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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/06/2015 TO 23/06/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	2025	06/08/2015	120.99	Put	Bond Future	370.4100	0.3704	327.8600	0.3279	(11.487)	0	0	0
2015/06/23	2025	06/08/2015			Bond Future	120.6196	120.6196	120.6621	120.6621	0.035	0.0000	0.0000	38
2015/06/23	2025	06/08/2015	121.01	Put	Bond Future	390.4100	0.3904	347.8600	0.3479	(10.899)	0	0	0
2015/06/23	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2025	06/08/2015	121.00	Put	Bond Future	380.4100	0.3804	337.8600	0.3379	(11.185)	0	0	0
2015/06/23	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2025	05/11/2015	123.01	Put	Bond Future	469.2000	0.4692	426.9900	0.4270	(8.996)	0	0	0
2015/06/23	2025	05/11/2015			Bond Future	122.5408	122.5408	122.5830	122.5830	0.034	0.0000	0.0000	0
2015/06/23	2025	05/11/2015	123.00	Put	Bond Future	459.2000	0.4592	416.9900	0.4170	(9.192)	0	0	0
2015/06/23	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2025	05/11/2015	122.99	Put	Bond Future	449.2000	0.4492	406.9900	0.4070	(9.397)	0	0	0
2015/06/23	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2030	06/08/2015			Bond Future	8.7005	94.5531	8.6895	94.6390	(0.126)	0.0000	0.0000	9,953
2015/06/23	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2030	06/08/2015	7.74	Put	Bond Future	7,942.6700	7.9427	7,856.7600	7.8568	(1.082)	0	0	0
2015/06/23	2030	06/08/2015	7.76	Put	Bond Future	7,767.9300	7.7679	7,682.0200	7.6820	(1.106)	0	0	0
2015/06/23	2030	06/08/2015	7.75	Put	Bond Future	7,855.2500	7.8552	7,769.3400	7.7693	(1.094)	0	0	0
2015/06/23	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2030	05/11/2015			Bond Future	8.7631	96.0597	8.7518	96.1462	(0.128)	0.0000	0.0000	0
2015/06/23	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2030	05/11/2015	8.49	Put	Bond Future	2,134.4800	2.1345	2,048.0100	2.0480	(4.051)	0	0	0
2015/06/23	2030	05/11/2015	8.51	Put	Bond Future	1,975.8500	1.9759	1,889.3800	1.8894	(4.376)	0	0	0
2015/06/23	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2030	05/11/2015	8.50	Put	Bond Future	2,055.1200	2.0551	1,968.6500	1.9687	(4.208)	0	0	0
2015/06/23	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2032	06/08/2015			Bond Future	8.7987	98.2562	8.7877	98.3474	(0.124)	0.0000	0.0000	1,678
2015/06/23	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2032	06/08/2015	8.50	Put	Bond Future	2,542.7600	2.5428	2,451.5000	2.4515	(3.589)	0	0	0
2015/06/23	2032	06/08/2015	8.49	Put	Bond Future	2,629.6000	2.6296	2,538.3400	2.5383	(3.470)	0	0	0
2015/06/23	2032	06/08/2015	8.51	Put	Bond Future	2,456.0300	2.4560	2,364.7700	2.3648	(3.716)	0	0	0
2015/06/23	2032	05/11/2015			Bond Future	8.8625	95.6665	8.8513	95.7585	(0.126)	0.0000	0.0000	0
2015/06/23	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2032	05/11/2015	7.99	Put	Bond Future	7,596.5200	7.5965	7,504.5100	7.5045	(1.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	2032	05/11/2015	8.01	Put	Bond Future	7,412.6800	7.4127	7,320.6700	7.3207	(1.241)	0	0	0
2015/06/23	2032	05/11/2015	8.00	Put	Bond Future	7,504.5400	7.5045	7,412.5300	7.4125	(1.226)	0	0	0
2015/06/23	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2032	04/02/2016			Bond Future	8.9187	97.2935	8.9074	97.3853	(0.127)	0.0000	0.0000	0
2015/06/23	2032	04/02/2016	8.69	Put	Bond Future	1,883.8200	1.8838	1,792.0000	1.7920	(4.874)	0	0	0
2015/06/23	2032	04/02/2016	8.71	Put	Bond Future	1,716.8800	1.7169	1,625.0600	1.6251	(5.348)	0	0	0
2015/06/23	2032	04/02/2016	8.70	Put	Bond Future	1,800.3000	1.8003	1,708.4800	1.7085	(5.100)	0	0	0
2015/06/23	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	06/08/2015			Bond Future	8.9028	96.4444	8.8970	96.4983	(0.066)	0.0000	0.0000	41,268
2015/06/23	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	06/08/2015	8.74	Put	Bond Future	1,518.9900	1.5190	1,465.0500	1.4650	(3.551)	0	0	0
2015/06/23	2037	06/08/2015	8.76	Put	Bond Future	1,330.3900	1.3304	1,276.4500	1.2764	(4.054)	0	0	0
2015/06/23	2037	06/08/2015	8.75	Put	Bond Future	1,424.6200	1.4246	1,370.6800	1.3707	(3.786)	0	0	0
2015/06/23	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	05/11/2015	7.99	Put	Bond Future	9,526.7800	9.5268	9,472.8700	9.4729	(0.566)	0	0	0
2015/06/23	2037	05/11/2015	8.01	Put	Bond Future	9,316.1900	9.3162	9,262.2800	9.2623	(0.579)	0	0	0
2015/06/23	2037	05/11/2015			Bond Future	8.9618	97.9812	8.9559	98.0351	(0.066)	0.0000	0.0000	0
2015/06/23	2037	05/11/2015	8.00	Put	Bond Future	9,421.4000	9.4214	9,367.4900	9.3675	(0.572)	0	0	0
2015/06/23	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	04/02/2016	8.75	Put	Bond Future	2,433.2100	2.4332	2,380.0300	2.3800	(2.186)	0	0	0
2015/06/23	2037	04/02/2016			Bond Future	9.0152	95.3896	9.0093	95.4428	(0.066)	0.0000	0.0000	0
2015/06/23	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2037	04/02/2016	8.74	Put	Bond Future	2,526.8300	2.5268	2,473.6500	2.4737	(2.105)	0	0	0
2015/06/23	2037	04/02/2016	8.76	Put	Bond Future	2,339.7200	2.3397	2,286.5400	2.2865	(2.273)	0	0	0
2015/06/23	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2038	06/08/2015			Bond Future	124.4658	124.4658	124.5106	124.5106	0.036	0.0000	0.0000	3,582
2015/06/23	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2038	06/08/2015	127.99	Put	Bond Future	3,524.2000	3.5242	3,479.4200	3.4794	(1.271)	0	0	0
2015/06/23	2038	06/08/2015	128.01	Put	Bond Future	3,544.2000	3.5442	3,499.4200	3.4994	(1.263)	0	0	0
2015/06/23	2038	06/08/2015	128.00	Put	Bond Future	3,534.2000	3.5342	3,489.4200	3.4894	(1.267)	0	0	0
2015/06/23	2038	05/11/2015			Bond Future	126.4485	126.4485	126.4929	126.4929	0.035	0.0000	0.0000	0
2015/06/23	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2038	05/11/2015	133.99	Put	Bond Future	7,541.5300	7.5415	7,497.1100	7.4971	(0.589)	0	0	0
2015/06/23	2038	05/11/2015	134.01	Put	Bond Future	7,561.5300	7.5615	7,517.1100	7.5171	(0.587)	0	0	0
2015/06/23	2038	05/11/2015	134.00	Put	Bond Future	7,551.5300	7.5515	7,507.1100	7.5071	(0.588)	0	0	0
2015/06/23	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/06/23	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2044	06/08/2015			Bond Future	8.9509	98.2208	8.9451	98.2793	(0.065)	0.0000	0.0000	13,051
2015/06/23	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2044	06/08/2015	8.74	Put	Bond Future	2,163.2100	2.1632	2,104.7800	2.1048	(2.701)	0	0	0
2015/06/23	2044	06/08/2015	8.76	Put	Bond Future	1,954.5900	1.9546	1,896.1600	1.8962	(2.989)	0	0	0
2015/06/23	2044	06/08/2015	8.75	Put	Bond Future	2,058.8100	2.0588	2,000.3800	2.0004	(2.838)	0	0	0
2015/06/23	2044	05/11/2015			Bond Future	9.0070	99.7859	9.0011	99.8445	(0.065)	0.0000	0.0000	0
2015/06/23	2044	05/11/2015	8.24	Put	Bond Future	8,173.0900	8.1731	8,114.5300	8.1145	(0.716)	0	0	0
2015/06/23	2044	05/11/2015	8.26	Put	Bond Future	7,945.5300	7.9455	7,886.9700	7.8870	(0.737)	0	0	0
2015/06/23	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2044	05/11/2015	8.25	Put	Bond Future	8,059.2000	8.0592	8,000.6400	8.0006	(0.727)	0	0	0
2015/06/23	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2044	04/02/2016	8.99	Put	Bond Future	670.4800	0.6705	612.6500	0.6127	(8.625)	0	0	0
2015/06/23	2044	04/02/2016			Bond Future	9.0577	97.0998	9.0518	97.1576	(0.065)	0.0000	0.0000	0
2015/06/23	2044	04/02/2016	9.01	Put	Bond Future	471.5600	0.4716	413.7300	0.4137	(12.264)	0	0	0
2015/06/23	2044	04/02/2016	9.00	Put	Bond Future	570.9300	0.5709	513.1000	0.5131	(10.129)	0	0	0
2015/06/23	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2046	06/08/2015	129.01	Put	Bond Future	6,084.8600	6.0849	6,040.9600	6.0410	(0.721)	0	0	0
2015/06/23	2046	06/08/2015			Bond Future	122.9251	122.9251	122.9690	122.9690	0.036	0.0000	0.0000	5,722
2015/06/23	2046	06/08/2015	129.00	Put	Bond Future	6,074.8600	6.0749	6,030.9600	6.0310	(0.723)	0	0	0
2015/06/23	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2046	06/08/2015	128.99	Put	Bond Future	6,064.8600	6.0649	6,020.9600	6.0210	(0.724)	0	0	0
2015/06/23	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2046	05/11/2015			Bond Future	123.4767	123.4767	123.5205	123.5205	0.035	0.0000	0.0000	0
2015/06/23	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2046	05/11/2015	132.99	Put	Bond Future	9,513.3500	9.5134	9,469.5200	9.4695	(0.461)	0	0	0
2015/06/23	2046	05/11/2015	133.01	Put	Bond Future	9,533.3500	9.5334	9,489.5200	9.4895	(0.460)	0	0	0
2015/06/23	2046	05/11/2015	133.00	Put	Bond Future	9,523.3500	9.5234	9,479.5200	9.4795	(0.460)	0	0	0
2015/06/23	2050	06/08/2015			Bond Future	132.6342	132.6342	132.6818	132.6818	0.036	0.0000	0.0000	3,821
2015/06/23	2050	06/08/2015	136.99	Put	Bond Future	4,355.8400	4.3558	4,308.1700	4.3082	(1.094)	0	0	0
2015/06/23	2050	06/08/2015	137.01	Put	Bond Future	4,375.8400	4.3758	4,328.1700	4.3282	(1.089)	0	0	0
2015/06/23	2050	06/08/2015	137.00	Put	Bond Future	4,365.8400	4.3658	4,318.1700	4.3182	(1.092)	0	0	0
2015/06/23	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2050	05/11/2015			Bond Future	134.7466	134.7466	134.7936	134.7936	0.035	0.0000	0.0000	0
2015/06/23	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2050	05/11/2015	144.99	Put	Bond Future	10,243.4000	10.2434	10,196.4400	10.1964	(0.458)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	2050	05/11/2015	145.01	Put	Bond Future	10,263.4000	10.2634	10,216.4400	10.2164	(0.458)	0	0	0
2015/06/23	2050	05/11/2015	145.00	Put	Bond Future	10,253.4000	10.2534	10,206.4400	10.2064	(0.458)	0	0	0
2015/06/23	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	AL37	06/08/2015			Index Future	456.6340	456.6340	456.9980	456.9980	0.080	0.0000	0.0000	124
2015/06/23	AL37	05/11/2015			Index Future	463.9780	463.9780	464.3440	464.3440	0.079	0.0000	0.0000	0
2015/06/23	AL7T	06/08/2015			Index Future	537.9940	537.9940	538.7310	538.7310	0.137	0.0000	0.0000	3
2015/06/23	AL7T	05/11/2015			Index Future	546.6470	546.6470	547.3920	547.3920	0.136	0.0000	0.0000	0
2015/06/23	ALBI	06/08/2015			Index Future	492.0460	492.0460	492.4700	492.4700	0.086	0.0000	0.0000	508
2015/06/23	ALBI	05/11/2015			Index Future	499.9600	499.9600	500.3870	500.3870	0.085	0.0000	0.0000	103
2015/06/23	ALBI	04/02/2016			Index Future	508.4510	508.4510	508.8770	508.8770	0.084	0.0000	0.0000	0
2015/06/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/06/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/23	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	EL28	06/08/2015			Bond Future	124.3746	124.3746	124.4197	124.4197	0.036	0.0000	0.0000	0
2015/06/23	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	EL28	06/08/2015	124.99	Put	Bond Future	615.4000	0.6154	570.3500	0.5703	(7.320)	0	0	0
2015/06/23	EL28	06/08/2015	125.01	Put	Bond Future	635.4000	0.6354	590.3500	0.5903	(7.090)	0	0	0
2015/06/23	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	EL28	06/08/2015	125.00	Put	Bond Future	625.4000	0.6254	580.3500	0.5803	(7.203)	0	0	0
2015/06/23	EL28	05/11/2015	126.99	Put	Bond Future	2,182.5500	2.1825	2,137.6800	2.1377	(2.056)	0	0	0
2015/06/23	EL28	05/11/2015			Bond Future	124.8075	124.8075	124.8523	124.8523	0.036	0.0000	0.0000	0
2015/06/23	EL28	05/11/2015	127.01	Put	Bond Future	2,202.5500	2.2025	2,157.6800	2.1577	(2.037)	0	0	0
2015/06/23	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	EL28	05/11/2015	127.00	Put	Bond Future	2,192.5500	2.1925	2,147.6800	2.1477	(2.046)	0	0	0
2015/06/23	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	ES33	06/08/2015			Bond Future	9.8124	83.6423	9.8063	83.6860	(0.062)	0.0000	0.0000	6,396
2015/06/23	ES33	06/08/2015	9.59	Put	Bond Future	1,610.2800	1.6103	1,566.5400	1.5665	(2.716)	0	0	0
2015/06/23	ES33	06/08/2015	9.61	Put	Bond Future	1,463.4800	1.4635	1,419.7400	1.4197	(2.989)	0	0	0
2015/06/23	ES33	06/08/2015	9.60	Put	Bond Future	1,536.8300	1.5368	1,493.0900	1.4931	(2.846)	0	0	0
2015/06/23	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	ES33	05/11/2015	9.00	Put	Bond Future	6,745.6000	6.7456	6,701.8400	6.7018	(0.649)	0	0	0
2015/06/23	ES33	05/11/2015			Bond Future	9.9037	81.1878	9.8975	81.2315	(0.063)	0.0000	0.0000	0
2015/06/23	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	ES33	05/11/2015	8.99	Put	Bond Future	6,824.9300	6.8249	6,781.1700	6.7812	(0.641)	0	0	0
2015/06/23	ES33	05/11/2015	9.01	Put	Bond Future	6,666.3700	6.6664	6,622.6100	6.6226	(0.656)	0	0	0
2015/06/23	ES33	04/02/2016	10.01	Call	Bond Future	132.8800	0.1329	175.9800	0.1760	32.435	0	0	0
2015/06/23	ES33	04/02/2016			Bond Future	9.9908	82.5684	9.9845	82.6115	(0.062)	0.0000	0.0000	0
2015/06/23	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	37.8500	0.0379	100.000	0	0	0
2015/06/23	ES33	04/02/2016	10.00	Call	Bond Future	63.8600	0.0639	106.9600	0.1070	67.491	0	0	0
2015/06/23	ES33	04/02/2016	9.99	Put	Bond Future	5.2500	0.0053	0.0000	0.0000	(100.000)	0	0	0
2015/06/23	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	06/08/2015			GOVI	488.4780	488.4780	488.9150	488.9150	0.089	0.0000	0.0000	465
2015/06/23	GOVI	06/08/2015	499.99	Put	GOVI	115,120.0000	11.5120	110,750.0000	11.0750	(3.796)	0	0	0
2015/06/23	GOVI	06/08/2015	500.01	Put	GOVI	115,320.0000	11.5320	110,950.0000	11.0950	(3.789)	0	0	0
2015/06/23	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	06/08/2015	500.00	Put	GOVI	115,220.0000	11.5220	110,850.0000	11.0850	(3.793)	0	0	0
2015/06/23	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	05/11/2015			GOVI	496.3350	496.3350	496.7740	496.7740	0.088	0.0000	0.0000	27

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	05/11/2015	529.99	Put	GOVI	336,550.0000	33.6550	332,160.0000	33.2160	(1.304)	0	0	0
2015/06/23	GOVI	05/11/2015	530.01	Put	GOVI	336,750.0000	33.6750	332,360.0000	33.2360	(1.304)	0	0	0
2015/06/23	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	05/11/2015	530.00	Put	GOVI	336,650.0000	33.6650	332,260.0000	33.2260	(1.304)	0	0	0
2015/06/23	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	04/02/2016			GOVI	504.7640	504.7640	505.2020	505.2020	0.087	0.0000	0.0000	0
2015/06/23	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	GOVI	04/02/2016	511.99	Put	GOVI	72,260.0000	7.2260	67,880.0000	6.7880	(6.061)	0	0	0
2015/06/23	GOVI	04/02/2016	512.01	Put	GOVI	72,460.0000	7.2460	68,080.0000	6.8080	(6.045)	0	0	0
2015/06/23	GOVI	04/02/2016	512.00	Put	GOVI	72,360.0000	7.2360	67,980.0000	6.7980	(6.053)	0	0	0
2015/06/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/23	IGOV	06/08/2015			Index Future	227.6830	227.6830	227.7960	227.7960	0.050	0.0000	0.0000	1,080
2015/06/23	IGOV	05/11/2015			Index Future	231.3450	231.3450	231.4580	231.4580	0.049	0.0000	0.0000	17
2015/06/23	IGOV	04/02/2016			Index Future	235.2740	235.2740	235.3850	235.3850	0.047	0.0000	0.0000	0
2015/06/23	ILBI	06/08/2015			Index Future	617.9030	617.9030	618.2100	618.2100	0.050	0.0000	0.0000	159
2015/06/23	ILBI	05/11/2015			Index Future	628.0110	628.0110	628.3190	628.3190	0.049	0.0000	0.0000	0
2015/06/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/23	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/06/23	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/06/23	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/06/23	JBAF	21/10/2015			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/06/23	JBAF	18/11/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	500
2015/06/23	JBAF	15/12/2015			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2015/06/23	JBAF	17/02/2016			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,000
2015/06/23	JBAF	16/03/2016			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2015/06/23	JBAF	15/06/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/06/23	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2015/06/23	JBAF	21/12/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2015/06/23	JBAF	15/03/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2015/06/23	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/06/23	R023	06/08/2015	8.24	Call	Bond Future	1,215.5500	1.2156	1,269.8700	1.2699	4.469	0	0	0



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2015/06/23	R023	06/08/2015	9.07	Put	Bond Future	44.0500	0.0441	37.2900	0.0373	(15.346)	0	0	911
2015/06/23	R023	06/08/2015			Bond Future	8.1802	101.0793	8.1588	101.1961	(0.261)	0.0000	0.0000	20,973
2015/06/23	R023	06/08/2015	8.26	Put	Bond Future	841.5100	0.8415	781.0100	0.7810	(7.189)	0	0	0
2015/06/23	R023	06/08/2015	9.07	Call	Bond Future	4,761.7200	4.7617	4,871.7600	4.8718	2.311	0	0	0
2015/06/23	R023	06/08/2015	8.25	Put	Bond Future	864.9200	0.8649	803.4300	0.8034	(7.109)	0	0	0
2015/06/23	R023	06/08/2015	8.24	Put	Bond Future	889.0800	0.8891	826.6000	0.8266	(7.027)	0	0	0
2015/06/23	R023	06/08/2015	8.25	Call	Bond Future	1,245.8400	1.2458	1,301.1500	1.3012	4.440	0	0	0
2015/06/23	R023	06/08/2015	8.26	Call	Bond Future	1,276.8300	1.2768	1,333.1300	1.3331	4.409	0	0	0
2015/06/23	R023	05/11/2015			Bond Future	8.2561	98.7661	8.2340	98.8840	(0.269)	0.0000	0.0000	0
2015/06/23	R023	05/11/2015	7.99	Put	Bond Future	2,611.0700	2.6111	2,532.8000	2.5328	(2.998)	0	0	0
2015/06/23	R023	05/11/2015	8.01	Put	Bond Future	2,544.5800	2.5446	2,467.3500	2.4674	(3.035)	0	0	0
2015/06/23	R023	05/11/2015	7.99	Call	Bond Future	1,184.0600	1.1841	1,223.6700	1.2237	3.345	0	0	0
2015/06/23	R023	05/11/2015	8.00	Put	Bond Future	2,577.7000	2.5777	2,499.9400	2.4999	(3.017)	0	0	0
2015/06/23	R023	05/11/2015	8.00	Call	Bond Future	1,204.7800	1.2048	1,244.9000	1.2449	3.330	0	0	0
2015/06/23	R023	05/11/2015	8.01	Call	Bond Future	1,225.7200	1.2257	1,266.3700	1.2664	3.316	0	0	0
2015/06/23	R023	04/02/2016	8.01	Put	Bond Future	3,195.0500	3.1950	3,119.6200	3.1196	(2.361)	0	0	0
2015/06/23	R023	04/02/2016			Bond Future	8.3239	100.4452	8.3010	100.5633	(0.275)	0.0000	0.0000	0
2015/06/23	R023	04/02/2016	8.00	Put	Bond Future	3,227.0400	3.2270	3,151.2000	3.1512	(2.350)	0	0	0
2015/06/23	R023	04/02/2016	8.01	Call	Bond Future	1,559.7100	1.5597	1,602.3800	1.6024	2.736	0	0	0
2015/06/23	R023	04/02/2016	7.99	Call	Bond Future	1,518.5400	1.5185	1,560.4000	1.5604	2.757	0	0	0
2015/06/23	R023	04/02/2016	8.00	Call	Bond Future	1,539.0400	1.5390	1,581.3000	1.5813	2.746	0	0	0
2015/06/23	R023	04/02/2016	7.99	Put	Bond Future	3,259.2400	3.2592	3,183.0000	3.1830	(2.339)	0	0	0
2015/06/23	R186	06/08/2015	7.65	Call	Bond Future	135.0800	0.1351	142.3600	0.1424	5.389	0	0	75
2015/06/23	R186	06/08/2015	8.00	Put	Bond Future	3,265.8500	3.2658	3,125.9500	3.1260	(4.284)	0	0	0
2015/06/23	R186	06/08/2015	8.90	Put	Bond Future	264.9700	0.2650	234.8700	0.2349	(11.360)	0	0	5,350
2015/06/23	R186	06/08/2015			Bond Future	8.3294	117.2156	8.3083	117.3854	(0.254)	0.0000	0.0000	39,708
2015/06/23	R186	06/08/2015	8.50	Call	Bond Future	2,344.7000	2.3447	2,438.5600	2.4386	4.003	0	0	0
2015/06/23	R186	06/08/2015	8.55	Put	Bond Future	852.5000	0.8525	783.3800	0.7834	(8.108)	0	0	7,229
2015/06/23	R186	06/08/2015	7.85	Call	Bond Future	329.0500	0.3291	346.5700	0.3466	5.324	0	0	20
2015/06/23	R186	06/08/2015	8.00	Call	Bond Future	581.6000	0.5816	611.4600	0.6115	5.134	0	0	0
2015/06/23	R186	06/08/2015	8.01	Call	Bond Future	602.3500	0.6023	633.1900	0.6332	5.120	0	0	0
2015/06/23	R186	06/08/2015	7.75	Call	Bond Future	215.0100	0.2150	226.5900	0.2266	5.386	0	0	1,000
2015/06/23	R186	06/08/2015	8.35	Call	Bond Future	1,656.7500	1.6568	1,729.5300	1.7295	4.393	0	0	20
2015/06/23	R186	06/08/2015	7.99	Call	Bond Future	561.2400	0.5612	590.1600	0.5902	5.153	0	0	0
2015/06/23	R186	06/08/2015	8.68	Put	Bond Future	568.4800	0.5685	515.8800	0.5159	(9.253)	0	0	20
2015/06/23	R186	06/08/2015	8.46	Put	Bond Future	1,107.2800	1.1073	1,025.8000	1.0258	(7.359)	0	0	75
2015/06/23	R186	06/08/2015	8.45	Call	Bond Future	2,100.9100	2.1009	2,187.7800	2.1878	4.135	0	0	0
2015/06/23	R186	06/08/2015	8.05	Call	Bond Future	690.9200	0.6909	725.8300	0.7258	5.053	0	0	75
2015/06/23	R186	06/08/2015	7.65	Put	Bond Future	5,765.4200	5.7654	5,602.9400	5.6029	(2.818)	0	0	0
2015/06/23	R186	06/08/2015	8.50	Put	Bond Future	987.0400	0.9870	911.1400	0.9111	(7.690)	0	0	5,229
2015/06/23	R186	06/08/2015	8.55	Call	Bond Future	2,603.9100	2.6039	2,704.5500	2.7045	3.865	0	0	0
2015/06/23	R186	06/08/2015	7.75	Put	Bond Future	4,993.5300	4.9935	4,835.3500	4.8354	(3.168)	0	0	0
2015/06/23	R186	06/08/2015	8.45	Put	Bond Future	1,138.8600	1.1389	1,055.9700	1.0560	(7.278)	0	0	4,229
2015/06/23	R186	06/08/2015	7.99	Put	Bond Future	3,328.3000	3.3283	3,187.4600	3.1875	(4.232)	0	0	0
2015/06/23	R186	06/08/2015	8.05	Put	Bond Future	2,962.2800	2.9623	2,827.4300	2.8274	(4.552)	0	0	0
2015/06/23	R186	06/08/2015	8.90	Call	Bond Future	4,721.0900	4.7211	4,860.7500	4.8607	2.958	0	0	0
2015/06/23	R186	06/08/2015	8.46	Call	Bond Future	2,148.6000	2.1486	2,236.8800	2.2369	4.109	0	0	0

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2015/06/23	R186	06/08/2015	7.85	Put	Bond Future	4,263.8600	4.2639	4,111.6200	4.1116	(3.570)	0	0	0
2015/06/23	R186	06/08/2015	8.01	Put	Bond Future	3,203.8600	3.2039	3,064.9400	3.0649	(4.336)	0	0	0
2015/06/23	R186	06/08/2015	8.35	Put	Bond Future	1,491.5700	1.4916	1,394.5900	1.3946	(6.502)	0	0	0
2015/06/23	R186	06/08/2015	8.68	Call	Bond Future	3,334.9500	3.3350	3,452.1100	3.4521	3.513	0	0	0
2015/06/23	R186	05/11/2015	8.24	Call	Bond Future	2,183.7800	2.1838	2,250.3100	2.2503	3.047	0	0	0
2015/06/23	R186	05/11/2015	8.25	Put	Bond Future	3,357.0800	3.3571	3,252.8000	3.2528	(3.106)	0	0	8,690
2015/06/23	R186	05/11/2015	8.45	Call	Bond Future	2,977.7500	2.9777	3,060.6000	3.0606	2.782	0	0	0
2015/06/23	R186	05/11/2015	8.85	Put	Bond Future	1,359.3100	1.3593	1,300.3400	1.3003	(4.338)	0	0	843
2015/06/23	R186	05/11/2015			Bond Future	8.3940	119.0824	8.3722	119.2539	(0.260)	0.0000	0.0000	500
2015/06/23	R186	05/11/2015	9.00	Put	Bond Future	1,050.7600	1.0508	1,001.6300	1.0016	(4.676)	0	0	2,600
2015/06/23	R186	05/11/2015	8.24	Put	Bond Future	3,402.3500	3.4024	3,297.3100	3.2973	(3.087)	0	0	0
2015/06/23	R186	05/11/2015	8.35	Put	Bond Future	2,928.2600	2.9283	2,831.7400	2.8317	(3.296)	0	0	9,370
2015/06/23	R186	05/11/2015	8.22	Call	Bond Future	2,115.7300	2.1157	2,180.7200	2.1807	3.072	0	0	0
2015/06/23	R186	05/11/2015	8.26	Put	Bond Future	3,312.5000	3.3125	3,208.9900	3.2090	(3.125)	0	0	0
2015/06/23	R186	05/11/2015	8.35	Call	Bond Future	2,581.7700	2.5818	2,656.8200	2.6568	2.907	0	0	843
2015/06/23	R186	05/11/2015	7.86	Call	Bond Future	1,117.5200	1.1175	1,157.0900	1.1571	3.541	0	0	674
2015/06/23	R186	05/11/2015	7.73	Call	Bond Future	856.5100	0.8565	888.3100	0.8883	3.713	0	0	169
2015/06/23	R186	05/11/2015	8.45	Put	Bond Future	2,539.1700	2.5392	2,450.4500	2.4504	(3.494)	0	0	6,248
2015/06/23	R186	05/11/2015	8.85	Call	Bond Future	4,866.1100	4.8661	4,978.7100	4.9787	2.314	0	0	0
2015/06/23	R186	05/11/2015	9.00	Call	Bond Future	5,679.1000	5.6791	5,801.5400	5.8015	2.156	0	0	0
2015/06/23	R186	05/11/2015	8.25	Call	Bond Future	2,218.1600	2.2182	2,285.4500	2.2854	3.034	0	0	0
2015/06/23	R186	05/11/2015	7.86	Put	Bond Future	5,418.7100	5.4187	5,286.7100	5.2867	(2.436)	0	0	0
2015/06/23	R186	05/11/2015	7.73	Put	Bond Future	6,237.7500	6.2377	6,097.9800	6.0980	(2.241)	0	0	0
2015/06/23	R186	05/11/2015	8.26	Call	Bond Future	2,253.1600	2.2532	2,321.2200	2.3212	3.021	0	0	0
2015/06/23	R186	05/11/2015	8.22	Put	Bond Future	3,493.8200	3.4938	3,387.2400	3.3872	(3.051)	0	0	1,090
2015/06/23	R186	04/02/2016	7.50	Call	Bond Future	855.8300	0.8558	884.7200	0.8847	3.376	0	0	0
2015/06/23	R186	04/02/2016			Bond Future	8.4490	115.8082	8.4267	115.9806	(0.265)	0.0000	0.0000	5,512
2015/06/23	R186	04/02/2016	7.51	Call	Bond Future	871.4000	0.8714	900.7200	0.9007	3.365	0	0	0
2015/06/23	R186	04/02/2016	7.49	Call	Bond Future	841.2100	0.8412	869.6800	0.8697	3.384	0	0	0
2015/06/23	R186	04/02/2016	7.50	Put	Bond Future	8,487.0500	8.4871	8,343.5400	8.3435	(1.691)	0	0	0
2015/06/23	R186	04/02/2016	7.49	Put	Bond Future	8,556.4500	8.5564	8,412.5200	8.4125	(1.682)	0	0	0
2015/06/23	R186	04/02/2016	7.51	Put	Bond Future	8,418.6800	8.4187	8,275.6000	8.2756	(1.700)	0	0	0
2015/06/23	R186	05/05/2016			Bond Future	8.4948	117.8699	8.4715	118.0456	(0.274)	0.0000	0.0000	0
2015/06/23	R186	05/05/2016	8.34	Call	Bond Future	3,532.0300	3.5320	3,609.0800	3.6091	2.181	0	0	0
2015/06/23	R186	05/05/2016	8.35	Call	Bond Future	3,567.3300	3.5673	3,644.8900	3.6449	2.174	0	0	0
2015/06/23	R186	05/05/2016	8.33	Call	Bond Future	3,497.3700	3.4974	3,573.9000	3.5739	2.188	0	0	0
2015/06/23	R186	05/05/2016	8.35	Put	Bond Future	4,666.5100	4.6665	4,568.3800	4.5684	(2.103)	0	0	0
2015/06/23	R186	05/05/2016	7.56	Put	Bond Future	8,773.5500	8.7736	8,637.1600	8.6372	(1.555)	0	0	0
2015/06/23	R186	05/05/2016	8.34	Put	Bond Future	4,707.6600	4.7077	4,609.0200	4.6090	(2.095)	0	0	0
2015/06/23	R186	05/05/2016	7.56	Call	Bond Future	1,417.3000	1.4173	1,456.6000	1.4566	2.773	0	0	0
2015/06/23	R186	05/05/2016	8.33	Put	Bond Future	4,749.5100	4.7495	4,650.3500	4.6504	(2.088)	0	0	0
2015/06/23	R197	06/08/2015	288.00	Call	Bond Future	392.3800	0.3924	492.8800	0.4929	25.613	0	0	0
2015/06/23	R197	06/08/2015			Bond Future	288.3924	288.3924	288.4929	288.4929	0.035	0.0000	0.0000	997
2015/06/23	R197	06/08/2015	288.01	Call	Bond Future	382.3800	0.3824	482.8800	0.4829	26.283	0	0	0
2015/06/23	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/06/23	R197	06/08/2015	287.99	Call	Bond Future	402.3800	0.4024	502.8800	0.5029	24.976	0	0	0
2015/06/23	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R197	05/11/2015			Bond Future	292.9852	292.9852	293.0853	293.0853	0.034	0.0000	0.0000	0
2015/06/23	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R197	05/11/2015	294.99	Put	Bond Future	2,004.7600	2.0048	1,904.7300	1.9047	(4.990)	0	0	0
2015/06/23	R197	05/11/2015	295.01	Put	Bond Future	2,024.7600	2.0248	1,924.7300	1.9247	(4.940)	0	0	0
2015/06/23	R197	05/11/2015	295.00	Put	Bond Future	2,014.7600	2.0148	1,914.7300	1.9147	(4.965)	0	0	0
2015/06/23	R202	06/08/2015			Bond Future	236.0221	236.0221	236.2733	236.2733	0.106	0.0000	0.0000	53,356
2015/06/23	R202	06/08/2015	239.99	Put	Bond Future	3,967.8800	3.9679	3,716.7400	3.7167	(6.329)	0	0	0
2015/06/23	R202	06/08/2015	240.00	Put	Bond Future	3,977.8800	3.9779	3,726.7400	3.7267	(6.313)	0	0	0
2015/06/23	R202	06/08/2015	240.01	Put	Bond Future	3,987.8800	3.9879	3,736.7400	3.7367	(6.298)	0	0	0
2015/06/23	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R202	05/11/2015			Bond Future	239.7810	239.7810	240.0344	240.0344	0.106	0.0000	0.0000	0
2015/06/23	R202	05/11/2015	245.99	Put	Bond Future	6,208.9700	6.2090	5,955.6400	5.9556	(4.080)	0	0	0
2015/06/23	R202	05/11/2015	246.01	Put	Bond Future	6,228.9700	6.2290	5,975.6400	5.9756	(4.067)	0	0	0
2015/06/23	R202	05/11/2015	246.00	Put	Bond Future	6,218.9700	6.2190	5,965.6400	5.9656	(4.074)	0	0	0
2015/06/23	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R203	06/08/2015	6.74	Call	Bond Future	45.0000	0.0450	45.7100	0.0457	1.578	0	0	0
2015/06/23	R203	06/08/2015	6.75	Put	Bond Future	1,109.0800	1.1091	1,086.7600	1.0868	(2.012)	0	0	0
2015/06/23	R203	06/08/2015	7.84	Call	Bond Future	1,101.0500	1.1011	1,119.3000	1.1193	1.658	0	0	0
2015/06/23	R203	06/08/2015			Bond Future	7.2959	105.1725	7.2839	105.1956	(0.164)	0.0000	0.0000	17,933
2015/06/23	R203	06/08/2015	6.75	Call	Bond Future	47.2000	0.0472	47.9600	0.0480	1.610	0	0	0
2015/06/23	R203	06/08/2015	6.76	Call	Bond Future	49.4900	0.0495	50.3000	0.0503	1.637	0	0	0
2015/06/23	R203	06/08/2015	6.74	Put	Bond Future	1,126.4700	1.1265	1,104.1000	1.1041	(1.986)	0	0	0
2015/06/23	R203	06/08/2015	7.84	Put	Bond Future	56.5800	0.0566	51.7500	0.0517	(8.537)	0	0	5,000
2015/06/23	R203	06/08/2015	6.76	Put	Bond Future	1,091.7900	1.0918	1,069.5200	1.0695	(2.040)	0	0	0
2015/06/23	R203	05/11/2015	5.99	Call	Bond Future	13.2000	0.0132	13.5300	0.0135	2.500	0	0	0
2015/06/23	R203	05/11/2015	6.00	Put	Bond Future	2,465.0000	2.4650	2,442.7100	2.4427	(0.904)	0	0	0
2015/06/23	R203	05/11/2015			Bond Future	7.4076	102.6823	7.3944	102.7049	(0.178)	0.0000	0.0000	0
2015/06/23	R203	05/11/2015	6.00	Call	Bond Future	13.6800	0.0137	14.0200	0.0140	2.485	0	0	0
2015/06/23	R203	05/11/2015	6.01	Call	Bond Future	14.1700	0.0142	14.5300	0.0145	2.541	0	0	0
2015/06/23	R203	05/11/2015	5.99	Put	Bond Future	2,482.2100	2.4822	2,459.9100	2.4599	(0.898)	0	0	0
2015/06/23	R203	05/11/2015	6.01	Put	Bond Future	2,447.8000	2.4478	2,425.5300	2.4255	(0.910)	0	0	0
2015/06/23	R203	04/02/2016	7.26	Put	Bond Future	719.5000	0.7195	705.6200	0.7056	(1.929)	0	0	0
2015/06/23	R203	04/02/2016	7.25	Put	Bond Future	728.3700	0.7284	714.4000	0.7144	(1.918)	0	0	0
2015/06/23	R203	04/02/2016			Bond Future	7.5003	104.4282	7.4861	104.4494	(0.189)	0.0000	0.0000	0
2015/06/23	R203	04/02/2016	7.26	Call	Bond Future	360.3400	0.3603	367.6400	0.3676	2.026	0	0	0
2015/06/23	R203	04/02/2016	7.24	Call	Bond Future	348.1800	0.3482	355.3000	0.3553	2.045	0	0	0
2015/06/23	R203	04/02/2016	7.25	Call	Bond Future	354.2300	0.3542	361.4400	0.3614	2.035	0	0	0
2015/06/23	R203	04/02/2016	7.24	Put	Bond Future	737.3100	0.7373	723.2500	0.7233	(1.907)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	R204	06/08/2015	7.74	Call	Bond Future	672.6900	0.6727	705.3400	0.7053	4.854	0	0	0
2015/06/23	R204	06/08/2015	7.75	Put	Bond Future	391.2500	0.3913	359.7900	0.3598	(8.041)	0	0	0
2015/06/23	R204	06/08/2015			Bond Future	7.6480	102.1468	7.6259	102.2115	(0.288)	0.0000	0.0000	14,357
2015/06/23	R204	06/08/2015	8.41	Call	Bond Future	2,235.6700	2.2357	2,295.6300	2.2956	2.682	0	0	0
2015/06/23	R204	06/08/2015	7.74	Put	Bond Future	403.1700	0.4032	371.1200	0.3711	(7.950)	0	0	0
2015/06/23	R204	06/08/2015	7.76	Put	Bond Future	379.5800	0.3796	348.7000	0.3487	(8.135)	0	0	0
2015/06/23	R204	06/08/2015	8.41	Put	Bond Future	30.6100	0.0306	25.8700	0.0259	(15.485)	0	0	699
2015/06/23	R204	06/08/2015	7.75	Call	Bond Future	690.0000	0.6900	723.2400	0.7232	4.817	0	0	0
2015/06/23	R204	06/08/2015	7.76	Call	Bond Future	707.5500	0.7075	741.3700	0.7414	4.780	0	0	0
2015/06/23	R204	05/11/2015			Bond Future	7.7488	103.7736	7.7250	103.8386	(0.307)	0.0000	0.0000	0
2015/06/23	R204	05/11/2015	6.25	Call	Bond Future	21.5400	0.0215	22.8400	0.0228	6.035	0	0	0
2015/06/23	R204	05/11/2015	6.24	Put	Bond Future	4,249.4300	4.2494	4,185.7600	4.1858	(1.498)	0	0	0
2015/06/23	R204	05/11/2015	6.26	Put	Bond Future	4,193.4200	4.1934	4,129.8300	4.1298	(1.516)	0	0	0
2015/06/23	R204	05/11/2015	6.25	Put	Bond Future	4,221.4100	4.2214	4,157.7900	4.1578	(1.507)	0	0	0
2015/06/23	R204	05/11/2015	6.26	Call	Bond Future	22.2900	0.0223	23.6200	0.0236	5.967	0	0	0
2015/06/23	R204	05/11/2015	6.24	Call	Bond Future	20.8200	0.0208	22.0700	0.0221	6.004	0	0	0
2015/06/23	R204	04/02/2016	7.50	Call	Bond Future	600.9800	0.6010	622.9000	0.6229	3.647	0	0	0
2015/06/23	R204	04/02/2016			Bond Future	7.8322	101.5007	7.8069	101.5648	(0.324)	0.0000	0.0000	0
2015/06/23	R204	04/02/2016	7.51	Call	Bond Future	610.8200	0.6108	632.9900	0.6330	3.630	0	0	0
2015/06/23	R204	04/02/2016	7.49	Put	Bond Future	1,462.0200	1.4620	1,419.5000	1.4195	(2.908)	0	0	0
2015/06/23	R204	04/02/2016	7.51	Put	Bond Future	1,430.1600	1.4302	1,388.1500	1.3881	(2.937)	0	0	0
2015/06/23	R204	04/02/2016	7.49	Call	Bond Future	591.5600	0.5916	613.2200	0.6132	3.662	0	0	0
2015/06/23	R204	04/02/2016	7.50	Put	Bond Future	1,445.8800	1.4459	1,403.6200	1.4036	(2.923)	0	0	0
2015/06/23	R207	06/08/2015	7.76	Call	Bond Future	498.9300	0.4989	525.2500	0.5252	5.275	0	0	0
2015/06/23	R207	06/08/2015			Bond Future	7.8628	98.2896	7.8410	98.3690	(0.278)	0.0000	0.0000	35,090
2015/06/23	R207	06/08/2015	7.74	Call	Bond Future	469.2200	0.4692	494.2600	0.4943	5.337	0	0	0
2015/06/23	R207	06/08/2015	7.75	Call	Bond Future	483.9300	0.4839	509.6000	0.5096	5.304	0	0	0
2015/06/23	R207	06/08/2015	7.46	Call	Bond Future	172.0200	0.1720	182.4400	0.1824	6.057	0	0	70
2015/06/23	R207	06/08/2015	7.74	Put	Bond Future	915.9500	0.9159	861.6300	0.8616	(5.930)	0	0	0
2015/06/23	R207	06/08/2015	7.46	Put	Bond Future	1,646.4000	1.6464	1,577.4600	1.5775	(4.187)	0	0	0
2015/06/23	R207	06/08/2015	7.76	Put	Bond Future	872.7500	0.8728	819.7100	0.8197	(6.077)	0	0	0
2015/06/23	R207	06/08/2015	7.75	Put	Bond Future	894.1900	0.8942	840.5000	0.8405	(6.004)	0	0	0
2015/06/23	R207	05/11/2015	7.76	Call	Bond Future	824.8700	0.8249	854.2000	0.8542	3.556	0	0	0
2015/06/23	R207	05/11/2015			Bond Future	7.9514	99.8554	7.9282	99.9352	(0.291)	0.0000	0.0000	0
2015/06/23	R207	05/11/2015	7.74	Call	Bond Future	796.3200	0.7963	824.9000	0.8249	3.589	0	0	0
2015/06/23	R207	05/11/2015	7.50	Call	Bond Future	503.2700	0.5033	523.4200	0.5234	4.004	0	0	19
2015/06/23	R207	05/11/2015	7.75	Call	Bond Future	810.5200	0.8105	839.4700	0.8395	3.572	0	0	0
2015/06/23	R207	05/11/2015	7.43	Call	Bond Future	434.3900	0.4344	452.3300	0.4523	4.130	0	0	53
2015/06/23	R207	05/11/2015	7.74	Put	Bond Future	1,528.2200	1.5282	1,476.9600	1.4770	(3.354)	0	0	0
2015/06/23	R207	05/11/2015	7.76	Put	Bond Future	1,487.2300	1.4872	1,436.7200	1.4367	(3.396)	0	0	0
2015/06/23	R207	05/11/2015	7.43	Put	Bond Future	2,251.8700	2.2519	2,189.9700	2.1900	(2.749)	0	0	0
2015/06/23	R207	05/11/2015	7.75	Put	Bond Future	1,507.6400	1.5076	1,456.7500	1.4568	(3.375)	0	0	0
2015/06/23	R207	05/11/2015	7.50	Put	Bond Future	2,074.3500	2.0744	2,014.6600	2.0147	(2.878)	0	0	0
2015/06/23	R207	04/02/2016	7.49	Put	Bond Future	2,377.0300	2.3770	2,319.1900	2.3192	(2.433)	0	0	0
2015/06/23	R207	04/02/2016	7.27	Put	Bond Future	2,921.0100	2.9210	2,857.5600	2.8576	(2.172)	0	0	0
2015/06/23	R207	04/02/2016			Bond Future	8.0278	97.9109	8.0035	97.9903	(0.303)	0.0000	0.0000	0
2015/06/23	R207	04/02/2016	7.51	Put	Bond Future	2,330.8300	2.3308	2,273.5300	2.2735	(2.458)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	R207	04/02/2016	7.27	Call	Bond Future	408.9100	0.4089	424.8800	0.4249	3.906	0	0	43
2015/06/23	R207	04/02/2016	7.50	Call	Bond Future	612.4200	0.6124	634.2700	0.6343	3.568	0	0	19
2015/06/23	R207	04/02/2016	7.51	Call	Bond Future	622.7300	0.6227	644.8500	0.6448	3.552	0	0	0
2015/06/23	R207	04/02/2016	7.49	Call	Bond Future	602.2300	0.6022	623.8100	0.6238	3.583	0	0	0
2015/06/23	R207	04/02/2016	7.50	Put	Bond Future	2,353.8600	2.3539	2,296.2900	2.2963	(2.446)	0	0	0
2015/06/23	R207	05/05/2016	7.86	Put	Bond Future	1,974.5600	1.9746	1,926.7300	1.9267	(2.422)	0	0	0
2015/06/23	R207	05/05/2016			Bond Future	8.0935	99.6541	8.0672	99.7351	(0.325)	0.0000	0.0000	0
2015/06/23	R207	05/05/2016	7.85	Put	Bond Future	1,991.9000	1.9919	1,943.8300	1.9438	(2.413)	0	0	0
2015/06/23	R207	05/05/2016	7.56	Put	Bond Future	2,539.9900	2.5400	2,484.8900	2.4849	(2.169)	0	0	0
2015/06/23	R207	05/05/2016	7.84	Put	Bond Future	2,009.3500	2.0094	1,961.0300	1.9610	(2.405)	0	0	0
2015/06/23	R207	05/05/2016	7.56	Call	Bond Future	879.4100	0.8794	905.2800	0.9053	2.942	0	0	43
2015/06/23	R207	05/05/2016	7.85	Call	Bond Future	1,238.2600	1.2383	1,271.1600	1.2712	2.657	0	0	0
2015/06/23	R207	05/05/2016	7.86	Call	Bond Future	1,252.0100	1.2520	1,285.1500	1.2851	2.647	0	0	0
2015/06/23	R207	05/05/2016	7.84	Call	Bond Future	1,224.6000	1.2246	1,257.2500	1.2572	2.666	0	0	0
2015/06/23	R208	06/08/2015			Bond Future	7.9855	96.9394	7.9640	97.0324	(0.270)	0.0000	0.0000	38,528
2015/06/23	R208	06/08/2015	8.00	Call	Bond Future	840.6600	0.8407	880.5200	0.8805	4.742	0	0	0
2015/06/23	R208	06/08/2015	8.01	Call	Bond Future	863.0200	0.8630	903.6800	0.9037	4.711	0	0	0
2015/06/23	R208	06/08/2015	8.85	Call	Bond Future	3,677.7100	3.6777	3,765.3500	3.7654	2.383	0	0	0
2015/06/23	R208	06/08/2015	7.99	Call	Bond Future	818.6500	0.8186	857.7100	0.8577	4.771	0	0	0
2015/06/23	R208	06/08/2015	8.01	Put	Bond Future	757.4300	0.7574	705.1000	0.7051	(6.909)	0	0	0
2015/06/23	R208	06/08/2015	8.00	Put	Bond Future	778.1800	0.7782	725.0500	0.7250	(6.827)	0	0	0
2015/06/23	R208	06/08/2015	7.99	Put	Bond Future	799.3200	0.7993	745.3900	0.7454	(6.747)	0	0	0
2015/06/23	R208	06/08/2015	8.85	Put	Bond Future	34.1100	0.0341	28.7600	0.0288	(15.685)	0	0	198
2015/06/23	R208	05/11/2015			Bond Future	8.0661	95.0842	8.0435	95.1779	(0.280)	0.0000	0.0000	0
2015/06/23	R208	05/11/2015	8.48	Call	Bond Future	2,409.7100	2.4097	2,470.5300	2.4705	2.524	0	0	0
2015/06/23	R208	05/11/2015	7.74	Put	Bond Future	2,164.8200	2.1648	2,099.9200	2.0999	(2.998)	0	0	0
2015/06/23	R208	05/11/2015	7.75	Call	Bond Future	813.8900	0.8139	843.0800	0.8431	3.586	0	0	0
2015/06/23	R208	05/11/2015	7.76	Call	Bond Future	829.1500	0.8292	858.7600	0.8588	3.571	0	0	0
2015/06/23	R208	05/11/2015	8.48	Put	Bond Future	709.6100	0.7096	676.7400	0.6767	(4.632)	0	0	2,200
2015/06/23	R208	05/11/2015	7.74	Call	Bond Future	799.0200	0.7990	827.8100	0.8278	3.603	0	0	0
2015/06/23	R208	05/11/2015	7.76	Put	Bond Future	2,110.4900	2.1105	2,046.4100	2.0464	(3.036)	0	0	0
2015/06/23	R208	05/11/2015	7.75	Put	Bond Future	2,137.4500	2.1375	2,072.9500	2.0729	(3.018)	0	0	0
2015/06/23	R208	04/02/2016			Bond Future	8.1339	96.7010	8.1104	96.7946	(0.288)	0.0000	0.0000	0
2015/06/23	R208	04/02/2016	7.74	Put	Bond Future	2,608.9100	2.6089	2,546.1300	2.5461	(2.406)	0	0	0
2015/06/23	R208	04/02/2016	7.76	Put	Bond Future	2,557.1700	2.5572	2,495.0500	2.4950	(2.429)	0	0	0
2015/06/23	R208	04/02/2016	7.75	Put	Bond Future	2,582.9600	2.5830	2,520.5100	2.5205	(2.418)	0	0	0
2015/06/23	R208	04/02/2016	7.76	Call	Bond Future	1,051.1500	1.0511	1,082.6300	1.0826	2.995	0	0	0
2015/06/23	R208	04/02/2016	7.74	Call	Bond Future	1,021.5200	1.0215	1,052.3400	1.0523	3.017	0	0	0
2015/06/23	R208	04/02/2016	7.75	Call	Bond Future	1,036.2700	1.0363	1,067.4200	1.0674	3.006	0	0	0
2015/06/23	R209	06/08/2015	8.99	Put	Bond Future	1,086.0200	1.0860	1,052.5500	1.0525	(3.082)	0	0	0
2015/06/23	R209	06/08/2015			Bond Future	8.8442	77.8611	8.8385	77.9050	(0.065)	0.0000	0.0000	28,177
2015/06/23	R209	06/08/2015	9.01	Put	Bond Future	1,028.9800	1.0290	996.3300	0.9963	(3.173)	0	0	0
2015/06/23	R209	06/08/2015	9.90	Call	Bond Future	7,484.2500	7.4842	7,523.8300	7.5238	0.529	0	0	0
2015/06/23	R209	06/08/2015	9.00	Call	Bond Future	2,230.7100	2.2307	2,241.5200	2.2415	0.485	0	0	0
2015/06/23	R209	06/08/2015	9.01	Call	Bond Future	2,277.0700	2.2771	2,288.2800	2.2883	0.492	0	0	0
2015/06/23	R209	06/08/2015	8.99	Call	Bond Future	2,185.2400	2.1852	2,195.6300	2.1956	0.475	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	R209	06/08/2015	9.00	Put	Bond Future	1,057.0000	1.0570	1,023.9500	1.0239	(3.127)	0	0	0
2015/06/23	R209	06/08/2015	9.90	Put	Bond Future	48.4700	0.0485	44.1900	0.0442	(8.830)	0	0	2,914
2015/06/23	R209	05/11/2015	9.25	Call	Bond Future	4,253.4900	4.2535	4,273.0400	4.2730	0.460	0	0	0
2015/06/23	R209	05/11/2015	7.99	Put	Bond Future	7,920.7700	7.9208	7,877.7600	7.8778	(0.543)	0	0	0
2015/06/23	R209	05/11/2015			Bond Future	8.9005	75.9538	8.8947	75.9978	(0.066)	0.0000	0.0000	29
2015/06/23	R209	05/11/2015	8.01	Put	Bond Future	7,772.8600	7.7729	7,729.9700	7.7300	(0.552)	0	0	0
2015/06/23	R209	05/11/2015	9.25	Put	Bond Future	1,687.5900	1.6876	1,663.1600	1.6632	(1.448)	0	0	900
2015/06/23	R209	05/11/2015	7.99	Call	Bond Future	553.6600	0.5537	554.6300	0.5546	0.175	0	0	0
2015/06/23	R209	05/11/2015	8.00	Put	Bond Future	7,846.3500	7.8463	7,803.4000	7.8034	(0.547)	0	0	0
2015/06/23	R209	05/11/2015	8.00	Call	Bond Future	565.9100	0.5659	566.9400	0.5669	0.182	0	0	0
2015/06/23	R209	05/11/2015	8.01	Call	Bond Future	578.9500	0.5790	580.0400	0.5800	0.188	0	0	0
2015/06/23	R209	04/02/2016	8.75	Put	Bond Future	4,479.0200	4.4790	4,447.6000	4.4476	(0.701)	0	0	0
2015/06/23	R209	04/02/2016	8.74	Call	Bond Future	2,930.6000	2.9306	2,942.3500	2.9424	0.401	0	0	0
2015/06/23	R209	04/02/2016			Bond Future	8.9500	77.2455	8.9442	77.2888	(0.065)	0.0000	0.0000	0
2015/06/23	R209	04/02/2016	8.75	Call	Bond Future	2,963.3600	2.9634	2,975.2500	2.9752	0.401	0	0	0
2015/06/23	R209	04/02/2016	8.76	Call	Bond Future	2,996.3300	2.9963	3,008.3500	3.0083	0.401	0	0	0
2015/06/23	R209	04/02/2016	8.74	Put	Bond Future	4,523.2400	4.5232	4,491.6800	4.4917	(0.698)	0	0	0
2015/06/23	R209	04/02/2016	8.76	Put	Bond Future	4,435.1200	4.4351	4,403.8300	4.4038	(0.706)	0	0	0
2015/06/23	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R210	06/08/2015			Bond Future	178.3355	178.3355	178.3980	178.3980	0.035	0.0000	0.0000	1,227
2015/06/23	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R210	06/08/2015	178.99	Put	Bond Future	654.5300	0.6545	592.0100	0.5920	(9.552)	0	0	0
2015/06/23	R210	06/08/2015	179.01	Put	Bond Future	674.5300	0.6745	612.0100	0.6120	(9.269)	0	0	0
2015/06/23	R210	06/08/2015	179.00	Put	Bond Future	664.5300	0.6645	602.0100	0.6020	(9.408)	0	0	0
2015/06/23	R210	05/11/2015			Bond Future	179.0442	179.0442	179.1061	179.1061	0.035	0.0000	0.0000	0
2015/06/23	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R210	05/11/2015	181.99	Put	Bond Future	2,945.8300	2.9458	2,883.9400	2.8839	(2.101)	0	0	0
2015/06/23	R210	05/11/2015	182.01	Put	Bond Future	2,965.8300	2.9658	2,903.9400	2.9039	(2.087)	0	0	0
2015/06/23	R210	05/11/2015	182.00	Put	Bond Future	2,955.8300	2.9558	2,893.9400	2.8939	(2.094)	0	0	0
2015/06/23	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R211	06/08/2015			Bond Future	133.9173	133.9173	133.9608	133.9608	0.033	0.0000	0.0000	1,120
2015/06/23	R211	06/08/2015	134.99	Put	Bond Future	1,072.7200	1.0727	1,029.1800	1.0292	(4.059)	0	0	0
2015/06/23	R211	06/08/2015	135.01	Put	Bond Future	1,092.7200	1.0927	1,049.1800	1.0492	(3.985)	0	0	0
2015/06/23	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R211	06/08/2015	135.00	Put	Bond Future	1,082.7200	1.0827	1,039.1800	1.0392	(4.021)	0	0	0
2015/06/23	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R211	05/11/2015			Bond Future	136.0504	136.0504	136.0935	136.0935	0.032	0.0000	0.0000	0
2015/06/23	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R211	05/11/2015	134.99	Call	Bond Future	1,060.3800	1.0604	1,103.5400	1.1035	4.070	0	0	0
2015/06/23	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R211	05/11/2015	135.00	Call	Bond Future	1,050.3800	1.0504	1,093.5400	1.0935	4.109	0	0	0
2015/06/23	R211	05/11/2015	135.01	Call	Bond Future	1,040.3800	1.0404	1,083.5400	1.0835	4.148	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	R212	06/08/2015	141.01	Put	Bond Future	2,409.6400	2.4096	2,360.6500	2.3606	(2.033)	0	0	0
2015/06/23	R212	06/08/2015			Bond Future	138.6004	138.6004	138.6493	138.6493	0.035	0.0000	0.0000	1,109
2015/06/23	R212	06/08/2015	141.00	Put	Bond Future	2,399.6400	2.3996	2,350.6500	2.3506	(2.042)	0	0	0
2015/06/23	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R212	06/08/2015	140.99	Put	Bond Future	2,389.6400	2.3896	2,340.6500	2.3406	(2.050)	0	0	0
2015/06/23	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R212	05/11/2015			Bond Future	140.8080	140.8080	140.8567	140.8567	0.035	0.0000	0.0000	0
2015/06/23	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R212	05/11/2015	145.99	Put	Bond Future	5,181.9800	5.1820	5,133.2900	5.1333	(0.940)	0	0	0
2015/06/23	R212	05/11/2015	146.01	Put	Bond Future	5,201.9800	5.2020	5,153.2900	5.1533	(0.936)	0	0	0
2015/06/23	R212	05/11/2015	146.00	Put	Bond Future	5,191.9800	5.1920	5,143.2900	5.1433	(0.938)	0	0	0
2015/06/23	R213	06/08/2015			Bond Future	8.7370	88.5090	8.7262	88.5910	(0.125)	0.0000	0.0000	17,330
2015/06/23	R213	06/08/2015	8.49	Put	Bond Future	2,664.6400	2.6646	2,593.8100	2.5938	(2.658)	0	0	0
2015/06/23	R213	06/08/2015	8.51	Put	Bond Future	2,558.7700	2.5588	2,488.8500	2.4888	(2.733)	0	0	0
2015/06/23	R213	06/08/2015	8.49	Call	Bond Future	775.7100	0.7757	786.8500	0.7869	1.436	0	0	0
2015/06/23	R213	06/08/2015	8.50	Put	Bond Future	2,611.4000	2.6114	2,541.0200	2.5410	(2.695)	0	0	0
2015/06/23	R213	06/08/2015	8.50	Call	Bond Future	800.0800	0.8001	811.6700	0.8117	1.449	0	0	0
2015/06/23	R213	06/08/2015	8.51	Call	Bond Future	824.9600	0.8250	837.0100	0.8370	1.461	0	0	0
2015/06/23	R213	05/11/2015	7.76	Call	Bond Future	397.6400	0.3976	402.9900	0.4030	1.345	0	0	0
2015/06/23	R213	05/11/2015			Bond Future	8.8001	86.3752	8.7889	86.4579	(0.126)	0.0000	0.0000	0
2015/06/23	R213	05/11/2015	7.74	Call	Bond Future	379.4200	0.3794	384.5000	0.3845	1.339	0	0	0
2015/06/23	R213	05/11/2015	7.75	Call	Bond Future	388.4400	0.3884	393.6600	0.3937	1.344	0	0	0
2015/06/23	R213	05/11/2015	7.74	Put	Bond Future	8,791.2000	8.7912	8,713.6700	8.7137	(0.882)	0	0	0
2015/06/23	R213	05/11/2015	7.76	Put	Bond Future	8,640.1900	8.6402	8,562.9300	8.5629	(0.894)	0	0	0
2015/06/23	R213	05/11/2015	7.75	Put	Bond Future	8,715.5500	8.7155	8,638.1600	8.6382	(0.888)	0	0	0
2015/06/23	R213	04/02/2016			Bond Future	8.8575	87.8438	8.8462	87.9262	(0.127)	0.0000	0.0000	0
2015/06/23	R213	04/02/2016	8.75	Call	Bond Future	3,161.6100	3.1616	3,193.9300	3.1939	1.022	0	0	0
2015/06/23	R213	04/02/2016	8.74	Put	Bond Future	3,994.0200	3.9940	3,943.6200	3.9436	(1.262)	0	0	0
2015/06/23	R213	04/02/2016	8.76	Put	Bond Future	3,913.8000	3.9138	3,863.9500	3.8639	(1.274)	0	0	0
2015/06/23	R213	04/02/2016	8.75	Put	Bond Future	3,953.7600	3.9538	3,903.6400	3.9036	(1.268)	0	0	0
2015/06/23	R213	04/02/2016	8.76	Call	Bond Future	3,195.8000	3.1958	3,228.3900	3.2284	1.020	0	0	0
2015/06/23	R213	04/02/2016	8.74	Call	Bond Future	3,127.6300	3.1276	3,159.6700	3.1597	1.024	0	0	0
2015/06/23	R214	06/08/2015	8.76	Put	Bond Future	2,233.8400	2.2338	2,165.0500	2.1650	(3.079)	0	0	0
2015/06/23	R214	06/08/2015			Bond Future	8.8827	78.9949	8.8719	79.0820	(0.121)	0.0000	0.0000	22,215
2015/06/23	R214	06/08/2015	8.75	Put	Bond Future	2,283.3400	2.2833	2,213.9600	2.2140	(3.039)	0	0	0
2015/06/23	R214	06/08/2015	8.74	Call	Bond Future	1,169.4100	1.1694	1,186.4600	1.1865	1.458	0	0	0
2015/06/23	R214	06/08/2015	8.75	Call	Bond Future	1,201.7200	1.2017	1,219.3500	1.2194	1.467	0	0	0
2015/06/23	R214	06/08/2015	8.76	Call	Bond Future	1,234.6000	1.2346	1,252.8200	1.2528	1.476	0	0	0
2015/06/23	R214	06/08/2015	8.74	Put	Bond Future	2,333.5400	2.3335	2,263.5800	2.2636	(2.998)	0	0	0
2015/06/23	R214	05/11/2015			Bond Future	8.9384	76.9629	8.9274	77.0506	(0.123)	0.0000	0.0000	0
2015/06/23	R214	05/11/2015	7.99	Put	Bond Future	8,757.5200	8.7575	8,676.8100	8.6768	(0.922)	0	0	0
2015/06/23	R214	05/11/2015	8.00	Put	Bond Future	8,675.8400	8.6758	8,595.3000	8.5953	(0.928)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/23	R214	05/11/2015	8.01	Put	Bond Future	8,595.1000	8.5951	8,514.7400	8.5147	(0.935)	0	0	0
2015/06/23	R214	05/11/2015	7.99	Call	Bond Future	540.5000	0.5405	547.5400	0.5475	1.302	0	0	0
2015/06/23	R214	05/11/2015	8.00	Call	Bond Future	552.8000	0.5528	560.0100	0.5600	1.304	0	0	0
2015/06/23	R214	05/11/2015	8.01	Call	Bond Future	565.8700	0.5659	573.2600	0.5733	1.306	0	0	0
2015/06/23	R214	04/02/2016			Bond Future	8.9891	78.2713	8.9780	78.3591	(0.124)	0.0000	0.0000	4,320
2015/06/23	R214	04/02/2016	7.99	Put	Bond Future	9,675.1700	9.6752	9,599.9500	9.6000	(0.777)	0	0	0
2015/06/23	R214	04/02/2016	8.00	Call	Bond Future	1,089.2000	1.0892	1,101.9900	1.1020	1.174	0	0	0
2015/06/23	R214	04/02/2016	8.01	Call	Bond Future	1,107.2900	1.1073	1,120.2600	1.1203	1.171	0	0	0
2015/06/23	R214	04/02/2016	7.99	Call	Bond Future	1,072.3900	1.0724	1,084.9900	1.0850	1.175	0	0	0
2015/06/23	R214	04/02/2016	8.01	Put	Bond Future	9,522.7400	9.5227	9,447.8900	9.4479	(0.786)	0	0	0
2015/06/23	R214	04/02/2016	8.00	Put	Bond Future	9,598.2300	9.5982	9,523.2000	9.5232	(0.782)	0	0	0
2015/06/23	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R248	06/08/2015			Bond Future	8.9385	101.9278	8.9328	101.9873	(0.064)	0.0000	0.0000	37,233
2015/06/23	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R248	06/08/2015	8.74	Put	Bond Future	2,094.0900	2.0941	2,034.6200	2.0346	(2.840)	0	0	0
2015/06/23	R248	06/08/2015	8.76	Put	Bond Future	1,879.5700	1.8796	1,820.1000	1.8201	(3.164)	0	0	0
2015/06/23	R248	06/08/2015	8.75	Put	Bond Future	1,986.7300	1.9867	1,927.2600	1.9273	(2.993)	0	0	0
2015/06/23	R248	05/11/2015	8.01	Put	Bond Future	11,081.3800	11.0814	11,021.8800	11.0219	(0.537)	0	0	0
2015/06/23	R248	05/11/2015			Bond Future	8.9956	99.1220	8.9898	99.1815	(0.065)	0.0000	0.0000	0
2015/06/23	R248	05/11/2015	8.00	Put	Bond Future	11,204.8400	11.2048	11,145.3400	11.1453	(0.531)	0	0	0
2015/06/23	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R248	05/11/2015	7.99	Put	Bond Future	11,328.5500	11.3286	11,269.0500	11.2690	(0.525)	0	0	0
2015/06/23	R248	04/02/2016	8.99	Put	Bond Future	589.0900	0.5891	530.2500	0.5302	(9.988)	0	0	0
2015/06/23	R248	04/02/2016			Bond Future	9.0479	100.8073	9.0421	100.8661	(0.064)	0.0000	0.0000	0
2015/06/23	R248	04/02/2016	9.00	Put	Bond Future	486.8800	0.4869	428.0400	0.4280	(12.085)	0	0	0
2015/06/23	R248	04/02/2016	9.01	Put	Bond Future	384.8600	0.3849	326.0200	0.3260	(15.289)	0	0	0
2015/06/23	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/23	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**497127**