7889	3.778	0	0	0
2015/07/08	R186	04/02/2016	7.50	Put	Bond Future	8,250.1100		8.2501	8,010.3400	8.0103	(2.906)	0	0	0
2015/07/08	R186	04/02/2016	7.49	Put	Bond Future	8,320.0500		8.3200	8,079.7400	8.0797	(2.888)	0	0	0
2015/07/08	R186	04/02/2016	7.51	Put	Bond Future	8,181.6400		8.1816	7,942.4400	7.9424	(2.924)	0	0	0
2015/07/08	R186	05/05/2016			Bond Future	8.4754		118.0163	8.4394	118.2885	(0.424)	0.0000	0.0000	0
2015/07/08	R186	05/05/2016	8.34	Call	Bond Future	3,500.4300		3.5004	3,594.8300	3.5948	2.697	0	0	0
2015/07/08	R186	05/05/2016	8.35	Call	Bond Future	3,536.5000		3.5365	3,631.7300	3.6317	2.693	0	0	0
2015/07/08	R186	05/05/2016	8.33	Call	Bond Future	3,464.5600		3.4646	3,558.1400	3.5581	2.701	0	0	0
2015/07/08	R186	05/05/2016	8.35	Put	Bond Future	4,489.3100		4.4893	4,312.3300	4.3123	(3.942)	0	0	0
2015/07/08	R186	05/05/2016	7.56	Put	Bond Future	8,540.9200		8.5409	8,307.3900	8.3074	(2.734)	0	0	0
2015/07/08	R186	05/05/2016	8.34	Put	Bond Future	4,529.6900		4.5297	4,351.8800	4.3519	(3.925)	0	0	0
2015/07/08	R186	05/05/2016	7.56	Call	Bond Future	1,331.0400		1.3310	1,369.7200	1.3697	2.906	0	0	0
2015/07/08	R186	05/05/2016	8.33	Put	Bond Future	4,570.3300		4.5703	4,391.7000	4.3917	(3.908)	0	0	0
2015/07/08	R197	06/08/2015	288.00	Call	Bond Future	2,034.3500		2.0344	1,973.7800	1.9738	(2.977)	0	0	0
2015/07/08	R197	06/08/2015			Bond Future	290.0344		290.0344	289.9738	289.9738	(0.021)	0.0000	0.0000	929
2015/07/08	R197	06/08/2015	288.01	Call	Bond Future	2,024.3500		2.0244	1,963.7800	1.9638	(2.992)	0	0	0
2015/07/08	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R197	06/08/2015	288.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/08	R197	06/08/2015	287.99	Call	Bond Future	2,044.3500	2.0444	1,983.7800	1.9838	(2.963)	0	0	0
2015/07/08	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R197	05/11/2015			Bond Future	294.5999	294.5999	294.5322	294.5322	(0.023)	0.0000	0.0000	0
2015/07/08	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R197	05/11/2015	294.99	Put	Bond Future	390.0600	0.3901	457.8200	0.4578	17.372	0	0	0
2015/07/08	R197	05/11/2015	295.01	Put	Bond Future	410.0600	0.4101	477.8200	0.4778	16.524	0	0	0
2015/07/08	R197	05/11/2015	295.00	Put	Bond Future	400.0600	0.4001	467.8200	0.4678	16.937	0	0	0
2015/07/08	R202	06/08/2015			Bond Future	235.3740	235.3740	235.4930	235.4930	0.051	0.0000	0.0000	52,787
2015/07/08	R202	06/08/2015	239.99	Put	Bond Future	4,615.9900	4.6160	4,497.0100	4.4970	(2.578)	0	0	0
2015/07/08	R202	06/08/2015	240.00	Put	Bond Future	4,625.9900	4.6260	4,507.0100	4.5070	(2.572)	0	0	0
2015/07/08	R202	06/08/2015	240.01	Put	Bond Future	4,635.9900	4.6360	4,517.0100	4.5170	(2.566)	0	0	0
2015/07/08	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R202	05/11/2015			Bond Future	239.0791	239.0791	239.1949	239.1949	0.048	0.0000	0.0000	0
2015/07/08	R202	05/11/2015	245.99	Put	Bond Future	6,910.8700	6.9109	6,795.1100	6.7951	(1.675)	0	0	0
2015/07/08	R202	05/11/2015	246.01	Put	Bond Future	6,930.8700	6.9309	6,815.1100	6.8151	(1.670)	0	0	0
2015/07/08	R202	05/11/2015	246.00	Put	Bond Future	6,920.8700	6.9209	6,805.1100	6.8051	(1.673)	0	0	0
2015/07/08	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R203	06/08/2015	6.74	Call	Bond Future	26.6100	0.0266	30.7900	0.0308	15.708	0	0	0
2015/07/08	R203	06/08/2015	6.75	Put	Bond Future	988.1500	0.9881	903.6400	0.9036	(8.552)	0	0	0
2015/07/08	R203	06/08/2015	7.84	Call	Bond Future	1,166.9600	1.1670	1,248.5600	1.2486	6.993	0	0	0
2015/07/08	R203	06/08/2015			Bond Future	7.2431	105.2746	7.1971	105.3635	(0.634)	0.0000	0.0000	17,933
2015/07/08	R203	06/08/2015	6.75	Call	Bond Future	28.3500	0.0284	32.7700	0.0328	15.591	0	0	0
2015/07/08	R203	06/08/2015	6.76	Call	Bond Future	30.1400	0.0301	34.8900	0.0349	15.760	0	0	0
2015/07/08	R203	06/08/2015	6.74	Put	Bond Future	1,006.0000	1.0060	921.2500	0.9213	(8.424)	0	0	0
2015/07/08	R203	06/08/2015	7.84	Put	Bond Future	20.4100	0.0204	13.0800	0.0131	(35.914)	0	0	5,000
2015/07/08	R203	06/08/2015	6.76	Put	Bond Future	970.3600	0.9704	886.1800	0.8862	(8.675)	0	0	0
2015/07/08	R203	05/11/2015	5.99	Call	Bond Future	10.3900	0.0104	10.9000	0.0109	4.909	0	0	0
2015/07/08	R203	05/11/2015	6.00	Put	Bond Future	2,377.5900	2.3776	2,290.0600	2.2901	(3.681)	0	0	0
2015/07/08	R203	05/11/2015			Bond Future	7.3583	102.7668	7.3070	102.8549	(0.697)	0.0000	0.0000	0
2015/07/08	R203	05/11/2015	6.00	Call	Bond Future	10.8000	0.0108	11.3400	0.0113	5.000	0	0	0
2015/07/08	R203	05/11/2015	6.01	Call	Bond Future	11.2200	0.0112	11.7900	0.0118	5.080	0	0	0
2015/07/08	R203	05/11/2015	5.99	Put	Bond Future	2,394.8700	2.3949	2,307.3100	2.3073	(3.656)	0	0	0
2015/07/08	R203	05/11/2015	6.01	Put	Bond Future	2,360.3200	2.3603	2,272.8200	2.2728	(3.707)	0	0	0
2015/07/08	R203	04/02/2016	7.26	Put	Bond Future	648.9500	0.6489	593.9300	0.5939	(8.478)	0	0	0
2015/07/08	R203	04/02/2016	7.25	Put	Bond Future	657.5300	0.6575	602.1000	0.6021	(8.430)	0	0	0
2015/07/08	R203	04/02/2016			Bond Future	7.4470	104.5077	7.3877	104.5963	(0.796)	0.0000	0.0000	0
2015/07/08	R203	04/02/2016	7.26	Call	Bond Future	369.3200	0.3693	402.8800	0.4029	9.087	0	0	0
2015/07/08	R203	04/02/2016	7.24	Call	Bond Future	356.5900	0.3566	389.3300	0.3893	9.181	0	0	0
2015/07/08	R203	04/02/2016	7.25	Call	Bond Future	362.9200	0.3629	396.0700	0.3961	9.134	0	0	0
2015/07/08	R203	04/02/2016	7.24	Put	Bond Future	666.1900	0.6662	610.3500	0.6103	(8.382)	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
2015/07/08	R204	06/08/2015	7.74	Call	Bond Future	687.2800	0.6873	761.9000	0.7619	10.857	0	0	0
2015/07/08	R204	06/08/2015	7.75	Put	Bond Future	230.8100	0.2308	189.7300	0.1897	(17.798)	0	0	0
2015/07/08	R204	06/08/2015			Bond Future	7.5876	102.3242	7.5478	102.4411	(0.524)	0.0000	0.0000	15,357
2015/07/08	R204	06/08/2015	8.41	Call	Bond Future	2,388.5400	2.3885	2,503.4500	2.5034	4.811	0	0	0
2015/07/08	R204	06/08/2015	7.74	Put	Bond Future	240.4000	0.2404	198.1200	0.1981	(17.587)	0	0	0
2015/07/08	R204	06/08/2015	7.76	Put	Bond Future	221.5200	0.2215	181.6200	0.1816	(18.012)	0	0	0
2015/07/08	R204	06/08/2015	8.41	Put	Bond Future	6.1200	0.0061	4.1300	0.0041	(32.516)	0	0	699
2015/07/08	R204	06/08/2015	7.75	Call	Bond Future	706.9200	0.7069	782.7400	0.7827	10.725	0	0	0
2015/07/08	R204	06/08/2015	7.76	Call	Bond Future	726.8500	0.7269	803.8500	0.8039	10.594	0	0	0
2015/07/08	R204	05/11/2015			Bond Future	7.6898	103.9349	7.6473	104.0515	(0.553)	0.0000	0.0000	0
2015/07/08	R204	05/11/2015	6.25	Call	Bond Future	17.4600	0.0175	18.1200	0.0181	3.780	0	0	0
2015/07/08	R204	05/11/2015	6.24	Put	Bond Future	4,084.1300	4.0841	3,968.2200	3.9682	(2.838)	0	0	0
2015/07/08	R204	05/11/2015	6.26	Put	Bond Future	4,027.9500	4.0280	3,912.1000	3.9121	(2.876)	0	0	0
2015/07/08	R204	05/11/2015	6.25	Put	Bond Future	4,056.0300	4.0560	3,940.1500	3.9401	(2.857)	0	0	0
2015/07/08	R204	05/11/2015	6.26	Call	Bond Future	18.1200	0.0181	18.8100	0.0188	3.808	0	0	0
2015/07/08	R204	05/11/2015	6.24	Call	Bond Future	16.8200	0.0168	17.4500	0.0175	3.746	0	0	0
2015/07/08	R204	04/02/2016	7.50	Call	Bond Future	623.9200	0.6239	668.5500	0.6686	7.153	0	0	0
2015/07/08	R204	04/02/2016			Bond Future	7.7699	101.6584	7.7236	101.7759	(0.596)	0.0000	0.0000	0
2015/07/08	R204	04/02/2016	7.51	Call	Bond Future	634.2600	0.6343	679.3900	0.6794	7.115	0	0	0
2015/07/08	R204	04/02/2016	7.49	Put	Bond Future	1,326.3800	1.3264	1,252.9900	1.2530	(5.533)	0	0	0
2015/07/08	R204	04/02/2016	7.51	Put	Bond Future	1,295.8400	1.2958	1,223.4500	1.2234	(5.586)	0	0	0
2015/07/08	R204	04/02/2016	7.49	Call	Bond Future	613.6800	0.6137	657.8100	0.6578	7.191	0	0	0
2015/07/08	R204	04/02/2016	7.50	Put	Bond Future	1,311.0600	1.3111	1,238.1700	1.2382	(5.560)	0	0	0
2015/07/08	R207	06/08/2015	7.76	Call	Bond Future	490.1500	0.4902	561.3400	0.5613	14.524	0	0	0
2015/07/08	R207	06/08/2015			Bond Future	7.7925	98.5451	7.7430	98.7255	(0.636)	0.0000	0.0000	35,529
2015/07/08	R207	06/08/2015	7.74	Call	Bond Future	456.5000	0.4565	523.8500	0.5238	14.754	0	0	0
2015/07/08	R207	06/08/2015	7.75	Call	Bond Future	473.1400	0.4731	542.4000	0.5424	14.638	0	0	0
2015/07/08	R207	06/08/2015	7.46	Call	Bond Future	136.3600	0.1364	159.9900	0.1600	17.329	0	0	70
2015/07/08	R207	06/08/2015	7.74	Put	Bond Future	647.7800	0.6478	534.6800	0.5347	(17.460)	0	0	0
2015/07/08	R207	06/08/2015	7.46	Put	Bond Future	1,355.2900	1.3553	1,198.4700	1.1985	(11.571)	0	0	0
2015/07/08	R207	06/08/2015	7.76	Put	Bond Future	608.5200	0.6085	499.2600	0.4993	(17.955)	0	0	0
2015/07/08	R207	06/08/2015	7.75	Put	Bond Future	627.9500	0.6280	516.7600	0.5168	(17.707)	0	0	0
2015/07/08	R207	05/11/2015	7.76	Call	Bond Future	860.8500	0.8608	936.7300	0.9367	8.815	0	0	0
2015/07/08	R207	05/11/2015			Bond Future	7.8815	100.0964	7.8292	100.2775	(0.664)	0.0000	0.0000	0
2015/07/08	R207	05/11/2015	7.74	Call	Bond Future	829.8300	0.8298	903.8400	0.9038	8.919	0	0	0
2015/07/08	R207	05/11/2015	7.50	Call	Bond Future	512.8200	0.5128	565.2900	0.5653	10.232	0	0	19
2015/07/08	R207	05/11/2015	7.75	Call	Bond Future	845.2600	0.8453	920.2000	0.9202	8.866	0	0	0
2015/07/08	R207	05/11/2015	7.43	Call	Bond Future	438.6200	0.4386	485.2900	0.4853	10.640	0	0	53
2015/07/08	R207	05/11/2015	7.74	Put	Bond Future	1,320.7200	1.3207	1,213.6000	1.2136	(8.111)	0	0	0
2015/07/08	R207	05/11/2015	7.76	Put	Bond Future	1,282.2000	1.2822	1,176.9500	1.1769	(8.209)	0	0	0
2015/07/08	R207	05/11/2015	7.43	Put	Bond Future	2,015.0900	2.0151	1,880.6300	1.8806	(6.673)	0	0	0
2015/07/08	R207	05/11/2015	7.75	Put	Bond Future	1,301.3700	1.3014	1,195.1800	1.1952	(8.160)	0	0	0
2015/07/08	R207	05/11/2015	7.50	Put	Bond Future	1,842.8900	1.8429	1,714.2300	1.7142	(6.981)	0	0	0
2015/07/08	R207	04/02/2016	7.49	Put	Bond Future	2,165.7100	2.1657	2,036.9100	2.0369	(5.947)	0	0	0
2015/07/08	R207	04/02/2016	7.27	Put	Bond Future	2,693.6300	2.6936	2,548.6100	2.5486	(5.384)	0	0	0
2015/07/08	R207	04/02/2016			Bond Future	7.9548	98.1496	7.8989	98.3328	(0.703)	0.0000	0.0000	0
2015/07/08	R207	04/02/2016	7.51	Put	Bond Future	2,121.0500	2.1210	1,993.6400	1.9936	(6.007)	0	0	0

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2015/07/08	R207	04/02/2016	7.27	Call	Bond Future	420.2400	0.4202	458.4800	0.4585	9.100	0	0	43
2015/07/08	R207	04/02/2016	7.50	Call	Bond Future	640.4500	0.6405	695.8700	0.6959	8.653	0	0	19
2015/07/08	R207	04/02/2016	7.51	Call	Bond Future	651.6600	0.6517	707.5100	0.7075	8.570	0	0	0
2015/07/08	R207	04/02/2016	7.49	Call	Bond Future	629.6200	0.6296	684.0800	0.6841	8.650	0	0	0
2015/07/08	R207	04/02/2016	7.50	Put	Bond Future	2,143.1800	2.1432	2,015.3400	2.0153	(5.965)	0	0	0
2015/07/08	R207	05/05/2016	7.86	Put	Bond Future	1,807.9400	1.8079	1,699.4100	1.6994	(6.003)	0	0	0
2015/07/08	R207	05/05/2016			Bond Future	8.0180	99.8868	7.9582	100.0721	(0.747)	0.0000	0.0000	0
2015/07/08	R207	05/05/2016	7.85	Put	Bond Future	1,824.2400	1.8242	1,715.1300	1.7151	(5.981)	0	0	0
2015/07/08	R207	05/05/2016	7.56	Put	Bond Future	2,346.2000	2.3462	2,222.7700	2.2228	(5.261)	0	0	0
2015/07/08	R207	05/05/2016	7.84	Put	Bond Future	1,840.6600	1.8407	1,730.9700	1.7310	(5.959)	0	0	0
2015/07/08	R207	05/05/2016	7.56	Call	Bond Future	918.3700	0.9184	980.1700	0.9802	6.729	0	0	43
2015/07/08	R207	05/05/2016	7.85	Call	Bond Future	1,303.3500	1.3034	1,379.4700	1.3795	5.840	0	0	0
2015/07/08	R207	05/05/2016	7.86	Call	Bond Future	1,318.1400	1.3181	1,394.8400	1.3948	5.819	0	0	0
2015/07/08	R207	05/05/2016	7.84	Call	Bond Future	1,288.6600	1.2887	1,364.2000	1.3642	5.862	0	0	0
2015/07/08	R208	06/08/2015			Bond Future	7.9497	97.0944	7.9008	97.3062	(0.615)	0.0000	0.0000	37,517
2015/07/08	R208	06/08/2015	8.00	Call	Bond Future	775.5300	0.7755	888.8000	0.8888	14.605	0	0	0
2015/07/08	R208	06/08/2015	8.01	Call	Bond Future	799.7400	0.7997	915.3200	0.9153	14.452	0	0	0
2015/07/08	R208	06/08/2015	8.85	Call	Bond Future	3,806.5400	3.8065	4,015.4200	4.0154	5.487	0	0	0
2015/07/08	R208	06/08/2015	7.99	Call	Bond Future	751.6300	0.7516	862.6800	0.8627	14.775	0	0	0
2015/07/08	R208	06/08/2015	8.01	Put	Bond Future	539.1600	0.5392	442.9500	0.4430	(17.844)	0	0	0
2015/07/08	R208	06/08/2015	8.00	Put	Bond Future	558.0600	0.5581	459.5400	0.4595	(17.654)	0	0	0
2015/07/08	R208	06/08/2015	7.99	Put	Bond Future	577.3100	0.5773	476.5700	0.4766	(17.450)	0	0	0
2015/07/08	R208	06/08/2015	8.85	Put	Bond Future	7.9500	0.0080	5.0400	0.0050	(36.604)	0	0	198
2015/07/08	R208	05/11/2015			Bond Future	8.0324	95.2239	7.9813	95.4369	(0.637)	0.0000	0.0000	0
2015/07/08	R208	05/11/2015	8.48	Call	Bond Future	2,446.2300	2.4462	2,582.1300	2.5821	5.555	0	0	0
2015/07/08	R208	05/11/2015	7.74	Put	Bond Future	1,998.1000	1.9981	1,844.2900	1.8443	(7.698)	0	0	0
2015/07/08	R208	05/11/2015	7.75	Call	Bond Future	787.3400	0.7873	847.7100	0.8477	7.668	0	0	0
2015/07/08	R208	05/11/2015	7.76	Call	Bond Future	803.1000	0.8031	864.4600	0.8645	7.640	0	0	0
2015/07/08	R208	05/11/2015	8.48	Put	Bond Future	606.4400	0.6064	529.3500	0.5294	(12.712)	0	0	2,200
2015/07/08	R208	05/11/2015	7.74	Call	Bond Future	771.9900	0.7720	831.1700	0.8312	7.666	0	0	0
2015/07/08	R208	05/11/2015	7.76	Put	Bond Future	1,944.7500	1.9447	1,793.1200	1.7931	(7.797)	0	0	0
2015/07/08	R208	05/11/2015	7.75	Put	Bond Future	1,971.2100	1.9712	1,818.5900	1.8186	(7.742)	0	0	0
2015/07/08	R208	04/02/2016			Bond Future	8.0998	96.8371	8.0459	97.0528	(0.665)	0.0000	0.0000	0
2015/07/08	R208	04/02/2016	7.74	Put	Bond Future	2,463.3700	2.4634	2,303.2500	2.3032	(6.500)	0	0	0
2015/07/08	R208	04/02/2016	7.76	Put	Bond Future	2,413.0600	2.4131	2,254.4400	2.2544	(6.573)	0	0	0
2015/07/08	R208	04/02/2016	7.75	Put	Bond Future	2,437.9900	2.4380	2,278.6200	2.2786	(6.537)	0	0	0
2015/07/08	R208	04/02/2016	7.76	Call	Bond Future	1,043.1500	1.0431	1,100.2300	1.1002	5.472	0	0	0
2015/07/08	R208	04/02/2016	7.74	Call	Bond Future	1,012.0900	1.0121	1,067.6700	1.0677	5.492	0	0	0
2015/07/08	R208	04/02/2016	7.75	Call	Bond Future	1,027.4100	1.0274	1,083.7400	1.0837	5.483	0	0	0
2015/07/08	R209	06/08/2015	8.99	Put	Bond Future	1,021.5300	1.0215	854.8100	0.8548	(16.321)	0	0	0
2015/07/08	R209	06/08/2015			Bond Future	8.9145	77.3284	8.8668	77.6888	(0.534)	0.0000	0.0000	28,380
2015/07/08	R209	06/08/2015	9.01	Put	Bond Future	959.0000	0.9590	798.9800	0.7990	(16.686)	0	0	0
2015/07/08	R209	06/08/2015	9.90	Call	Bond Future	6,922.9900	6.9230	7,276.3100	7.2763	5.104	0	0	0
2015/07/08	R209	06/08/2015	9.00	Call	Bond Future	1,630.7600	1.6308	1,827.7900	1.8278	12.082	0	0	0
2015/07/08	R209	06/08/2015	9.01	Call	Bond Future	1,674.3200	1.6743	1,874.6900	1.8747	11.967	0	0	0
2015/07/08	R209	06/08/2015	8.99	Call	Bond Future	1,587.9800	1.5880	1,781.6500	1.7816	12.196	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
2015/07/08	R209	06/08/2015	9.00	Put	Bond Future	989.8200	0.9898	826.4600	0.8265	(16.504)	0	0	0
2015/07/08	R209	06/08/2015	9.90	Put	Bond Future	19.9800	0.0200	12.9100	0.0129	(35.385)	0	0	2,914
2015/07/08	R209	05/11/2015	9.25	Call	Bond Future	3,752.2100	3.7522	3,974.5700	3.9746	5.926	0	0	0
2015/07/08	R209	05/11/2015	7.99	Put	Bond Future	8,291.5800	8.2916	7,966.6700	7.9667	(3.919)	0	0	0
2015/07/08	R209	05/11/2015			Bond Future	8.9746	75.3984	8.9259	75.7629	(0.543)	0.0000	0.0000	29
2015/07/08	R209	05/11/2015	8.01	Put	Bond Future	8,138.0500	8.1380	7,814.8200	7.8148	(3.972)	0	0	0
2015/07/08	R209	05/11/2015	9.25	Put	Bond Future	1,741.7300	1.7417	1,599.6300	1.5996	(8.159)	0	0	900
2015/07/08	R209	05/11/2015	7.99	Call	Bond Future	369.0500	0.3691	408.6000	0.4086	10.717	0	0	0
2015/07/08	R209	05/11/2015	8.00	Put	Bond Future	8,214.2900	8.2143	7,890.2400	7.8902	(3.945)	0	0	0
2015/07/08	R209	05/11/2015	8.00	Call	Bond Future	378.4300	0.3784	418.8400	0.4188	10.678	0	0	0
2015/07/08	R209	05/11/2015	8.01	Call	Bond Future	388.7200	0.3887	429.9500	0.4299	10.607	0	0	0
2015/07/08	R209	04/02/2016	8.75	Put	Bond Future	4,672.9700	4.6730	4,452.1300	4.4521	(4.726)	0	0	0
2015/07/08	R209	04/02/2016	8.74	Call	Bond Future	2,556.6200	2.5566	2,704.3500	2.7044	5.778	0	0	0
2015/07/08	R209	04/02/2016			Bond Future	9.0268	76.6760	8.9768	77.0458	(0.553)	0.0000	0.0000	0
2015/07/08	R209	04/02/2016	8.75	Call	Bond Future	2,587.7400	2.5877	2,736.7100	2.7367	5.757	0	0	0
2015/07/08	R209	04/02/2016	8.76	Call	Bond Future	2,619.3000	2.6193	2,769.2900	2.7693	5.726	0	0	0
2015/07/08	R209	04/02/2016	8.74	Put	Bond Future	4,718.8300	4.7188	4,496.7500	4.4968	(4.706)	0	0	0
2015/07/08	R209	04/02/2016	8.76	Put	Bond Future	4,627.6600	4.6277	4,407.8400	4.4078	(4.750)	0	0	0
2015/07/08	R210	06/08/2015	179.01	Call	Bond Future	552.9900	0.5530	641.5200	0.6415	16.009	0	0	0
2015/07/08	R210	06/08/2015			Bond Future	179.5630	179.5630	179.6515	179.6515	0.049	0.0000	0.0000	1,207
2015/07/08	R210	06/08/2015	178.99	Call	Bond Future	572.9900	0.5730	661.5200	0.6615	15.451	0	0	0
2015/07/08	R210	06/08/2015	179.00	Call	Bond Future	562.9900	0.5630	651.5200	0.6515	15.725	0	0	0
2015/07/08	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R210	05/11/2015			Bond Future	180.2583	180.2583	180.3443	180.3443	0.048	0.0000	0.0000	0
2015/07/08	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R210	05/11/2015	181.99	Put	Bond Future	1,731.6700	1.7317	1,645.6900	1.6457	(4.965)	0	0	0
2015/07/08	R210	05/11/2015	182.01	Put	Bond Future	1,751.6700	1.7517	1,665.6900	1.6657	(4.908)	0	0	0
2015/07/08	R210	05/11/2015	182.00	Put	Bond Future	1,741.6700	1.7417	1,655.6900	1.6557	(4.937)	0	0	0
2015/07/08	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R211	06/08/2015			Bond Future	134.0587	134.0587	134.1157	134.1157	0.042	0.0000	0.0000	1,120
2015/07/08	R211	06/08/2015	134.99	Put	Bond Future	931.3100	0.9313	874.3500	0.8744	(6.116)	0	0	0
2015/07/08	R211	06/08/2015	135.01	Put	Bond Future	951.3100	0.9513	894.3500	0.8944	(5.988)	0	0	0
2015/07/08	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R211	06/08/2015	135.00	Put	Bond Future	941.3100	0.9413	884.3500	0.8844	(6.051)	0	0	0
2015/07/08	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R211	05/11/2015			Bond Future	136.1691	136.1691	136.2241	136.2241	0.040	0.0000	0.0000	0
2015/07/08	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R211	05/11/2015	134.99	Call	Bond Future	1,179.1400	1.1791	1,234.0700	1.2341	4.658	0	0	0
2015/07/08	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R211	05/11/2015	135.00	Call	Bond Future	1,169.1400	1.1691	1,224.0700	1.2241	4.698	0	0	0
2015/07/08	R211	05/11/2015	135.01	Call	Bond Future	1,159.1400	1.1591	1,214.0700	1.2141	4.739	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
2015/07/08	R212	06/08/2015	141.01	Put	Bond Future	1,738.1400	1.7381	1,585.1900	1.5852	(8.800)	0	0	0
2015/07/08	R212	06/08/2015			Bond Future	139.2719	139.2719	139.4248	139.4248	0.110	0.0000	0.0000	1,046
2015/07/08	R212	06/08/2015	141.00	Put	Bond Future	1,728.1400	1.7281	1,575.1900	1.5752	(8.851)	0	0	0
2015/07/08	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R212	06/08/2015	140.99	Put	Bond Future	1,718.1400	1.7181	1,565.1900	1.5652	(8.902)	0	0	0
2015/07/08	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R212	05/11/2015			Bond Future	141.4644	141.4644	141.6167	141.6167	0.108	0.0000	0.0000	0
2015/07/08	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R212	05/11/2015	145.99	Put	Bond Future	4,525.5900	4.5256	4,373.2900	4.3733	(3.365)	0	0	0
2015/07/08	R212	05/11/2015	146.01	Put	Bond Future	4,545.5900	4.5456	4,393.2900	4.3933	(3.351)	0	0	0
2015/07/08	R212	05/11/2015	146.00	Put	Bond Future	4,535.5900	4.5356	4,383.2900	4.3833	(3.358)	0	0	0
2015/07/08	R213	06/08/2015			Bond Future	8.7762	88.2150	8.7334	88.5361	(0.487)	0.0000	0.0000	17,330
2015/07/08	R213	06/08/2015	8.49	Put	Bond Future	2,630.3500	2.6304	2,373.3300	2.3733	(9.771)	0	0	0
2015/07/08	R213	06/08/2015	8.51	Put	Bond Future	2,514.2500	2.5143	2,261.9300	2.2619	(10.036)	0	0	0
2015/07/08	R213	06/08/2015	8.49	Call	Bond Future	447.3800	0.4474	511.5100	0.5115	14.335	0	0	0
2015/07/08	R213	06/08/2015	8.50	Put	Bond Future	2,571.9200	2.5719	2,317.2200	2.3172	(9.903)	0	0	0
2015/07/08	R213	06/08/2015	8.50	Call	Bond Future	466.5600	0.4666	533.0100	0.5330	14.243	0	0	0
2015/07/08	R213	06/08/2015	8.51	Call	Bond Future	486.4000	0.4864	555.2300	0.5552	14.151	0	0	0
2015/07/08	R213	05/11/2015	7.76	Call	Bond Future	274.6000	0.2746	298.6100	0.2986	8.744	0	0	0
2015/07/08	R213	05/11/2015			Bond Future	8.8426	86.0606	8.7988	86.3849	(0.495)	0.0000	0.0000	0
2015/07/08	R213	05/11/2015	7.74	Call	Bond Future	260.3600	0.2604	283.2400	0.2832	8.788	0	0	0
2015/07/08	R213	05/11/2015	7.75	Call	Bond Future	267.4000	0.2674	290.8400	0.2908	8.766	0	0	0
2015/07/08	R213	05/11/2015	7.74	Put	Bond Future	8,986.8400	8.9868	8,685.3700	8.6854	(3.355)	0	0	0
2015/07/08	R213	05/11/2015	7.76	Put	Bond Future	8,831.8500	8.8318	8,531.5100	8.5315	(3.401)	0	0	0
2015/07/08	R213	05/11/2015	7.75	Put	Bond Future	8,909.2100	8.9092	8,608.3000	8.6083	(3.378)	0	0	0
2015/07/08	R213	04/02/2016			Bond Future	8.9020	87.5183	8.8570	87.8473	(0.506)	0.0000	0.0000	0
2015/07/08	R213	04/02/2016	8.75	Call	Bond Future	2,883.2000	2.8832	3,018.1400	3.0181	4.680	0	0	0
2015/07/08	R213	04/02/2016	8.74	Put	Bond Future	4,041.7600	4.0418	3,846.5700	3.8466	(4.829)	0	0	0
2015/07/08	R213	04/02/2016	8.76	Put	Bond Future	3,960.4600	3.9605	3,767.5300	3.7675	(4.871)	0	0	0
2015/07/08	R213	04/02/2016	8.75	Put	Bond Future	4,000.8300	4.0008	3,806.7700	3.8068	(4.850)	0	0	0
2015/07/08	R213	04/02/2016	8.76	Call	Bond Future	2,916.9800	2.9170	3,053.0500	3.0531	4.665	0	0	0
2015/07/08	R213	04/02/2016	8.74	Call	Bond Future	2,849.8900	2.8499	2,983.7000	2.9837	4.695	0	0	0
2015/07/08	R214	06/08/2015	8.76	Put	Bond Future	2,320.0100	2.3200	2,023.8400	2.0238	(12.766)	0	0	0
2015/07/08	R214	06/08/2015			Bond Future	8.9585	78.3885	8.9059	78.8084	(0.587)	0.0000	0.0000	22,218
2015/07/08	R214	06/08/2015	8.75	Put	Bond Future	2,376.3600	2.3764	2,076.6800	2.0767	(12.611)	0	0	0
2015/07/08	R214	06/08/2015	8.74	Call	Bond Future	662.8700	0.6629	779.7600	0.7798	17.634	0	0	0
2015/07/08	R214	06/08/2015	8.75	Call	Bond Future	688.2400	0.6882	808.5100	0.8085	17.475	0	0	0
2015/07/08	R214	06/08/2015	8.76	Call	Bond Future	714.2700	0.7143	838.0500	0.8381	17.330	0	0	0
2015/07/08	R214	06/08/2015	8.74	Put	Bond Future	2,433.5000	2.4335	2,130.4400	2.1304	(12.454)	0	0	0
2015/07/08	R214	05/11/2015			Bond Future	9.0180	76.3325	8.9642	76.7574	(0.596)	0.0000	0.0000	0
2015/07/08	R214	05/11/2015	7.99	Put	Bond Future	9,199.3100	9.1993	8,815.7000	8.8157	(4.170)	0	0	0
2015/07/08	R214	05/11/2015	8.00	Put	Bond Future	9,114.5400	9.1145	8,731.8700	8.7319	(4.198)	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
2015/07/08	R214	05/11/2015	8.01	Put	Bond Future	9,030.1400	9.0301	8,649.1500	8.6491	(4.219)	0	0	0
2015/07/08	R214	05/11/2015	7.99	Call	Bond Future	351.9200	0.3519	393.1800	0.3932	11.724	0	0	0
2015/07/08	R214	05/11/2015	8.00	Call	Bond Future	361.1300	0.3611	403.3300	0.4033	11.686	0	0	0
2015/07/08	R214	05/11/2015	8.01	Call	Bond Future	370.5400	0.3705	414.4200	0.4144	11.842	0	0	0
2015/07/08	R214	04/02/2016			Bond Future	9.0715	77.6254	9.0164	78.0567	(0.608)	0.0000	0.0000	4,320
2015/07/08	R214	04/02/2016	7.99	Put	Bond Future	10,074.6500	10.0747	9,712.8000	9.7128	(3.592)	0	0	0
2015/07/08	R214	04/02/2016	8.00	Call	Bond Future	840.2400	0.8402	910.6800	0.9107	8.383	0	0	0
2015/07/08	R214	04/02/2016	8.01	Call	Bond Future	854.6500	0.8547	927.4200	0.9274	8.515	0	0	0
2015/07/08	R214	04/02/2016	7.99	Call	Bond Future	826.0000	0.8260	895.4500	0.8955	8.408	0	0	0
2015/07/08	R214	04/02/2016	8.01	Put	Bond Future	9,915.9700	9.9160	9,557.4400	9.5574	(3.616)	0	0	0
2015/07/08	R214	04/02/2016	8.00	Put	Bond Future	9,995.1400	9.9951	9,634.2800	9.6343	(3.610)	0	0	0
2015/07/08	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R248	06/08/2015			Bond Future	9.0242	101.0479	8.9715	101.5871	(0.583)	0.0000	0.0000	41,313
2015/07/08	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R248	06/08/2015	8.74	Put	Bond Future	2,973.9800	2.9740	2,434.7600	2.4348	(18.131)	0	0	0
2015/07/08	R248	06/08/2015	8.76	Put	Bond Future	2,759.4600	2.7595	2,220.2400	2.2202	(19.541)	0	0	0
2015/07/08	R248	06/08/2015	8.75	Put	Bond Future	2,866.6200	2.8666	2,327.4000	2.3274	(18.810)	0	0	0
2015/07/08	R248	05/11/2015	8.01	Put	Bond Future	11,993.6700	11.9937	11,448.1900	11.4482	(4.548)	0	0	0
2015/07/08	R248	05/11/2015			Bond Future	9.0855	98.2098	9.0316	98.7552	(0.593)	0.0000	0.0000	0
2015/07/08	R248	05/11/2015	8.00	Put	Bond Future	12,117.1300	12.1171	11,571.6500	11.5716	(4.502)	0	0	0
2015/07/08	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R248	05/11/2015	7.99	Put	Bond Future	12,240.8400	12.2408	11,695.3600	11.6954	(4.456)	0	0	0
2015/07/08	R248	04/02/2016	8.99	Put	Bond Future	1,523.0400	1.5230	969.2600	0.9693	(36.360)	0	0	0
2015/07/08	R248	04/02/2016			Bond Future	9.1410	99.8733	9.0856	100.4271	(0.606)	0.0000	0.0000	0
2015/07/08	R248	04/02/2016	9.00	Put	Bond Future	1,420.8300	1.4208	867.0500	0.8670	(38.976)	0	0	0
2015/07/08	R248	04/02/2016	9.01	Put	Bond Future	1,318.8100	1.3188	765.0300	0.7650	(41.991)	0	0	0
2015/07/08	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/08	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**496328**