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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/07/2015 TO 09/07/2015

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
2015/07/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	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
2015/07/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2025	06/08/2015			Bond Future	121.6978	121.6978	121.7708	121.7708	0.060	0.0000	0.0000	38
2015/07/09	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2025	06/08/2015	120.99	Call	Bond Future	707.7700	0.7078	780.8400	0.7808	10.324	0	0	0
2015/07/09	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2025	06/08/2015	121.00	Call	Bond Future	697.7700	0.6978	770.8400	0.7708	10.472	0	0	0
2015/07/09	2025	06/08/2015	121.01	Call	Bond Future	687.7700	0.6878	760.8400	0.7608	10.624	0	0	0
2015/07/09	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2025	05/11/2015			Bond Future	123.6110	123.6110	123.6835	123.6835	0.059	0.0000	0.0000	0
2015/07/09	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2025	05/11/2015	123.01	Call	Bond Future	601.0400	0.6010	673.4600	0.6735	12.049	0	0	0
2015/07/09	2025	05/11/2015	122.99	Call	Bond Future	621.0400	0.6210	693.4600	0.6935	11.661	0	0	0
2015/07/09	2025	05/11/2015	123.00	Call	Bond Future	611.0400	0.6110	683.4600	0.6835	11.852	0	0	0
2015/07/09	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2030	06/08/2015			Bond Future	8.7003	94.5546	8.6337	95.0765	(0.765)	0.0000	0.0000	9,953
2015/07/09	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2030	06/08/2015	7.74	Put	Bond Future	7,941.1800	7.9412	7,419.2600	7.4193	(6.572)	0	0	0
2015/07/09	2030	06/08/2015	7.76	Put	Bond Future	7,766.4400	7.7664	7,244.5200	7.2445	(6.720)	0	0	0
2015/07/09	2030	06/08/2015	7.75	Put	Bond Future	7,853.7600	7.8538	7,331.8400	7.3318	(6.645)	0	0	0
2015/07/09	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2030	05/11/2015			Bond Future	8.7654	96.0413	8.6970	96.5700	(0.781)	0.0000	0.0000	0
2015/07/09	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2030	05/11/2015	8.49	Put	Bond Future	2,152.8700	2.1529	1,624.1700	1.6242	(24.558)	0	0	0
2015/07/09	2030	05/11/2015	8.51	Put	Bond Future	1,994.2400	1.9942	1,465.5400	1.4655	(26.511)	0	0	0
2015/07/09	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2030	05/11/2015	8.50	Put	Bond Future	2,073.5100	2.0735	1,544.8100	1.5448	(25.498)	0	0	0
2015/07/09	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2032	06/08/2015			Bond Future	8.7995	98.2492	8.7280	98.8491	(0.813)	0.0000	0.0000	1,678
2015/07/09	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2032	06/08/2015	8.50	Put	Bond Future	2,549.7700	2.5498	1,949.7900	1.9498	(23.531)	0	0	0
2015/07/09	2032	06/08/2015	8.49	Put	Bond Future	2,636.6100	2.6366	2,036.6300	2.0366	(22.756)	0	0	0
2015/07/09	2032	06/08/2015	8.51	Put	Bond Future	2,463.0400	2.4630	1,863.0600	1.8631	(24.359)	0	0	0
2015/07/09	2032	05/11/2015			Bond Future	8.8658	95.6394	8.7922	96.2474	(0.830)	0.0000	0.0000	0
2015/07/09	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2032	05/11/2015	7.99	Put	Bond Future	7,623.6800	7.6237	7,015.6900	7.0157	(7.975)	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
2015/07/09	2032	05/11/2015	8.01	Put	Bond Future	7,439.8400	7.4398	6,831.8500	6.8318	(8.172)	0	0	0
2015/07/09	2032	05/11/2015	8.00	Put	Bond Future	7,531.7000	7.5317	6,923.7100	6.9237	(8.072)	0	0	0
2015/07/09	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2032	04/02/2016			Bond Future	8.9229	97.2590	8.8473	97.8758	(0.848)	0.0000	0.0000	0
2015/07/09	2032	04/02/2016	8.69	Put	Bond Future	1,918.3300	1.9183	1,301.5000	1.3015	(32.155)	0	0	0
2015/07/09	2032	04/02/2016	8.71	Put	Bond Future	1,751.3900	1.7514	1,134.5600	1.1346	(35.219)	0	0	0
2015/07/09	2032	04/02/2016	8.70	Put	Bond Future	1,834.8100	1.8348	1,217.9800	1.2180	(33.618)	0	0	0
2015/07/09	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	06/08/2015			Bond Future	8.9339	96.1586	8.8523	96.9116	(0.913)	0.0000	0.0000	39,628
2015/07/09	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	06/08/2015	8.74	Put	Bond Future	1,804.7200	1.8047	1,051.7600	1.0518	(41.722)	0	0	0
2015/07/09	2037	06/08/2015	8.76	Put	Bond Future	1,616.1200	1.6161	863.1600	0.8632	(46.591)	0	0	0
2015/07/09	2037	06/08/2015	8.75	Put	Bond Future	1,710.3500	1.7103	957.3900	0.9574	(44.024)	0	0	0
2015/07/09	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	05/11/2015	7.99	Put	Bond Future	9,837.4600	9.8375	9,074.0000	9.0740	(7.761)	0	0	0
2015/07/09	2037	05/11/2015	8.01	Put	Bond Future	9,626.8700	9.6269	8,863.4100	8.8634	(7.931)	0	0	0
2015/07/09	2037	05/11/2015			Bond Future	8.9961	97.6706	8.9123	98.4340	(0.931)	0.0000	0.0000	0
2015/07/09	2037	05/11/2015	8.00	Put	Bond Future	9,732.0800	9.7321	8,968.6200	8.9686	(7.845)	0	0	0
2015/07/09	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	04/02/2016	8.75	Put	Bond Future	2,756.2300	2.7562	1,981.2900	1.9813	(28.116)	0	0	0
2015/07/09	2037	04/02/2016			Bond Future	9.0513	95.0666	8.9652	95.8415	(0.951)	0.0000	0.0000	0
2015/07/09	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2037	04/02/2016	8.74	Put	Bond Future	2,849.8500	2.8499	2,074.9100	2.0749	(27.192)	0	0	0
2015/07/09	2037	04/02/2016	8.76	Put	Bond Future	2,662.7400	2.6627	1,887.8000	1.8878	(29.103)	0	0	0
2015/07/09	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2038	06/08/2015			Bond Future	124.7723	124.7723	124.7940	124.7940	0.017	0.0000	0.0000	4,218
2015/07/09	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2038	06/08/2015	127.99	Put	Bond Future	3,217.7200	3.2177	3,196.0400	3.1960	(0.674)	0	0	0
2015/07/09	2038	06/08/2015	128.01	Put	Bond Future	3,237.7200	3.2377	3,216.0400	3.2160	(0.670)	0	0	0
2015/07/09	2038	06/08/2015	128.00	Put	Bond Future	3,227.7200	3.2277	3,206.0400	3.2060	(0.672)	0	0	0
2015/07/09	2038	05/11/2015			Bond Future	126.7339	126.7339	126.7541	126.7541	0.016	0.0000	0.0000	0
2015/07/09	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2038	05/11/2015	133.99	Put	Bond Future	7,256.1200	7.2561	7,235.9500	7.2360	(0.278)	0	0	0
2015/07/09	2038	05/11/2015	134.01	Put	Bond Future	7,276.1200	7.2761	7,255.9500	7.2560	(0.277)	0	0	0
2015/07/09	2038	05/11/2015	134.00	Put	Bond Future	7,266.1200	7.2661	7,245.9500	7.2460	(0.278)	0	0	0
2015/07/09	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	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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2015/07/09	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2044	06/08/2015			Bond Future	8.9827	97.9014	8.8911	98.8263	(1.020)	0.0000	0.0000	13,321
2015/07/09	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2044	06/08/2015	8.74	Put	Bond Future	2,482.6300	2.4826	1,557.7900	1.5578	(37.252)	0	0	0
2015/07/09	2044	06/08/2015	8.76	Put	Bond Future	2,274.0100	2.2740	1,349.1700	1.3492	(40.670)	0	0	0
2015/07/09	2044	06/08/2015	8.75	Put	Bond Future	2,378.2300	2.3782	1,453.3900	1.4534	(38.888)	0	0	0
2015/07/09	2044	05/11/2015			Bond Future	9.0417	99.4408	8.9477	100.3788	(1.040)	0.0000	0.0000	0
2015/07/09	2044	05/11/2015	8.24	Put	Bond Future	8,518.1900	8.5182	7,580.2100	7.5802	(11.011)	0	0	0
2015/07/09	2044	05/11/2015	8.26	Put	Bond Future	8,290.6300	8.2906	7,352.6500	7.3526	(11.314)	0	0	0
2015/07/09	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2044	05/11/2015	8.25	Put	Bond Future	8,404.3000	8.4043	7,466.3200	7.4663	(11.161)	0	0	0
2015/07/09	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2044	04/02/2016	8.99	Put	Bond Future	1,028.6800	1.0287	76.3700	0.0764	(92.576)	0	0	0
2015/07/09	2044	04/02/2016			Bond Future	9.0942	96.7416	8.9977	97.6939	(1.061)	0.0000	0.0000	0
2015/07/09	2044	04/02/2016	9.01	Put	Bond Future	829.7600	0.8298	0.0000	0.0000	(100.000)	0	0	0
2015/07/09	2044	04/02/2016	9.00	Put	Bond Future	929.1300	0.9291	0.0000	0.0000	(100.000)	0	0	0
2015/07/09	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	122.5500	0.1226	100.000	0	0	0
2015/07/09	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	23.1800	0.0232	100.000	0	0	0
2015/07/09	2046	06/08/2015	129.01	Put	Bond Future	6,097.2400	6.0972	6,075.6900	6.0757	(0.353)	0	0	0
2015/07/09	2046	06/08/2015			Bond Future	122.9128	122.9128	122.9343	122.9343	0.018	0.0000	0.0000	5,722
2015/07/09	2046	06/08/2015	129.00	Put	Bond Future	6,087.2400	6.0872	6,065.6900	6.0657	(0.354)	0	0	0
2015/07/09	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2046	06/08/2015	128.99	Put	Bond Future	6,077.2400	6.0772	6,055.6900	6.0557	(0.355)	0	0	0
2015/07/09	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2046	05/11/2015			Bond Future	123.4389	123.4389	123.4592	123.4592	0.016	0.0000	0.0000	0
2015/07/09	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2046	05/11/2015	132.99	Put	Bond Future	9,551.0900	9.5511	9,530.7900	9.5308	(0.213)	0	0	0
2015/07/09	2046	05/11/2015	133.01	Put	Bond Future	9,571.0900	9.5711	9,550.7900	9.5508	(0.212)	0	0	0
2015/07/09	2046	05/11/2015	133.00	Put	Bond Future	9,561.0900	9.5611	9,540.7900	9.5408	(0.212)	0	0	0
2015/07/09	2050	06/08/2015			Bond Future	131.7520	131.7520	131.9345	131.9345	0.139	0.0000	0.0000	3,821
2015/07/09	2050	06/08/2015	136.99	Put	Bond Future	5,238.0300	5.2380	5,055.5000	5.0555	(3.485)	0	0	0
2015/07/09	2050	06/08/2015	137.01	Put	Bond Future	5,258.0300	5.2580	5,075.5000	5.0755	(3.471)	0	0	0
2015/07/09	2050	06/08/2015	137.00	Put	Bond Future	5,248.0300	5.2480	5,065.5000	5.0655	(3.478)	0	0	0
2015/07/09	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2050	05/11/2015			Bond Future	133.8233	133.8233	134.0064	134.0064	0.137	0.0000	0.0000	0
2015/07/09	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2050	05/11/2015	144.99	Put	Bond Future	11,166.7100	11.1667	10,983.5700	10.9836	(1.640)	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
2015/07/09	2050	05/11/2015	145.01	Put	Bond Future	11,186.7100	11.1867	11,003.5700	11.0036	(1.637)	0	0	0
2015/07/09	2050	05/11/2015	145.00	Put	Bond Future	11,176.7100	11.1767	10,993.5700	10.9936	(1.639)	0	0	0
2015/07/09	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	AL37	06/08/2015			Index Future	458.2870	458.2870	459.3690	459.3690	0.236	0.0000	0.0000	26
2015/07/09	AL37	05/11/2015			Index Future	465.5680	465.5680	466.6610	466.6610	0.235	0.0000	0.0000	0
2015/07/09	AL7T	06/08/2015			Index Future	539.8840	539.8840	542.3550	542.3550	0.458	0.0000	0.0000	1
2015/07/09	AL7T	05/11/2015			Index Future	548.4610	548.4610	550.9640	550.9640	0.456	0.0000	0.0000	0
2015/07/09	ALBI	06/08/2015			Index Future	492.4680	492.4680	495.0400	495.0400	0.522	0.0000	0.0000	507
2015/07/09	ALBI	05/11/2015			Index Future	500.2920	500.2920	502.8980	502.8980	0.521	0.0000	0.0000	103
2015/07/09	ALBI	04/02/2016			Index Future	508.7570	508.7570	511.4000	511.4000	0.520	0.0000	0.0000	0
2015/07/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	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
2015/07/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	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
2015/07/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/09	EL28	06/08/2015	125.00	Call	Bond Future	321.9200	0.3219	344.3700	0.3444	6.974	0	0	0
2015/07/09	EL28	06/08/2015			Bond Future	125.3219	125.3219	125.3444	125.3444	0.018	0.0000	0.0000	0
2015/07/09	EL28	06/08/2015	125.01	Call	Bond Future	311.9200	0.3119	334.3700	0.3344	7.197	0	0	0
2015/07/09	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	EL28	06/08/2015	124.99	Call	Bond Future	331.9200	0.3319	354.3700	0.3544	6.764	0	0	0
2015/07/09	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	EL28	05/11/2015	126.99	Put	Bond Future	1,245.6600	1.2457	1,224.8500	1.2248	(1.671)	0	0	0
2015/07/09	EL28	05/11/2015			Bond Future	125.7443	125.7443	125.7651	125.7651	0.017	0.0000	0.0000	0
2015/07/09	EL28	05/11/2015	127.01	Put	Bond Future	1,265.6600	1.2657	1,244.8500	1.2448	(1.644)	0	0	0
2015/07/09	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	EL28	05/11/2015	127.00	Put	Bond Future	1,255.6600	1.2557	1,234.8500	1.2348	(1.657)	0	0	0
2015/07/09	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	ES33	06/08/2015			Bond Future	9.8283	83.5290	9.7463	84.1155	(0.834)	0.0000	0.0000	6,396
2015/07/09	ES33	06/08/2015	9.59	Put	Bond Future	1,723.5700	1.7236	1,137.0800	1.1371	(34.028)	0	0	0
2015/07/09	ES33	06/08/2015	9.61	Put	Bond Future	1,576.7700	1.5768	990.2800	0.9903	(37.196)	0	0	0
2015/07/09	ES33	06/08/2015	9.60	Put	Bond Future	1,650.1200	1.6501	1,063.6300	1.0636	(35.542)	0	0	0
2015/07/09	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	ES33	05/11/2015	9.00	Put	Bond Future	6,877.6500	6.8776	6,283.1900	6.2832	(8.643)	0	0	0
2015/07/09	ES33	05/11/2015			Bond Future	9.9226	81.0557	9.8382	81.6502	(0.851)	0.0000	0.0000	0
2015/07/09	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	ES33	05/11/2015	8.99	Put	Bond Future	6,956.9800	6.9570	6,362.5200	6.3625	(8.545)	0	0	0
2015/07/09	ES33	05/11/2015	9.01	Put	Bond Future	6,798.4200	6.7984	6,203.9600	6.2040	(8.744)	0	0	0
2015/07/09	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	596.0900	0.5961	100.000	0	0	0
2015/07/09	ES33	04/02/2016			Bond Future	10.0111	82.4282	9.9241	83.0316	(0.869)	0.0000	0.0000	0
2015/07/09	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	457.9600	0.4580	100.000	0	0	0
2015/07/09	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	527.0700	0.5271	100.000	0	0	0
2015/07/09	ES33	04/02/2016	9.99	Put	Bond Future	145.3800	0.1454	0.0000	0.0000	(100.000)	0	0	0
2015/07/09	ES33	04/02/2016	10.01	Put	Bond Future	7.2500	0.0073	0.0000	0.0000	(100.000)	0	0	0
2015/07/09	ES33	04/02/2016	10.00	Put	Bond Future	76.2700	0.0763	0.0000	0.0000	(100.000)	0	0	0
2015/07/09	GOVI	06/08/2015			GOVI	489.2500	489.2500	491.5490	491.5490	0.470	0.0000	0.0000	472
2015/07/09	GOVI	06/08/2015	499.99	Put	GOVI	107,400.0000	10.7400	84,410.0000	8.4410	(21.406)	0	0	0
2015/07/09	GOVI	06/08/2015	500.01	Put	GOVI	107,600.0000	10.7600	84,610.0000	8.4610	(21.366)	0	0	0
2015/07/09	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	GOVI	06/08/2015	500.00	Put	GOVI	107,500.0000	10.7500	84,510.0000	8.4510	(21.386)	0	0	0
2015/07/09	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	GOVI	05/11/2015			GOVI	497.0220	497.0220	499.3510	499.3510	0.469	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
2015/07/09	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	GOVI	05/11/2015	529.99	Put	GOVI	329,680.0000	32.9680	306,390.0000	30.6390	(7.064)	0	0	0
2015/07/09	GOVI	05/11/2015	530.01	Put	GOVI	329,880.0000	32.9880	306,590.0000	30.6590	(7.060)	0	0	0
2015/07/09	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	GOVI	05/11/2015	530.00	Put	GOVI	329,780.0000	32.9780	306,490.0000	30.6490	(7.062)	0	0	0
2015/07/09	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	GOVI	04/02/2016			GOVI	505.4320	505.4320	507.7930	507.7930	0.467	0.0000	0.0000	0
2015/07/09	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	GOVI	04/02/2016	511.99	Put	GOVI	65,580.0000	6.5580	41,970.0000	4.1970	(36.002)	0	0	0
2015/07/09	GOVI	04/02/2016	512.01	Put	GOVI	65,780.0000	6.5780	42,170.0000	4.2170	(35.892)	0	0	0
2015/07/09	GOVI	04/02/2016	512.00	Put	GOVI	65,680.0000	6.5680	42,070.0000	4.2070	(35.947)	0	0	0
2015/07/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/09	IGOV	06/08/2015			Index Future	228.3530	228.3530	228.4220	228.4220	0.030	0.0000	0.0000	1,077
2015/07/09	IGOV	05/11/2015			Index Future	231.9810	231.9810	232.0480	232.0480	0.029	0.0000	0.0000	17
2015/07/09	IGOV	04/02/2016			Index Future	235.9060	235.9060	235.9710	235.9710	0.028	0.0000	0.0000	0
2015/07/09	ILBI	06/08/2015			Index Future	619.5810	619.5810	619.7600	619.7600	0.029	0.0000	0.0000	159
2015/07/09	ILBI	05/11/2015			Index Future	629.6610	629.6610	629.8400	629.8400	0.028	0.0000	0.0000	0
2015/07/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/09	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/07/09	JBAF	19/08/2015			Jibar Tradeable Future	6.2800	93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2015/07/09	JBAF	16/09/2015			Jibar Tradeable Future	6.3000	93.7000	6.3100	93.6900	0.159	0.0000	0.0000	0
2015/07/09	JBAF	21/10/2015			Jibar Tradeable Future	6.4200	93.5800	6.4200	93.5800	0.000	0.0000	0.0000	500
2015/07/09	JBAF	18/11/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	500
2015/07/09	JBAF	15/12/2015			Jibar Tradeable Future	6.5300	93.4700	6.5400	93.4600	0.153	0.0000	0.0000	0
2015/07/09	JBAF	17/02/2016			Jibar Tradeable Future	6.6800	93.3200	6.6800	93.3200	0.000	0.0000	0.0000	2,000
2015/07/09	JBAF	16/03/2016			Jibar Tradeable Future	6.7400	93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2015/07/09	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9600	93.0400	(0.143)	0.0000	0.0000	0
2015/07/09	JBAF	21/09/2016			Jibar Tradeable Future	7.2000	92.8000	7.1900	92.8100	(0.139)	0.0000	0.0000	0
2015/07/09	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3500	92.6500	(0.271)	0.0000	0.0000	0
2015/07/09	JBAF	15/03/2017			Jibar Tradeable Future	7.5000	92.5000	7.4800	92.5200	(0.267)	0.0000	0.0000	0
2015/07/09	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2015/07/09	R023	06/08/2015	8.24	Call	Bond Future	1,193.7800	1.1938	1,422.5800	1.4226	19.166	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
2015/07/09	R023	06/08/2015	9.07	Put	Bond Future	7.2700	0.0073	3.7800	0.0038	(48.006)	0	0	911
2015/07/09	R023	06/08/2015			Bond Future	8.1229	101.3930	8.0561	101.7611	(0.823)	0.0000	0.0000	20,973
2015/07/09	R023	06/08/2015	8.26	Put	Bond Future	513.8300	0.5138	381.7400	0.3817	(25.707)	0	0	0
2015/07/09	R023	06/08/2015	9.07	Call	Bond Future	5,038.6900	5.0387	5,403.3200	5.4033	7.237	0	0	0
2015/07/09	R023	06/08/2015	8.25	Put	Bond Future	533.3700	0.5334	397.6800	0.3977	(25.440)	0	0	0
2015/07/09	R023	06/08/2015	8.24	Put	Bond Future	553.5600	0.5536	414.2400	0.4142	(25.168)	0	0	0
2015/07/09	R023	06/08/2015	8.25	Call	Bond Future	1,228.0400	1.2280	1,460.4700	1.4605	18.927	0	0	0
2015/07/09	R023	06/08/2015	8.26	Call	Bond Future	1,262.9000	1.2629	1,498.9300	1.4989	18.690	0	0	0
2015/07/09	R023	05/11/2015			Bond Future	8.2001	99.0643	8.1305	99.4367	(0.849)	0.0000	0.0000	0
2015/07/09	R023	05/11/2015	7.99	Put	Bond Future	2,303.0200	2.3030	2,080.0000	2.0800	(9.684)	0	0	0
2015/07/09	R023	05/11/2015	8.01	Put	Bond Future	2,238.9300	2.2389	2,019.6400	2.0196	(9.794)	0	0	0
2015/07/09	R023	05/11/2015	7.99	Call	Bond Future	1,174.1700	1.1742	1,323.5800	1.3236	12.725	0	0	0
2015/07/09	R023	05/11/2015	8.00	Put	Bond Future	2,270.8300	2.2708	2,049.6700	2.0497	(9.739)	0	0	0
2015/07/09	R023	05/11/2015	8.00	Call	Bond Future	1,196.0700	1.1961	1,347.3400	1.3473	12.647	0	0	0
2015/07/09	R023	05/11/2015	8.01	Call	Bond Future	1,218.2300	1.2182	1,371.3700	1.3714	12.571	0	0	0
2015/07/09	R023	04/02/2016	8.01	Put	Bond Future	2,913.6000	2.9136	2,692.3900	2.6924	(7.592)	0	0	0
2015/07/09	R023	04/02/2016			Bond Future	8.2666	100.7413	8.1939	101.1186	(0.880)	0.0000	0.0000	0
2015/07/09	R023	04/02/2016	8.00	Put	Bond Future	2,944.4800	2.9445	2,721.8500	2.7219	(7.561)	0	0	0
2015/07/09	R023	04/02/2016	8.01	Call	Bond Future	1,574.3000	1.5743	1,730.3600	1.7304	9.913	0	0	0
2015/07/09	R023	04/02/2016	7.99	Call	Bond Future	1,530.9300	1.5309	1,684.1400	1.6841	10.008	0	0	0
2015/07/09	R023	04/02/2016	8.00	Call	Bond Future	1,552.5200	1.5525	1,707.1600	1.7072	9.961	0	0	0
2015/07/09	R023	04/02/2016	7.99	Put	Bond Future	2,975.5900	2.9756	2,751.5300	2.7515	(7.530)	0	0	0
2015/07/09	R186	06/08/2015	7.65	Call	Bond Future	60.4900	0.0605	87.6800	0.0877	44.950	0	0	75
2015/07/09	R186	06/08/2015	8.00	Put	Bond Future	2,674.7300	2.6747	2,233.3100	2.2333	(16.503)	0	0	0
2015/07/09	R186	06/08/2015	8.90	Put	Bond Future	86.1900	0.0862	51.6900	0.0517	(40.028)	0	0	5,350
2015/07/09	R186	06/08/2015			Bond Future	8.2744	117.6583	8.2027	118.2379	(0.866)	8.2055	8.2055	35,031
2015/07/09	R186	06/08/2015	8.50	Call	Bond Future	2,357.5500	2.3575	2,775.8500	2.7758	17.743	0	0	0
2015/07/09	R186	06/08/2015	8.55	Put	Bond Future	454.9900	0.4550	317.0300	0.3170	(30.322)	0	0	7,229
2015/07/09	R186	06/08/2015	7.85	Call	Bond Future	204.6900	0.2047	280.9700	0.2810	37.266	0	0	20
2015/07/09	R186	06/08/2015	8.00	Call	Bond Future	433.1000	0.4331	571.2900	0.5713	31.907	0	0	0
2015/07/09	R186	06/08/2015	8.01	Call	Bond Future	453.1900	0.4532	596.2500	0.5963	31.567	0	0	0
2015/07/09	R186	06/08/2015	7.75	Call	Bond Future	115.0500	0.1151	162.2700	0.1623	41.043	0	0	1,000
2015/07/09	R186	06/08/2015	8.35	Call	Bond Future	1,581.1700	1.5812	1,918.5800	1.9186	21.339	0	0	20
2015/07/09	R186	06/08/2015	7.99	Call	Bond Future	413.6700	0.4137	547.0900	0.5471	32.253	0	0	0
2015/07/09	R186	06/08/2015	8.68	Put	Bond Future	257.7000	0.2577	170.2400	0.1702	(33.939)	0	0	20
2015/07/09	R186	06/08/2015	8.46	Put	Bond Future	651.6500	0.6517	470.1900	0.4702	(27.846)	0	0	75
2015/07/09	R186	06/08/2015	8.45	Call	Bond Future	2,081.7400	2.0817	2,474.6700	2.4747	18.875	0	0	0
2015/07/09	R186	06/08/2015	8.05	Call	Bond Future	540.3000	0.5403	703.6300	0.7036	30.230	0	0	75
2015/07/09	R186	06/08/2015	7.65	Put	Bond Future	5,248.2100	5.2482	4,695.7900	4.6958	(10.526)	0	0	0
2015/07/09	R186	06/08/2015	8.50	Put	Bond Future	557.2700	0.5573	395.9600	0.3960	(28.946)	0	0	5,229
2015/07/09	R186	06/08/2015	8.55	Call	Bond Future	2,649.0200	2.6490	3,090.6700	3.0907	16.672	0	0	0
2015/07/09	R186	06/08/2015	7.75	Put	Bond Future	4,450.9500	4.4510	3,918.5600	3.9186	(11.961)	0	0	0
2015/07/09	R186	06/08/2015	8.45	Put	Bond Future	677.0700	0.6771	490.3900	0.4904	(27.572)	0	0	4,229
2015/07/09	R186	06/08/2015	7.99	Put	Bond Future	2,738.1100	2.7381	2,291.9200	2.2919	(16.296)	0	0	0
2015/07/09	R186	06/08/2015	8.05	Put	Bond Future	2,369.0400	2.3690	1,952.7600	1.9528	(17.572)	0	0	0
2015/07/09	R186	06/08/2015	8.90	Call	Bond Future	4,984.9300	4.9849	5,530.0400	5.5300	10.935	0	0	0
2015/07/09	R186	06/08/2015	8.46	Call	Bond Future	2,135.5900	2.1356	2,533.7400	2.5337	18.644	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
2015/07/09	R186	06/08/2015	7.85	Put	Bond Future	3,696.8800	3.6969	3,193.5500	3.1936	(13.615)	0	0	0
2015/07/09	R186	06/08/2015	8.01	Put	Bond Future	2,612.0800	2.6121	2,175.5300	2.1755	(16.713)	0	0	0
2015/07/09	R186	06/08/2015	8.35	Put	Bond Future	973.3700	0.9734	731.1700	0.7312	(24.883)	0	0	0
2015/07/09	R186	06/08/2015	8.68	Call	Bond Future	3,466.7900	3.4668	3,958.9400	3.9589	14.196	0	0	0
2015/07/09	R186	05/11/2015	8.24	Call	Bond Future	2,185.7600	2.1858	2,456.6600	2.4567	12.394	0	0	0
2015/07/09	R186	05/11/2015	8.25	Put	Bond Future	2,935.8200	2.9358	2,622.5900	2.6226	(10.669)	0	0	8,690
2015/07/09	R186	05/11/2015	8.45	Call	Bond Future	3,027.6800	3.0277	3,358.6600	3.3587	10.932	0	0	0
2015/07/09	R186	05/11/2015	8.85	Put	Bond Future	1,082.5000	1.0825	927.9200	0.9279	(14.280)	0	0	843
2015/07/09	R186	05/11/2015			Bond Future	8.3400	119.5078	8.2659	120.0949	(0.888)	0.0000	0.0000	500
2015/07/09	R186	05/11/2015	9.00	Put	Bond Future	812.1200	0.8121	688.5300	0.6885	(15.218)	0	0	2,600
2015/07/09	R186	05/11/2015	8.24	Put	Bond Future	2,978.8500	2.9788	2,662.7200	2.6627	(10.612)	0	0	0
2015/07/09	R186	05/11/2015	8.35	Put	Bond Future	2,528.6800	2.5287	2,244.2700	2.2443	(11.247)	0	0	9,370
2015/07/09	R186	05/11/2015	8.22	Call	Bond Future	2,113.3200	2.1133	2,378.4100	2.3784	12.544	0	0	0
2015/07/09	R186	05/11/2015	8.26	Put	Bond Future	2,893.2300	2.8932	2,582.9000	2.5829	(10.726)	0	0	0
2015/07/09	R186	05/11/2015	8.35	Call	Bond Future	2,607.6700	2.6077	2,910.2900	2.9103	11.605	0	0	843
2015/07/09	R186	05/11/2015	7.86	Call	Bond Future	1,060.5900	1.0606	1,225.2300	1.2252	15.523	0	0	674
2015/07/09	R186	05/11/2015	7.73	Call	Bond Future	791.6500	0.7917	924.1700	0.9242	16.740	0	0	169
2015/07/09	R186	05/11/2015	8.45	Put	Bond Future	2,163.6200	2.1636	1,907.5700	1.9076	(11.834)	0	0	6,248
2015/07/09	R186	05/11/2015	8.85	Call	Bond Future	5,014.7800	5.0148	5,447.2300	5.4472	8.624	0	0	0
2015/07/09	R186	05/11/2015	9.00	Call	Bond Future	5,865.9400	5.8659	6,329.3800	6.3294	7.901	0	0	0
2015/07/09	R186	05/11/2015	8.25	Call	Bond Future	2,222.3800	2.2224	2,496.1800	2.4962	12.320	0	0	0
2015/07/09	R186	05/11/2015	7.86	Put	Bond Future	4,936.3000	4.9363	4,513.9100	4.5139	(8.557)	0	0	0
2015/07/09	R186	05/11/2015	7.73	Put	Bond Future	5,747.4100	5.7474	5,292.9000	5.2929	(7.908)	0	0	0
2015/07/09	R186	05/11/2015	8.26	Call	Bond Future	2,259.3700	2.2594	2,536.0700	2.5361	12.247	0	0	0
2015/07/09	R186	05/11/2015	8.22	Put	Bond Future	3,065.9300	3.0659	2,743.9900	2.7440	(10.501)	0	0	1,090
2015/07/09	R186	04/02/2016	7.50	Call	Bond Future	803.5100	0.8035	919.4100	0.9194	14.424	0	0	0
2015/07/09	R186	04/02/2016			Bond Future	8.3940	116.2326	8.3173	116.8279	(0.914)	0.0000	0.0000	5,512
2015/07/09	R186	04/02/2016	7.51	Call	Bond Future	819.5500	0.8195	937.2100	0.9372	14.357	0	0	0
2015/07/09	R186	04/02/2016	7.49	Call	Bond Future	788.8900	0.7889	903.1300	0.9031	14.481	0	0	0
2015/07/09	R186	04/02/2016	7.50	Put	Bond Future	8,010.3400	8.0103	7,530.9300	7.5309	(5.985)	0	0	0
2015/07/09	R186	04/02/2016	7.49	Put	Bond Future	8,079.7400	8.0797	7,598.6700	7.5987	(5.954)	0	0	0
2015/07/09	R186	04/02/2016	7.51	Put	Bond Future	7,942.4400	7.9424	7,464.7900	7.4648	(6.014)	0	0	0
2015/07/09	R186	05/05/2016			Bond Future	8.4394	118.2885	8.3601	118.8916	(0.939)	0.0000	0.0000	0
2015/07/09	R186	05/05/2016	8.34	Call	Bond Future	3,594.8300	3.5948	3,888.8600	3.8889	8.179	0	0	0
2015/07/09	R186	05/05/2016	8.35	Call	Bond Future	3,631.7300	3.6317	3,927.6100	3.9276	8.147	0	0	0
2015/07/09	R186	05/05/2016	8.33	Call	Bond Future	3,558.1400	3.5581	3,850.3200	3.8503	8.212	0	0	0
2015/07/09	R186	05/05/2016	8.35	Put	Bond Future	4,312.3300	4.3123	4,005.1300	4.0051	(7.124)	0	0	0
2015/07/09	R186	05/05/2016	7.56	Put	Bond Future	8,307.3900	8.3074	7,856.8100	7.8568	(5.424)	0	0	0
2015/07/09	R186	05/05/2016	8.34	Put	Bond Future	4,351.8800	4.3519	4,042.8300	4.0428	(7.102)	0	0	0
2015/07/09	R186	05/05/2016	7.56	Call	Bond Future	1,369.7200	1.3697	1,522.2200	1.5222	11.134	0	0	0
2015/07/09	R186	05/05/2016	8.33	Put	Bond Future	4,391.7000	4.3917	4,080.8000	4.0808	(7.079)	0	0	0
2015/07/09	R197	06/08/2015	288.00	Call	Bond Future	1,973.7800	1.9738	2,021.5600	2.0216	2.421	0	0	0
2015/07/09	R197	06/08/2015			Bond Future	289.9738	289.9738	290.0216	290.0216	0.016	0.0000	0.0000	929
2015/07/09	R197	06/08/2015	288.01	Call	Bond Future	1,963.7800	1.9638	2,011.5600	2.0116	2.433	0	0	0
2015/07/09	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	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
2015/07/09	R197	06/08/2015	287.99	Call	Bond Future	1,983.7800	1.9838	2,031.5600	2.0316	2.409	0	0	0
2015/07/09	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R197	05/11/2015			Bond Future	294.5322	294.5322	294.5764	294.5764	0.015	0.0000	0.0000	0
2015/07/09	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R197	05/11/2015	294.99	Put	Bond Future	457.8200	0.4578	413.5600	0.4136	(9.668)	0	0	0
2015/07/09	R197	05/11/2015	295.01	Put	Bond Future	477.8200	0.4778	433.5600	0.4336	(9.263)	0	0	0
2015/07/09	R197	05/11/2015	295.00	Put	Bond Future	467.8200	0.4678	423.5600	0.4236	(9.461)	0	0	0
2015/07/09	R202	06/08/2015			Bond Future	235.4930	235.4930	235.5328	235.5328	0.017	0.0000	0.0000	52,787
2015/07/09	R202	06/08/2015	239.99	Put	Bond Future	4,497.0100	4.4970	4,457.2200	4.4572	(0.885)	0	0	0
2015/07/09	R202	06/08/2015	240.00	Put	Bond Future	4,507.0100	4.5070	4,467.2200	4.4672	(0.883)	0	0	0
2015/07/09	R202	06/08/2015	240.01	Put	Bond Future	4,517.0100	4.5170	4,477.2200	4.4772	(0.881)	0	0	0
2015/07/09	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R202	05/11/2015			Bond Future	239.1949	239.1949	239.2319	239.2319	0.015	0.0000	0.0000	0
2015/07/09	R202	05/11/2015	245.99	Put	Bond Future	6,795.1100	6.7951	6,758.0500	6.7580	(0.545)	0	0	0
2015/07/09	R202	05/11/2015	246.01	Put	Bond Future	6,815.1100	6.8151	6,778.0500	6.7780	(0.544)	0	0	0
2015/07/09	R202	05/11/2015	246.00	Put	Bond Future	6,805.1100	6.8051	6,768.0500	6.7680	(0.545)	0	0	0
2015/07/09	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R203	06/08/2015	6.74	Call	Bond Future	30.7900	0.0308	42.3500	0.0424	37.545	0	0	0
2015/07/09	R203	06/08/2015	6.75	Put	Bond Future	903.6400	0.9036	791.9100	0.7919	(12.364)	0	0	0
2015/07/09	R203	06/08/2015	7.84	Call	Bond Future	1,248.5600	1.2486	1,367.1000	1.3671	9.494	0	0	0
2015/07/09	R203	06/08/2015			Bond Future	7.1971	105.3635	7.1332	105.4875	(0.888)	0.0000	0.0000	17,933
2015/07/09	R203	06/08/2015	6.75	Call	Bond Future	32.7700	0.0328	44.9500	0.0450	37.168	0	0	0
2015/07/09	R203	06/08/2015	6.76	Call	Bond Future	34.8900	0.0349	47.7300	0.0477	36.801	0	0	0
2015/07/09	R203	06/08/2015	6.74	Put	Bond Future	921.2500	0.9213	808.9000	0.8089	(12.195)	0	0	0
2015/07/09	R203	06/08/2015	7.84	Put	Bond Future	13.0800	0.0131	7.7100	0.0077	(41.055)	0	0	5,000
2015/07/09	R203	06/08/2015	6.76	Put	Bond Future	886.1800	0.8862	775.1100	0.7751	(12.534)	0	0	0
2015/07/09	R203	05/11/2015	5.99	Call	Bond Future	10.9000	0.0109	14.0900	0.0141	29.266	0	0	0
2015/07/09	R203	05/11/2015	6.00	Put	Bond Future	2,290.0600	2.2901	2,169.0000	2.1690	(5.286)	0	0	0
2015/07/09	R203	05/11/2015			Bond Future	7.3070	102.8549	7.2347	102.9792	(0.990)	0.0000	0.0000	0
2015/07/09	R203	05/11/2015	6.00	Call	Bond Future	11.3400	0.0113	14.6400	0.0146	29.101	0	0	0
2015/07/09	R203	05/11/2015	6.01	Call	Bond Future	11.7900	0.0118	15.2100	0.0152	29.008	0	0	0
2015/07/09	R203	05/11/2015	5.99	Put	Bond Future	2,307.3100	2.3073	2,186.1400	2.1861	(5.252)	0	0	0
2015/07/09	R203	05/11/2015	6.01	Put	Bond Future	2,272.8200	2.2728	2,151.8800	2.1519	(5.321)	0	0	0
2015/07/09	R203	04/02/2016	7.26	Put	Bond Future	593.9300	0.5939	525.4100	0.5254	(11.537)	0	0	0
2015/07/09	R203	04/02/2016	7.25	Put	Bond Future	602.1000	0.6021	532.9700	0.5330	(11.481)	0	0	0
2015/07/09	R203	04/02/2016			Bond Future	7.3877	104.5963	7.3041	104.7213	(1.131)	0.0000	0.0000	0
2015/07/09	R203	04/02/2016	7.26	Call	Bond Future	402.8800	0.4029	459.3100	0.4593	14.007	0	0	0
2015/07/09	R203	04/02/2016	7.24	Call	Bond Future	389.3300	0.3893	444.5400	0.4445	14.181	0	0	0
2015/07/09	R203	04/02/2016	7.25	Call	Bond Future	396.0700	0.3961	451.8900	0.4519	14.093	0	0	0
2015/07/09	R203	04/02/2016	7.24	Put	Bond Future	610.3500	0.6103	540.6100	0.5406	(11.426)	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
2015/07/09	R204	06/08/2015	7.74	Call	Bond Future	761.9000	0.7619	892.3000	0.8923	17.115	0	0	0
2015/07/09	R204	06/08/2015	7.75	Put	Bond Future	189.7300	0.1897	136.5500	0.1365	(28.029)	0	0	0
2015/07/09	R204	06/08/2015			Bond Future	7.5478	102.4411	7.4849	102.6264	(0.833)	0.0000	0.0000	15,357
2015/07/09	R204	06/08/2015	8.41	Call	Bond Future	2,503.4500	2.5034	2,686.8100	2.6868	7.324	0	0	0
2015/07/09	R204	06/08/2015	7.74	Put	Bond Future	198.1200	0.1981	143.1800	0.1432	(27.731)	0	0	0
2015/07/09	R204	06/08/2015	7.76	Put	Bond Future	181.6200	0.1816	130.1700	0.1302	(28.328)	0	0	0
2015/07/09	R204	06/08/2015	8.41	Put	Bond Future	4.1300	0.0041	2.1500	0.0022	(47.942)	0	0	699
2015/07/09	R204	06/08/2015	7.75	Call	Bond Future	782.7400	0.7827	914.9000	0.9149	16.884	0	0	0
2015/07/09	R204	06/08/2015	7.76	Call	Bond Future	803.8500	0.8039	937.7400	0.9377	16.656	0	0	0
2015/07/09	R204	05/11/2015			Bond Future	7.6473	104.0515	7.5792	104.2382	(0.890)	0.0000	0.0000	0
2015/07/09	R204	05/11/2015	6.25	Call	Bond Future	18.1200	0.0181	22.7300	0.0227	25.442	0	0	0
2015/07/09	R204	05/11/2015	6.24	Put	Bond Future	3,968.2200	3.9682	3,785.9400	3.7859	(4.593)	0	0	0
2015/07/09	R204	05/11/2015	6.26	Put	Bond Future	3,912.1000	3.9121	3,730.1300	3.7301	(4.651)	0	0	0
2015/07/09	R204	05/11/2015	6.25	Put	Bond Future	3,940.1500	3.9401	3,758.0200	3.7580	(4.622)	0	0	0
2015/07/09	R204	05/11/2015	6.26	Call	Bond Future	18.8100	0.0188	23.5800	0.0236	25.359	0	0	0
2015/07/09	R204	05/11/2015	6.24	Call	Bond Future	17.4500	0.0175	21.9100	0.0219	25.559	0	0	0
2015/07/09	R204	04/02/2016	7.50	Call	Bond Future	668.5500	0.6686	746.1500	0.7461	11.607	0	0	0
2015/07/09	R204	04/02/2016			Bond Future	7.7236	101.7759	7.6495	101.9644	(0.960)	0.0000	0.0000	0
2015/07/09	R204	04/02/2016	7.51	Call	Bond Future	679.3900	0.6794	757.8200	0.7578	11.544	0	0	0
2015/07/09	R204	04/02/2016	7.49	Put	Bond Future	1,252.9900	1.2530	1,141.3300	1.1413	(8.911)	0	0	0
2015/07/09	R204	04/02/2016	7.51	Put	Bond Future	1,223.4500	1.2234	1,113.4300	1.1134	(8.993)	0	0	0
2015/07/09	R204	04/02/2016	7.49	Call	Bond Future	657.8100	0.6578	734.6000	0.7346	11.674	0	0	0
2015/07/09	R204	04/02/2016	7.50	Put	Bond Future	1,238.1700	1.2382	1,127.3200	1.1273	(8.953)	0	0	0
2015/07/09	R207	06/08/2015	7.76	Call	Bond Future	561.3400	0.5613	678.9600	0.6790	20.953	0	0	0
2015/07/09	R207	06/08/2015			Bond Future	7.7430	98.7255	7.6805	98.9536	(0.807)	0.0000	0.0000	35,529
2015/07/09	R207	06/08/2015	7.74	Call	Bond Future	523.8500	0.5238	636.4400	0.6364	21.493	0	0	0
2015/07/09	R207	06/08/2015	7.75	Call	Bond Future	542.4000	0.5424	657.5100	0.6575	21.222	0	0	0
2015/07/09	R207	06/08/2015	7.46	Call	Bond Future	159.9900	0.1600	207.8900	0.2079	29.939	0	0	70
2015/07/09	R207	06/08/2015	7.74	Put	Bond Future	534.6800	0.5347	419.2300	0.4192	(21.592)	0	0	0
2015/07/09	R207	06/08/2015	7.46	Put	Bond Future	1,198.4700	1.1985	1,018.3300	1.0183	(15.031)	0	0	0
2015/07/09	R207	06/08/2015	7.76	Put	Bond Future	499.2600	0.4993	388.8400	0.3888	(22.117)	0	0	0
2015/07/09	R207	06/08/2015	7.75	Put	Bond Future	516.7600	0.5168	403.8300	0.4038	(21.853)	0	0	0
2015/07/09	R207	05/11/2015	7.76	Call	Bond Future	936.7300	0.9367	1,044.2800	1.0443	11.481	0	0	0
2015/07/09	R207	05/11/2015			Bond Future	7.8292	100.2775	7.7629	100.5077	(0.847)	0.0000	0.0000	1,383
2015/07/09	R207	05/11/2015	7.74	Call	Bond Future	903.8400	0.9038	1,008.9700	1.0090	11.631	0	0	0
2015/07/09	R207	05/11/2015	7.50	Call	Bond Future	565.2900	0.5653	641.9500	0.6419	13.561	0	0	19
2015/07/09	R207	05/11/2015	7.75	Call	Bond Future	920.2000	0.9202	1,026.5400	1.0265	11.556	0	0	0
2015/07/09	R207	05/11/2015	7.43	Call	Bond Future	485.2900	0.4853	554.0800	0.5541	14.175	0	0	53
2015/07/09	R207	05/11/2015	7.74	Put	Bond Future	1,213.6000	1.2136	1,088.5600	1.0886	(10.303)	0	0	0
2015/07/09	R207	05/11/2015	7.76	Put	Bond Future	1,176.9500	1.1769	1,054.3300	1.0543	(10.418)	0	0	0
2015/07/09	R207	05/11/2015	7.43	Put	Bond Future	1,880.6300	1.8806	1,719.2500	1.7193	(8.581)	0	0	0
2015/07/09	R207	05/11/2015	7.75	Put	Bond Future	1,195.1800	1.1952	1,071.3500	1.0714	(10.361)	0	0	0
2015/07/09	R207	05/11/2015	7.50	Put	Bond Future	1,714.2300	1.7142	1,560.7200	1.5607	(8.955)	0	0	0
2015/07/09	R207	04/02/2016	7.49	Put	Bond Future	2,036.9100	2.0369	1,883.3700	1.8834	(7.538)	0	0	0
2015/07/09	R207	04/02/2016	7.27	Put	Bond Future	2,548.6100	2.5486	2,375.5200	2.3755	(6.792)	0	0	0
2015/07/09	R207	04/02/2016			Bond Future	7.8989	98.3328	7.8281	98.5655	(0.896)	0.0000	0.0000	0
2015/07/09	R207	04/02/2016	7.51	Put	Bond Future	1,993.6400	1.9936	1,841.9500	1.8419	(7.609)	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
2015/07/09	R207	04/02/2016	7.27	Call	Bond Future	458.4800	0.4585	518.0500	0.5180	12.993	0	0	43
2015/07/09	R207	04/02/2016	7.50	Call	Bond Future	695.8700	0.6959	775.9100	0.7759	11.502	0	0	19
2015/07/09	R207	04/02/2016	7.51	Call	Bond Future	707.5100	0.7075	788.4800	0.7885	11.444	0	0	0
2015/07/09	R207	04/02/2016	7.49	Call	Bond Future	684.0800	0.6841	763.2000	0.7632	11.566	0	0	0
2015/07/09	R207	04/02/2016	7.50	Put	Bond Future	2,015.3400	2.0153	1,862.7200	1.8627	(7.573)	0	0	0
2015/07/09	R207	05/05/2016	7.86	Put	Bond Future	1,699.4100	1.6994	1,576.9200	1.5769	(7.208)	0	0	0
2015/07/09	R207	05/05/2016			Bond Future	7.9582	100.0721	7.8826	100.3065	(0.950)	0.0000	0.0000	0
2015/07/09	R207	05/05/2016	7.85	Put	Bond Future	1,715.1300	1.7151	1,591.8800	1.5919	(7.186)	0	0	0
2015/07/09	R207	05/05/2016	7.56	Put	Bond Future	2,222.7700	2.2228	2,077.6300	2.0776	(6.530)	0	0	0
2015/07/09	R207	05/05/2016	7.84	Put	Bond Future	1,730.9700	1.7310	1,606.9600	1.6070	(7.164)	0	0	0
2015/07/09	R207	05/05/2016	7.56	Call	Bond Future	980.1700	0.9802	1,069.4700	1.0695	9.111	0	0	43
2015/07/09	R207	05/05/2016	7.85	Call	Bond Future	1,379.4700	1.3795	1,490.6600	1.4907	8.060	0	0	0
2015/07/09	R207	05/05/2016	7.86	Call	Bond Future	1,394.8400	1.3948	1,506.7900	1.5068	8.026	0	0	0
2015/07/09	R207	05/05/2016	7.84	Call	Bond Future	1,364.2000	1.3642	1,474.6300	1.4746	8.095	0	0	0
2015/07/09	R208	06/08/2015			Bond Future	7.9008	97.3062	7.8336	97.5980	(0.850)	0.0000	0.0000	37,517
2015/07/09	R208	06/08/2015	8.00	Call	Bond Future	888.8000	0.8888	1,065.4000	1.0654	19.869	0	0	0
2015/07/09	R208	06/08/2015	8.01	Call	Bond Future	915.3200	0.9153	1,094.8900	1.0949	19.618	0	0	0
2015/07/09	R208	06/08/2015	8.85	Call	Bond Future	4,015.4200	4.0154	4,304.7600	4.3048	7.206	0	0	0
2015/07/09	R208	06/08/2015	7.99	Call	Bond Future	862.6800	0.8627	1,036.3100	1.0363	20.127	0	0	0
2015/07/09	R208	06/08/2015	8.01	Put	Bond Future	442.9500	0.4430	330.7100	0.3307	(25.339)	0	0	0
2015/07/09	R208	06/08/2015	8.00	Put	Bond Future	459.5400	0.4595	344.3300	0.3443	(25.071)	0	0	0
2015/07/09	R208	06/08/2015	7.99	Put	Bond Future	476.5700	0.4766	358.3900	0.3584	(24.798)	0	0	0
2015/07/09	R208	06/08/2015	8.85	Put	Bond Future	5.0400	0.0050	2.5700	0.0026	(49.008)	0	0	198
2015/07/09	R208	05/11/2015			Bond Future	7.9813	95.4369	7.9107	95.7319	(0.885)	0.0000	0.0000	0
2015/07/09	R208	05/11/2015	8.48	Call	Bond Future	2,582.1300	2.5821	2,800.4600	2.8005	8.455	0	0	0
2015/07/09	R208	05/11/2015	7.74	Put	Bond Future	1,844.2900	1.8443	1,661.9700	1.6620	(9.886)	0	0	0
2015/07/09	R208	05/11/2015	7.75	Call	Bond Future	847.7100	0.8477	961.9600	0.9620	13.477	0	0	0
2015/07/09	R208	05/11/2015	7.76	Call	Bond Future	864.4600	0.8645	980.2200	0.9802	13.391	0	0	0
2015/07/09	R208	05/11/2015	8.48	Put	Bond Future	529.3500	0.5294	452.6200	0.4526	(14.495)	0	0	2,200
2015/07/09	R208	05/11/2015	7.74	Call	Bond Future	831.1700	0.8312	943.9100	0.9439	13.564	0	0	0
2015/07/09	R208	05/11/2015	7.76	Put	Bond Future	1,793.1200	1.7931	1,613.8200	1.6138	(9.999)	0	0	0
2015/07/09	R208	05/11/2015	7.75	Put	Bond Future	1,818.5900	1.8186	1,637.7800	1.6378	(9.942)	0	0	0
2015/07/09	R208	04/02/2016			Bond Future	8.0459	97.0528	7.9715	97.3515	(0.924)	0.0000	0.0000	0
2015/07/09	R208	04/02/2016	7.74	Put	Bond Future	2,303.2500	2.3032	2,120.9400	2.1209	(7.915)	0	0	0
2015/07/09	R208	04/02/2016	7.76	Put	Bond Future	2,254.4400	2.2544	2,074.4800	2.0745	(7.982)	0	0	0
2015/07/09	R208	04/02/2016	7.75	Put	Bond Future	2,278.6200	2.2786	2,097.4700	2.0975	(7.950)	0	0	0
2015/07/09	R208	04/02/2016	7.76	Call	Bond Future	1,100.2300	1.1002	1,218.9100	1.2189	10.787	0	0	0
2015/07/09	R208	04/02/2016	7.74	Call	Bond Future	1,067.6700	1.0677	1,184.0000	1.1840	10.896	0	0	0
2015/07/09	R208	04/02/2016	7.75	Call	Bond Future	1,083.7400	1.0837	1,201.2300	1.2012	10.841	0	0	0
2015/07/09	R209	06/08/2015	8.99	Put	Bond Future	854.8100	0.8548	622.8800	0.6229	(27.132)	0	0	0
2015/07/09	R209	06/08/2015			Bond Future	8.8668	77.6888	8.7854	78.3115	(0.919)	0.0000	0.0000	28,380
2015/07/09	R209	06/08/2015	9.01	Put	Bond Future	798.9800	0.7990	578.0900	0.5781	(27.646)	0	0	0
2015/07/09	R209	06/08/2015	9.90	Call	Bond Future	7,276.3100	7.2763	7,892.5400	7.8925	8.469	0	0	0
2015/07/09	R209	06/08/2015	9.00	Call	Bond Future	1,827.7900	1.8278	2,224.1200	2.2241	21.684	0	0	0
2015/07/09	R209	06/08/2015	9.01	Call	Bond Future	1,874.6900	1.8747	2,276.5000	2.2765	21.433	0	0	0
2015/07/09	R209	06/08/2015	8.99	Call	Bond Future	1,781.6500	1.7816	2,172.4200	2.1724	21.933	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
2015/07/09	R209	06/08/2015	9.00	Put	Bond Future	826.4600		0.8265	600.0900	0.6001	(27.390)	0	0	0
2015/07/09	R209	06/08/2015	9.90	Put	Bond Future	12.9100		0.0129	6.4400	0.0064	(50.116)	0	0	2,914
2015/07/09	R209	05/11/2015	9.25	Call	Bond Future	3,974.5700		3.9746	4,390.6300	4.3906	10.468	0	0	0
2015/07/09	R209	05/11/2015	7.99	Put	Bond Future	7,966.6700		7.9667	7,420.7100	7.4207	(6.853)	0	0	0
2015/07/09	R209	05/11/2015			Bond Future	8.9259		75.7629	8.8424	76.3942	(0.936)	0.0000	0.0000	29
2015/07/09	R209	05/11/2015	8.01	Put	Bond Future	7,814.8200		7.8148	7,272.4400	7.2724	(6.940)	0	0	0
2015/07/09	R209	05/11/2015	9.25	Put	Bond Future	1,599.6300		1.5996	1,384.3900	1.3844	(13.456)	0	0	900
2015/07/09	R209	05/11/2015	7.99	Call	Bond Future	408.6000		0.4086	493.9400	0.4939	20.886	0	0	0
2015/07/09	R209	05/11/2015	8.00	Put	Bond Future	7,890.2400		7.8902	7,346.0200	7.3460	(6.897)	0	0	0
2015/07/09	R209	05/11/2015	8.00	Call	Bond Future	418.8400		0.4188	505.9200	0.5059	20.791	0	0	0
2015/07/09	R209	05/11/2015	8.01	Call	Bond Future	429.9500		0.4299	518.8700	0.5189	20.681	0	0	0
2015/07/09	R209	04/02/2016	8.75	Put	Bond Future	4,452.1300		4.4521	4,097.6700	4.0977	(7.962)	0	0	0
2015/07/09	R209	04/02/2016	8.74	Call	Bond Future	2,704.3500		2.7044	2,988.6100	2.9886	10.511	0	0	0
2015/07/09	R209	04/02/2016			Bond Future	8.9768		77.0458	8.8912	77.6867	(0.954)	0.0000	0.0000	0
2015/07/09	R209	04/02/2016	8.75	Call	Bond Future	2,736.7100		2.7367	3,023.1800	3.0232	10.468	0	0	0
2015/07/09	R209	04/02/2016	8.76	Call	Bond Future	2,769.2900		2.7693	3,057.9600	3.0580	10.424	0	0	0
2015/07/09	R209	04/02/2016	8.74	Put	Bond Future	4,496.7500		4.4968	4,140.0800	4.1401	(7.932)	0	0	0
2015/07/09	R209	04/02/2016	8.76	Put	Bond Future	4,407.8400		4.4078	4,055.5800	4.0556	(7.992)	0	0	0
2015/07/09	R210	06/08/2015	179.01	Call	Bond Future	641.5200		0.6415	671.3000	0.6713	4.642	0	0	0
2015/07/09	R210	06/08/2015			Bond Future	179.6515		179.6515	179.6813	179.6813	0.017	0.0000	0.0000	1,207
2015/07/09	R210	06/08/2015	178.99	Call	Bond Future	661.5200		0.6615	691.3000	0.6913	4.502	0	0	0
2015/07/09	R210	06/08/2015	179.00	Call	Bond Future	651.5200		0.6515	681.3000	0.6813	4.571	0	0	0
2015/07/09	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R210	05/11/2015			Bond Future	180.3443		180.3443	180.3719	180.3719	0.015	0.0000	0.0000	0
2015/07/09	R210	05/11/2015	182.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R210	05/11/2015	181.99	Put	Bond Future	1,645.6900		1.6457	1,618.0500	1.6181	(1.680)	0	0	0
2015/07/09	R210	05/11/2015	182.01	Put	Bond Future	1,665.6900		1.6657	1,638.0500	1.6381	(1.659)	0	0	0
2015/07/09	R210	05/11/2015	182.00	Put	Bond Future	1,655.6900		1.6557	1,628.0500	1.6281	(1.669)	0	0	0
2015/07/09	R210	05/11/2015	182.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R210	05/11/2015	181.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R211	06/08/2015			Bond Future	134.1157		134.1157	134.1553	134.1553	0.030	0.0000	0.0000	1,120
2015/07/09	R211	06/08/2015	134.99	Put	Bond Future	874.3500		0.8744	834.7400	0.8347	(4.530)	0	0	0
2015/07/09	R211	06/08/2015	135.01	Put	Bond Future	894.3500		0.8944	854.7400	0.8547	(4.429)	0	0	0
2015/07/09	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R211	06/08/2015	135.00	Put	Bond Future	884.3500		0.8844	844.7400	0.8447	(4.479)	0	0	0
2015/07/09	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R211	05/11/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R211	05/11/2015			Bond Future	136.2241		136.2241	136.2623	136.2623	0.028	0.0000	0.0000	0
2015/07/09	R211	05/11/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R211	05/11/2015	134.99	Call	Bond Future	1,234.0700		1.2341	1,272.3300	1.2723	3.100	0	0	0
2015/07/09	R211	05/11/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R211	05/11/2015	135.00	Call	Bond Future	1,224.0700		1.2241	1,262.3300	1.2623	3.126	0	0	0
2015/07/09	R211	05/11/2015	135.01	Call	Bond Future	1,214.0700		1.2141	1,252.3300	1.2523	3.151	0	0	0

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2015/07/09	R212	06/08/2015	141.01	Put	Bond Future	1,585.1900	1.5852	1,561.9400	1.5619	(1.467)	0	0	0
2015/07/09	R212	06/08/2015			Bond Future	139.4248	139.4248	139.4481	139.4481	0.017	0.0000	0.0000	1,046
2015/07/09	R212	06/08/2015	141.00	Put	Bond Future	1,575.1900	1.5752	1,551.9400	1.5519	(1.476)	0	0	0
2015/07/09	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R212	06/08/2015	140.99	Put	Bond Future	1,565.1900	1.5652	1,541.9400	1.5419	(1.485)	0	0	0
2015/07/09	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R212	05/11/2015			Bond Future	141.6167	141.6167	141.6382	141.6382	0.015	0.0000	0.0000	0
2015/07/09	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R212	05/11/2015	145.99	Put	Bond Future	4,373.2900	4.3733	4,351.7700	4.3518	(0.492)	0	0	0
2015/07/09	R212	05/11/2015	146.01	Put	Bond Future	4,393.2900	4.3933	4,371.7700	4.3718	(0.490)	0	0	0
2015/07/09	R212	05/11/2015	146.00	Put	Bond Future	4,383.2900	4.3833	4,361.7700	4.3618	(0.491)	0	0	0
2015/07/09	R213	06/08/2015			Bond Future	8.7334	88.5361	8.6620	89.0768	(0.818)	0.0000	0.0000	17,330
2015/07/09	R213	06/08/2015	8.49	Put	Bond Future	2,373.3300	2.3733	1,979.9400	1.9799	(16.575)	0	0	0
2015/07/09	R213	06/08/2015	8.51	Put	Bond Future	2,261.9300	2.2619	1,877.8600	1.8779	(16.980)	0	0	0
2015/07/09	R213	06/08/2015	8.49	Call	Bond Future	511.5100	0.5115	658.8700	0.6589	28.809	0	0	0
2015/07/09	R213	06/08/2015	8.50	Put	Bond Future	2,317.2200	2.3172	1,928.4500	1.9284	(16.777)	0	0	0
2015/07/09	R213	06/08/2015	8.50	Call	Bond Future	533.0100	0.5330	684.9900	0.6850	28.514	0	0	0
2015/07/09	R213	06/08/2015	8.51	Call	Bond Future	555.2300	0.5552	711.9100	0.7119	28.219	0	0	0
2015/07/09	R213	05/11/2015	7.76	Call	Bond Future	298.6100	0.2986	355.7200	0.3557	19.125	0	0	0
2015/07/09	R213	05/11/2015			Bond Future	8.7988	86.3849	8.7253	86.9328	(0.835)	0.0000	0.0000	0
2015/07/09	R213	05/11/2015	7.74	Call	Bond Future	283.2400	0.2832	337.8700	0.3379	19.288	0	0	0
2015/07/09	R213	05/11/2015	7.75	Call	Bond Future	290.8400	0.2908	346.7000	0.3467	19.206	0	0	0
2015/07/09	R213	05/11/2015	7.74	Put	Bond Future	8,685.3700	8.6854	8,192.0500	8.1921	(5.680)	0	0	0
2015/07/09	R213	05/11/2015	7.76	Put	Bond Future	8,531.5100	8.5315	8,040.6700	8.0407	(5.753)	0	0	0
2015/07/09	R213	05/11/2015	7.75	Put	Bond Future	8,608.3000	8.6083	8,116.2100	8.1162	(5.716)	0	0	0
2015/07/09	R213	04/02/2016			Bond Future	8.8570	87.8473	8.7814	88.4033	(0.853)	0.0000	0.0000	0
2015/07/09	R213	04/02/2016	8.75	Call	Bond Future	3,018.1400	3.0181	3,285.4800	3.2855	8.858	0	0	0
2015/07/09	R213	04/02/2016	8.74	Put	Bond Future	3,846.5700	3.8466	3,556.0300	3.5560	(7.553)	0	0	0
2015/07/09	R213	04/02/2016	8.76	Put	Bond Future	3,767.5300	3.7675	3,480.8500	3.4808	(7.609)	0	0	0
2015/07/09	R213	04/02/2016	8.75	Put	Bond Future	3,806.7700	3.8068	3,518.1500	3.5181	(7.582)	0	0	0
2015/07/09	R213	04/02/2016	8.76	Call	Bond Future	3,053.0500	3.0531	3,322.3300	3.3223	8.820	0	0	0
2015/07/09	R213	04/02/2016	8.74	Call	Bond Future	2,983.7000	2.9837	3,249.1200	3.2491	8.896	0	0	0
2015/07/09	R214	06/08/2015	8.76	Put	Bond Future	2,023.8400	2.0238	1,566.3100	1.5663	(22.607)	0	0	0
2015/07/09	R214	06/08/2015			Bond Future	8.9059	78.8084	8.8144	79.5484	(1.027)	0.0000	0.0000	21,939
2015/07/09	R214	06/08/2015	8.75	Put	Bond Future	2,076.6800	2.0767	1,612.2600	1.6123	(22.364)	0	0	0
2015/07/09	R214	06/08/2015	8.74	Call	Bond Future	779.7600	0.7798	1,048.5100	1.0485	34.466	0	0	0
2015/07/09	R214	06/08/2015	8.75	Call	Bond Future	808.5100	0.8085	1,084.1100	1.0841	34.087	0	0	0
2015/07/09	R214	06/08/2015	8.76	Call	Bond Future	838.0500	0.8381	1,120.5400	1.1205	33.708	0	0	0
2015/07/09	R214	06/08/2015	8.74	Put	Bond Future	2,130.4400	2.1304	1,659.1700	1.6592	(22.121)	0	0	0
2015/07/09	R214	05/11/2015			Bond Future	8.9642	76.7574	8.8704	77.5079	(1.047)	0.0000	0.0000	487
2015/07/09	R214	05/11/2015	7.99	Put	Bond Future	8,815.7000	8.8157	8,160.5300	8.1605	(7.432)	0	0	0
2015/07/09	R214	05/11/2015	8.00	Put	Bond Future	8,731.8700	8.7319	8,078.7100	8.0787	(7.480)	0	0	0

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2015/07/09	R214	05/11/2015	8.01	Put	Bond Future	8,649.1500	8.6491	7,998.1300	7.9981	(7.527)	0	0	0
2015/07/09	R214	05/11/2015	7.99	Call	Bond Future	393.1800	0.3932	488.5100	0.4885	24.246	0	0	0
2015/07/09	R214	05/11/2015	8.00	Call	Bond Future	403.3300	0.4033	500.6700	0.5007	24.134	0	0	0
2015/07/09	R214	05/11/2015	8.01	Call	Bond Future	414.4200	0.4144	513.9000	0.5139	24.005	0	0	0
2015/07/09	R214	04/02/2016			Bond Future	9.0164	78.0567	8.9201	78.8188	(1.068)	0.0000	0.0000	4,320
2015/07/09	R214	04/02/2016	7.99	Put	Bond Future	9,712.8000	9.7128	9,099.0200	9.0990	(6.319)	0	0	0
2015/07/09	R214	04/02/2016	8.00	Call	Bond Future	910.6800	0.9107	1,060.9700	1.0610	16.503	0	0	0
2015/07/09	R214	04/02/2016	8.01	Call	Bond Future	927.4200	0.9274	1,079.8100	1.0798	16.432	0	0	0
2015/07/09	R214	04/02/2016	7.99	Call	Bond Future	895.4500	0.8955	1,043.7600	1.0438	16.563	0	0	0
2015/07/09	R214	04/02/2016	8.01	Put	Bond Future	9,557.4400	9.5574	8,947.7400	8.9477	(6.379)	0	0	0
2015/07/09	R214	04/02/2016	8.00	Put	Bond Future	9,634.2800	9.6343	9,022.4800	9.0225	(6.350)	0	0	0
2015/07/09	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R248	06/08/2015			Bond Future	8.9715	101.5871	8.8800	102.5373	(1.020)	0.0000	0.0000	41,313
2015/07/09	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R248	06/08/2015	8.74	Put	Bond Future	2,434.7600	2.4348	1,484.5900	1.4846	(39.025)	0	0	0
2015/07/09	R248	06/08/2015	8.76	Put	Bond Future	2,220.2400	2.2202	1,270.0700	1.2701	(42.796)	0	0	0
2015/07/09	R248	06/08/2015	8.75	Put	Bond Future	2,327.4000	2.3274	1,377.2300	1.3772	(40.825)	0	0	0
2015/07/09	R248	05/11/2015	8.01	Put	Bond Future	11,448.1900	11.4482	10,484.4800	10.4845	(8.418)	0	0	0
2015/07/09	R248	05/11/2015			Bond Future	9.0316	98.7552	8.9376	99.7189	(1.040)	0.0000	0.0000	0
2015/07/09	R248	05/11/2015	8.00	Put	Bond Future	11,571.6500	11.5716	10,607.9400	10.6079	(8.328)	0	0	0
2015/07/09	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/09	R248	05/11/2015	7.99	Put	Bond Future	11,695.3600	11.6954	10,731.6500	10.7316	(8.240)	0	0	0
2015/07/09	R248	04/02/2016	8.99	Put	Bond Future	969.2600	0.9693	0.0000	0.0000	(100.000)	0	0	0
2015/07/09	R248	04/02/2016			Bond Future	9.0856	100.4271	8.9891	101.4057	(1.062)	0.0000	0.0000	0
2015/07/09	R248	04/02/2016	9.00	Put	Bond Future	867.0500	0.8670	0.0000	0.0000	(100.000)	0	0	0
2015/07/09	R248	04/02/2016	9.01	Put	Bond Future	765.0300	0.7650	0.0000	0.0000	(100.000)	0	0	0
2015/07/09	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	9.3100	0.0093	100.000	0	0	0
2015/07/09	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	111.5200	0.1115	100.000	0	0	0
2015/07/09	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	213.5400	0.2135	100.000	0	0	0

**Total**

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