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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/06/2015 TO 25/06/2015

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
2015/06/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	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
2015/06/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	2025	06/08/2015	120.99	Put	Bond Future	198.6600	0.1987	156.1500	0.1562	(21.398)	0	0	0
2015/06/25	2025	06/08/2015			Bond Future	120.7913	120.7913	120.8339	120.8339	0.035	0.0000	0.0000	38
2015/06/25	2025	06/08/2015	121.01	Put	Bond Future	218.6600	0.2187	176.1500	0.1761	(19.441)	0	0	0
2015/06/25	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2025	06/08/2015	121.00	Put	Bond Future	208.6600	0.2087	166.1500	0.1661	(20.373)	0	0	0
2015/06/25	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2025	05/11/2015	123.01	Put	Bond Future	298.9300	0.2989	257.3800	0.2574	(13.900)	0	0	0
2015/06/25	2025	05/11/2015			Bond Future	122.7111	122.7111	122.7526	122.7526	0.034	0.0000	0.0000	0
2015/06/25	2025	05/11/2015	123.00	Put	Bond Future	288.9300	0.2889	247.3800	0.2474	(14.381)	0	0	0
2015/06/25	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2025	05/11/2015	122.99	Put	Bond Future	278.9300	0.2789	237.3800	0.2374	(14.896)	0	0	0
2015/06/25	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2030	06/08/2015			Bond Future	8.6513	94.9382	8.6251	95.1442	(0.303)	0.0000	0.0000	9,953
2015/06/25	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2030	06/08/2015	7.74	Put	Bond Future	7,557.6000	7.5576	7,351.5100	7.3515	(2.727)	0	0	0
2015/06/25	2030	06/08/2015	7.76	Put	Bond Future	7,382.8600	7.3829	7,176.7700	7.1768	(2.791)	0	0	0
2015/06/25	2030	06/08/2015	7.75	Put	Bond Future	7,470.1800	7.4702	7,264.0900	7.2641	(2.759)	0	0	0
2015/06/25	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2030	05/11/2015			Bond Future	8.7128	96.4475	8.6860	96.6555	(0.308)	0.0000	0.0000	0
2015/06/25	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2030	05/11/2015	8.49	Put	Bond Future	1,746.7100	1.7467	1,538.6800	1.5387	(11.910)	0	0	0
2015/06/25	2030	05/11/2015	8.51	Put	Bond Future	1,588.0800	1.5881	1,380.0500	1.3800	(13.099)	0	0	0
2015/06/25	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2030	05/11/2015	8.50	Put	Bond Future	1,667.3500	1.6674	1,459.3200	1.4593	(12.477)	0	0	0
2015/06/25	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2032	06/08/2015			Bond Future	8.7549	98.6231	8.7287	98.8428	(0.298)	0.0000	0.0000	1,678
2015/06/25	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2032	06/08/2015	8.50	Put	Bond Future	2,175.8500	2.1759	1,956.1100	1.9561	(10.099)	0	0	0
2015/06/25	2032	06/08/2015	8.49	Put	Bond Future	2,262.6900	2.2627	2,042.9500	2.0429	(9.711)	0	0	0
2015/06/25	2032	06/08/2015	8.51	Put	Bond Future	2,089.1200	2.0891	1,869.3800	1.8694	(10.518)	0	0	0
2015/06/25	2032	05/11/2015			Bond Future	8.8177	96.0359	8.7910	96.2577	(0.303)	0.0000	0.0000	0
2015/06/25	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2032	05/11/2015	7.99	Put	Bond Future	7,227.1200	7.2271	7,005.3100	7.0053	(3.069)	0	0	0

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2015/06/25	2032	05/11/2015	8.01	Put	Bond Future	7,043.2800	7.0433	6,821.4700	6.8215	(3.149)	0	0	0
2015/06/25	2032	05/11/2015	8.00	Put	Bond Future	7,135.1400	7.1351	6,913.3300	6.9133	(3.109)	0	0	0
2015/06/25	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2032	04/02/2016			Bond Future	8.8728	97.6674	8.8452	97.8930	(0.311)	0.0000	0.0000	0
2015/06/25	2032	04/02/2016	8.69	Put	Bond Future	1,509.9400	1.5099	1,284.2900	1.2843	(14.944)	0	0	0
2015/06/25	2032	04/02/2016	8.71	Put	Bond Future	1,343.0000	1.3430	1,117.3500	1.1173	(16.802)	0	0	0
2015/06/25	2032	04/02/2016	8.70	Put	Bond Future	1,426.4200	1.4264	1,200.7700	1.2008	(15.819)	0	0	0
2015/06/25	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	06/08/2015			Bond Future	8.8692	96.7552	8.8431	96.9975	(0.294)	0.0000	0.0000	41,268
2015/06/25	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	06/08/2015	8.74	Put	Bond Future	1,208.1100	1.2081	965.8000	0.9658	(20.057)	0	0	0
2015/06/25	2037	06/08/2015	8.76	Put	Bond Future	1,019.5100	1.0195	777.2000	0.7772	(23.767)	0	0	0
2015/06/25	2037	06/08/2015	8.75	Put	Bond Future	1,113.7400	1.1137	871.4300	0.8714	(21.756)	0	0	0
2015/06/25	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	05/11/2015	7.99	Put	Bond Future	9,214.5000	9.2145	8,969.6500	8.9697	(2.657)	0	0	0
2015/06/25	2037	05/11/2015	8.01	Put	Bond Future	9,003.9100	9.0039	8,759.0600	8.7591	(2.719)	0	0	0
2015/06/25	2037	05/11/2015			Bond Future	8.9276	98.2935	8.9009	98.5384	(0.299)	0.0000	0.0000	0
2015/06/25	2037	05/11/2015	8.00	Put	Bond Future	9,109.1200	9.1091	8,864.2700	8.8643	(2.688)	0	0	0
2015/06/25	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	04/02/2016	8.75	Put	Bond Future	2,117.3200	2.1173	1,868.2800	1.8683	(11.762)	0	0	0
2015/06/25	2037	04/02/2016			Bond Future	8.9802	95.7055	8.9527	95.9545	(0.306)	0.0000	0.0000	0
2015/06/25	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2037	04/02/2016	8.74	Put	Bond Future	2,210.9400	2.2109	1,961.9000	1.9619	(11.264)	0	0	0
2015/06/25	2037	04/02/2016	8.76	Put	Bond Future	2,023.8300	2.0238	1,774.7900	1.7748	(12.305)	0	0	0
2015/06/25	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2038	06/08/2015			Bond Future	124.6466	124.6466	124.6912	124.6912	0.036	0.0000	0.0000	3,582
2015/06/25	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2038	06/08/2015	127.99	Put	Bond Future	3,343.4200	3.3434	3,298.7800	3.2988	(1.335)	0	0	0
2015/06/25	2038	06/08/2015	128.01	Put	Bond Future	3,363.4200	3.3634	3,318.7800	3.3188	(1.327)	0	0	0
2015/06/25	2038	06/08/2015	128.00	Put	Bond Future	3,353.4200	3.3534	3,308.7800	3.3088	(1.331)	0	0	0
2015/06/25	2038	05/11/2015			Bond Future	126.6276	126.6276	126.6714	126.6714	0.035	0.0000	0.0000	0
2015/06/25	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2038	05/11/2015	133.99	Put	Bond Future	7,362.4100	7.3624	7,318.5800	7.3186	(0.595)	0	0	0
2015/06/25	2038	05/11/2015	134.01	Put	Bond Future	7,382.4100	7.3824	7,338.5800	7.3386	(0.594)	0	0	0
2015/06/25	2038	05/11/2015	134.00	Put	Bond Future	7,372.4100	7.3724	7,328.5800	7.3286	(0.595)	0	0	0
2015/06/25	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	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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2015/06/25	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2044	06/08/2015			Bond Future	8.9225	98.5075	8.8964	98.7718	(0.292)	0.0000	0.0000	13,051
2015/06/25	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2044	06/08/2015	8.74	Put	Bond Future	1,876.5200	1.8765	1,612.2000	1.6122	(14.086)	0	0	0
2015/06/25	2044	06/08/2015	8.76	Put	Bond Future	1,667.9000	1.6679	1,403.5800	1.4036	(15.847)	0	0	0
2015/06/25	2044	06/08/2015	8.75	Put	Bond Future	1,772.1200	1.7721	1,507.8000	1.5078	(14.915)	0	0	0
2015/06/25	2044	05/11/2015			Bond Future	8.9781	100.0736	8.9515	100.3409	(0.297)	0.0000	0.0000	0
2015/06/25	2044	05/11/2015	8.24	Put	Bond Future	7,885.3700	7.8854	7,618.1200	7.6181	(3.389)	0	0	0
2015/06/25	2044	05/11/2015	8.26	Put	Bond Future	7,657.8100	7.6578	7,390.5600	7.3906	(3.490)	0	0	0
2015/06/25	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2044	05/11/2015	8.25	Put	Bond Future	7,771.4800	7.7715	7,504.2300	7.5042	(3.439)	0	0	0
2015/06/25	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2044	04/02/2016	8.99	Put	Bond Future	379.6400	0.3796	107.9000	0.1079	(71.578)	0	0	0
2015/06/25	2044	04/02/2016			Bond Future	9.0282	97.3906	9.0008	97.6624	(0.303)	0.0000	0.0000	0
2015/06/25	2044	04/02/2016	9.01	Put	Bond Future	180.7200	0.1807	0.0000	0.0000	(100.000)	0	0	0
2015/06/25	2044	04/02/2016	9.00	Put	Bond Future	280.0900	0.2801	8.3500	0.0084	(97.019)	0	0	0
2015/06/25	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	91.0200	0.0910	100.000	0	0	0
2015/06/25	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2046	06/08/2015	129.01	Put	Bond Future	5,907.0000	5.9070	5,862.7500	5.8627	(0.749)	0	0	0
2015/06/25	2046	06/08/2015			Bond Future	123.1030	123.1030	123.1473	123.1473	0.036	0.0000	0.0000	5,722
2015/06/25	2046	06/08/2015	129.00	Put	Bond Future	5,897.0000	5.8970	5,852.7500	5.8527	(0.750)	0	0	0
2015/06/25	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2046	06/08/2015	128.99	Put	Bond Future	5,887.0000	5.8870	5,842.7500	5.8427	(0.752)	0	0	0
2015/06/25	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2046	05/11/2015			Bond Future	123.6534	123.6534	123.6965	123.6965	0.035	0.0000	0.0000	0
2015/06/25	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2046	05/11/2015	132.99	Put	Bond Future	9,336.6100	9.3366	9,293.5100	9.2935	(0.462)	0	0	0
2015/06/25	2046	05/11/2015	133.01	Put	Bond Future	9,356.6100	9.3566	9,313.5100	9.3135	(0.461)	0	0	0
2015/06/25	2046	05/11/2015	133.00	Put	Bond Future	9,346.6100	9.3466	9,303.5100	9.3035	(0.461)	0	0	0
2015/06/25	2050	06/08/2015			Bond Future	132.8259	132.8259	132.8734	132.8734	0.036	0.0000	0.0000	3,821
2015/06/25	2050	06/08/2015	136.99	Put	Bond Future	4,164.0700	4.1641	4,116.6300	4.1166	(1.139)	0	0	0
2015/06/25	2050	06/08/2015	137.01	Put	Bond Future	4,184.0700	4.1841	4,136.6300	4.1366	(1.134)	0	0	0
2015/06/25	2050	06/08/2015	137.00	Put	Bond Future	4,174.0700	4.1741	4,126.6300	4.1266	(1.137)	0	0	0
2015/06/25	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2050	05/11/2015			Bond Future	134.9365	134.9365	134.9829	134.9829	0.034	0.0000	0.0000	0
2015/06/25	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2050	05/11/2015	144.99	Put	Bond Future	10,053.5000	10.0535	10,007.0900	10.0071	(0.462)	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
2015/06/25	2050	05/11/2015	145.01	Put	Bond Future	10,073.5000	10.0735	10,027.0900	10.0271	(0.461)	0	0	0
2015/06/25	2050	05/11/2015	145.00	Put	Bond Future	10,063.5000	10.0635	10,017.0900	10.0171	(0.461)	0	0	0
2015/06/25	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	AL37	06/08/2015			Index Future	457.3620	457.3620	457.9290	457.9290	0.124	0.0000	0.0000	124
2015/06/25	AL37	05/11/2015			Index Future	464.7070	464.7070	465.2770	465.2770	0.123	0.0000	0.0000	0
2015/06/25	AL7T	06/08/2015			Index Future	539.9430	539.9430	541.4960	541.4960	0.288	0.0000	0.0000	3
2015/06/25	AL7T	05/11/2015			Index Future	548.6140	548.6140	550.1840	550.1840	0.286	0.0000	0.0000	0
2015/06/25	ALBI	06/08/2015			Index Future	493.4060	493.4060	494.4610	494.4610	0.214	0.0000	0.0000	508
2015/06/25	ALBI	05/11/2015			Index Future	501.3300	501.3300	502.3950	502.3950	0.212	0.0000	0.0000	103
2015/06/25	ALBI	04/02/2016			Index Future	509.8390	509.8390	510.9220	510.9220	0.212	0.0000	0.0000	0
2015/06/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	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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2015/06/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	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
2015/06/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/25	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	10.3600	0.0104	100.000	0	0	0
2015/06/25	EL28	06/08/2015			Bond Future	124.5568	124.5568	125.0104	125.0104	0.364	0.0000	0.0000	0
2015/06/25	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.3600	0.0004	100.000	0	0	0
2015/06/25	EL28	06/08/2015	124.99	Put	Bond Future	433.1800	0.4332	0.0000	0.0000	(100.000)	0	0	0
2015/06/25	EL28	06/08/2015	125.01	Put	Bond Future	453.1800	0.4532	0.0000	0.0000	(100.000)	0	0	0
2015/06/25	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	20.3600	0.0204	100.000	0	0	0
2015/06/25	EL28	06/08/2015	125.00	Put	Bond Future	443.1800	0.4432	0.0000	0.0000	(100.000)	0	0	0
2015/06/25	EL28	05/11/2015	126.99	Put	Bond Future	2,001.7600	2.0018	1,542.5200	1.5425	(22.942)	0	0	0
2015/06/25	EL28	05/11/2015			Bond Future	124.9882	124.9882	125.4475	125.4475	0.367	0.0000	0.0000	0
2015/06/25	EL28	05/11/2015	127.01	Put	Bond Future	2,021.7600	2.0218	1,562.5200	1.5625	(22.715)	0	0	0
2015/06/25	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	EL28	05/11/2015	127.00	Put	Bond Future	2,011.7600	2.0118	1,552.5200	1.5525	(22.828)	0	0	0
2015/06/25	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	ES33	06/08/2015			Bond Future	9.7776	83.8912	9.7512	84.0808	(0.270)	0.0000	0.0000	6,396
2015/06/25	ES33	06/08/2015	9.59	Put	Bond Future	1,361.3500	1.3613	1,171.6800	1.1717	(13.932)	0	0	0
2015/06/25	ES33	06/08/2015	9.61	Put	Bond Future	1,214.5500	1.2145	1,024.8800	1.0249	(15.616)	0	0	0
2015/06/25	ES33	06/08/2015	9.60	Put	Bond Future	1,287.9000	1.2879	1,098.2300	1.0982	(14.727)	0	0	0
2015/06/25	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	ES33	05/11/2015	9.00	Put	Bond Future	6,495.6100	6.4956	6,304.0100	6.3040	(2.950)	0	0	0
2015/06/25	ES33	05/11/2015			Bond Future	9.8682	81.4378	9.8411	81.6294	(0.275)	0.0000	0.0000	0
2015/06/25	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	ES33	05/11/2015	8.99	Put	Bond Future	6,574.9400	6.5749	6,383.3400	6.3833	(2.914)	0	0	0
2015/06/25	ES33	05/11/2015	9.01	Put	Bond Future	6,416.3800	6.4164	6,224.7800	6.2248	(2.986)	0	0	0
2015/06/25	ES33	04/02/2016	10.01	Call	Bond Future	385.6800	0.3857	580.5300	0.5805	50.521	0	0	0
2015/06/25	ES33	04/02/2016			Bond Future	9.9543	82.8212	9.9263	83.0160	(0.281)	0.0000	0.0000	0
2015/06/25	ES33	04/02/2016	9.99	Call	Bond Future	247.5500	0.2475	442.4000	0.4424	78.711	0	0	0
2015/06/25	ES33	04/02/2016	10.00	Call	Bond Future	316.6600	0.3167	511.5100	0.5115	61.533	0	0	0
2015/06/25	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	06/08/2015			GOVI	489.8260	489.8260	490.8550	490.8550	0.210	0.0000	0.0000	465
2015/06/25	GOVI	06/08/2015	499.99	Put	GOVI	101,640.0000	10.1640	91,350.0000	9.1350	(10.124)	0	0	0
2015/06/25	GOVI	06/08/2015	500.01	Put	GOVI	101,840.0000	10.1840	91,550.0000	9.1550	(10.104)	0	0	0
2015/06/25	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	06/08/2015	500.00	Put	GOVI	101,740.0000	10.1740	91,450.0000	9.1450	(10.114)	0	0	0
2015/06/25	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	05/11/2015			GOVI	497.6920	497.6920	498.7310	498.7310	0.209	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
2015/06/25	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	05/11/2015	529.99	Put	GOVI	322,980.0000	32.2980	312,590.0000	31.2590	(3.217)	0	0	0
2015/06/25	GOVI	05/11/2015	530.01	Put	GOVI	323,180.0000	32.3180	312,790.0000	31.2790	(3.215)	0	0	0
2015/06/25	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	05/11/2015	530.00	Put	GOVI	323,080.0000	32.3080	312,690.0000	31.2690	(3.216)	0	0	0
2015/06/25	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	04/02/2016			GOVI	506.1400	506.1400	507.1960	507.1960	0.209	0.0000	0.0000	0
2015/06/25	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	GOVI	04/02/2016	511.99	Put	GOVI	58,500.0000	5.8500	47,940.0000	4.7940	(18.051)	0	0	0
2015/06/25	GOVI	04/02/2016	512.01	Put	GOVI	58,700.0000	5.8700	48,140.0000	4.8140	(17.990)	0	0	0
2015/06/25	GOVI	04/02/2016	512.00	Put	GOVI	58,600.0000	5.8600	48,040.0000	4.8040	(18.020)	0	0	0
2015/06/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/25	IGOV	06/08/2015			Index Future	227.8950	227.8950	228.0660	228.0660	0.075	0.0000	0.0000	1,080
2015/06/25	IGOV	05/11/2015			Index Future	231.5550	231.5550	231.7260	231.7260	0.074	0.0000	0.0000	17
2015/06/25	IGOV	04/02/2016			Index Future	235.4850	235.4850	235.6590	235.6590	0.074	0.0000	0.0000	0
2015/06/25	ILBI	06/08/2015			Index Future	618.9060	618.9060	619.3730	619.3730	0.075	0.0000	0.0000	159
2015/06/25	ILBI	05/11/2015			Index Future	629.0240	629.0240	629.4950	629.4950	0.075	0.0000	0.0000	0
2015/06/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/25	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1900	93.8100	0.487	0.0000	0.0000	0
2015/06/25	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/06/25	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/06/25	JBAF	21/10/2015			Jibar Tradeable Future	6.5300	93.4700	6.4900	93.5100	(0.613)	0.0000	0.0000	0
2015/06/25	JBAF	18/11/2015			Jibar Tradeable Future	6.6000	93.4000	6.5600	93.4400	(0.606)	0.0000	0.0000	500
2015/06/25	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.6700	93.3300	(0.299)	0.0000	0.0000	0
2015/06/25	JBAF	17/02/2016			Jibar Tradeable Future	6.8500	93.1500	6.8300	93.1700	(0.292)	0.0000	0.0000	2,000
2015/06/25	JBAF	16/03/2016			Jibar Tradeable Future	6.9700	93.0300	6.9400	93.0600	(0.430)	0.0000	0.0000	0
2015/06/25	JBAF	15/06/2016			Jibar Tradeable Future	7.1900	92.8100	7.1600	92.8400	(0.417)	0.0000	0.0000	0
2015/06/25	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.3700	92.6300	(0.405)	0.0000	0.0000	0
2015/06/25	JBAF	21/12/2016			Jibar Tradeable Future	7.5700	92.4300	7.5400	92.4600	(0.396)	0.0000	0.0000	0
2015/06/25	JBAF	15/03/2017			Jibar Tradeable Future	7.6900	92.3100	7.6600	92.3400	(0.390)	0.0000	0.0000	0
2015/06/25	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/06/25	R023	06/08/2015	8.24	Call	Bond Future	1,292.8800	1.2929	1,402.1200	1.4021	8.449	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
2015/06/25	R023	06/08/2015	9.07	Put	Bond Future	31.3200	0.0313	24.0000	0.0240	(23.372)	0	0	911
2015/06/25	R023	06/08/2015			Bond Future	8.1458	101.2676	8.1092	101.4685	(0.449)	0.0000	0.0000	20,973
2015/06/25	R023	06/08/2015	8.26	Put	Bond Future	733.8400	0.7338	645.5400	0.6455	(12.033)	0	0	0
2015/06/25	R023	06/08/2015	9.07	Call	Bond Future	4,937.3100	4.9373	5,130.9600	5.1310	3.922	0	0	0
2015/06/25	R023	06/08/2015	8.25	Put	Bond Future	755.5900	0.7556	665.5900	0.6656	(11.911)	0	0	0
2015/06/25	R023	06/08/2015	8.24	Put	Bond Future	778.0900	0.7781	686.3600	0.6864	(11.789)	0	0	0
2015/06/25	R023	06/08/2015	8.25	Call	Bond Future	1,324.8300	1.3248	1,435.8000	1.4358	8.376	0	0	0
2015/06/25	R023	06/08/2015	8.26	Call	Bond Future	1,357.4800	1.3575	1,470.1500	1.4701	8.300	0	0	0
2015/06/25	R023	05/11/2015			Bond Future	8.2208	98.9540	8.1828	99.1568	(0.463)	0.0000	0.0000	0
2015/06/25	R023	05/11/2015	7.99	Put	Bond Future	2,488.8200	2.4888	2,362.4800	2.3625	(5.076)	0	0	0
2015/06/25	R023	05/11/2015	8.01	Put	Bond Future	2,424.0100	2.4240	2,299.5300	2.2995	(5.135)	0	0	0
2015/06/25	R023	05/11/2015	7.99	Call	Bond Future	1,249.7000	1.2497	1,326.1700	1.3262	6.119	0	0	0
2015/06/25	R023	05/11/2015	8.00	Put	Bond Future	2,456.2800	2.4563	2,330.8700	2.3309	(5.106)	0	0	0
2015/06/25	R023	05/11/2015	8.00	Call	Bond Future	1,271.2500	1.2713	1,348.6500	1.3487	6.088	0	0	0
2015/06/25	R023	05/11/2015	8.01	Call	Bond Future	1,293.0400	1.2930	1,371.3700	1.3714	6.058	0	0	0
2015/06/25	R023	04/02/2016	8.01	Put	Bond Future	3,078.8100	3.0788	2,953.8500	2.9538	(4.059)	0	0	0
2015/06/25	R023	04/02/2016			Bond Future	8.2872	100.6345	8.2474	100.8408	(0.481)	0.0000	0.0000	0
2015/06/25	R023	04/02/2016	8.00	Put	Bond Future	3,110.1400	3.1101	2,984.4400	2.9844	(4.042)	0	0	0
2015/06/25	R023	04/02/2016	8.01	Call	Bond Future	1,632.7100	1.6327	1,714.0300	1.7140	4.981	0	0	0
2015/06/25	R023	04/02/2016	7.99	Call	Bond Future	1,590.2100	1.5902	1,670.0700	1.6701	5.022	0	0	0
2015/06/25	R023	04/02/2016	8.00	Call	Bond Future	1,611.3800	1.6114	1,691.9600	1.6920	5.001	0	0	0
2015/06/25	R023	04/02/2016	7.99	Put	Bond Future	3,141.6700	3.1417	3,015.2500	3.0152	(4.024)	0	0	0
2015/06/25	R186	06/08/2015	7.65	Call	Bond Future	162.4800	0.1625	192.7900	0.1928	18.655	0	0	75
2015/06/25	R186	06/08/2015	8.00	Put	Bond Future	2,851.9400	2.8519	2,575.7700	2.5758	(9.684)	0	0	0
2015/06/25	R186	06/08/2015	8.90	Put	Bond Future	184.6200	0.1846	143.9300	0.1439	(22.040)	0	0	5,350
2015/06/25	R186	06/08/2015			Bond Future	8.2651	117.7332	8.2185	118.1096	(0.563)	0.0000	0.0000	35,822
2015/06/25	R186	06/08/2015	8.50	Call	Bond Future	2,648.7400	2.6487	2,900.8500	2.9008	9.518	0	0	0
2015/06/25	R186	06/08/2015	8.55	Put	Bond Future	659.2600	0.6593	548.6100	0.5486	(16.784)	0	0	7,229
2015/06/25	R186	06/08/2015	7.85	Call	Bond Future	391.5500	0.3916	455.5500	0.4555	16.345	0	0	20
2015/06/25	R186	06/08/2015	8.00	Call	Bond Future	685.2600	0.6853	785.4800	0.7855	14.625	0	0	0
2015/06/25	R186	06/08/2015	8.01	Call	Bond Future	709.2100	0.7092	812.1400	0.8121	14.513	0	0	0
2015/06/25	R186	06/08/2015	7.75	Call	Bond Future	257.1800	0.2572	302.2200	0.3022	17.513	0	0	1,000
2015/06/25	R186	06/08/2015	8.35	Call	Bond Future	1,896.7100	1.8967	2,103.7800	2.1038	10.917	0	0	20
2015/06/25	R186	06/08/2015	7.99	Call	Bond Future	661.7700	0.6618	759.3100	0.7593	14.739	0	0	0
2015/06/25	R186	06/08/2015	8.68	Put	Bond Future	423.8500	0.4238	344.6100	0.3446	(18.695)	0	0	20
2015/06/25	R186	06/08/2015	8.46	Put	Bond Future	876.9400	0.8769	741.1300	0.7411	(15.487)	0	0	75
2015/06/25	R186	06/08/2015	8.45	Call	Bond Future	2,383.8900	2.3839	2,621.5300	2.6215	9.969	0	0	0
2015/06/25	R186	06/08/2015	8.05	Call	Bond Future	811.0800	0.8111	925.1700	0.9252	14.066	0	0	75
2015/06/25	R186	06/08/2015	7.65	Put	Bond Future	5,275.2500	5.2752	4,929.1700	4.9292	(6.560)	0	0	0
2015/06/25	R186	06/08/2015	8.50	Put	Bond Future	773.5100	0.7735	649.2300	0.6492	(16.067)	0	0	5,229
2015/06/25	R186	06/08/2015	8.55	Call	Bond Future	2,928.2400	2.9282	3,193.9800	3.1940	9.075	0	0	0
2015/06/25	R186	06/08/2015	7.75	Put	Bond Future	4,518.1300	4.5181	4,186.7800	4.1868	(7.334)	0	0	0
2015/06/25	R186	06/08/2015	8.45	Put	Bond Future	904.2700	0.9043	765.5200	0.7655	(15.344)	0	0	4,229
2015/06/25	R186	06/08/2015	7.99	Put	Bond Future	2,911.2600	2.9113	2,632.4100	2.6324	(9.578)	0	0	0
2015/06/25	R186	06/08/2015	8.05	Put	Bond Future	2,564.8700	2.5649	2,302.5700	2.3026	(10.227)	0	0	0
2015/06/25	R186	06/08/2015	8.90	Call	Bond Future	5,158.3100	5.1583	5,494.0100	5.4940	6.508	0	0	0
2015/06/25	R186	06/08/2015	8.46	Call	Bond Future	2,435.8300	2.4358	2,676.4100	2.6764	9.877	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
2015/06/25	R186	06/08/2015	7.85	Put	Bond Future	3,808.7900		3.8088	3,496.4000	3.4964	(8.202)	0	0	0
2015/06/25	R186	06/08/2015	8.01	Put	Bond Future	2,793.1500		2.7931	2,519.6900	2.5197	(9.790)	0	0	0
2015/06/25	R186	06/08/2015	8.35	Put	Bond Future	1,213.9600		1.2140	1,044.6400	1.0446	(13.948)	0	0	0
2015/06/25	R186	06/08/2015	8.68	Call	Bond Future	3,707.8900		3.7079	4,005.0400	4.0050	8.014	0	0	0
2015/06/25	R186	05/11/2015	8.24	Call	Bond Future	2,384.3400		2.3843	2,557.5800	2.5576	7.266	0	0	0
2015/06/25	R186	05/11/2015	8.25	Put	Bond Future	3,038.1400		3.0381	2,832.4400	2.8324	(6.771)	0	0	8,690
2015/06/25	R186	05/11/2015	8.45	Call	Bond Future	3,228.4400		3.2284	3,438.5600	3.4386	6.508	0	0	0
2015/06/25	R186	05/11/2015	8.85	Put	Bond Future	1,179.6700		1.1797	1,072.4300	1.0724	(9.091)	0	0	843
2015/06/25	R186	05/11/2015			Bond Future	8.3278		119.6042	8.2797	119.9849	(0.577)	0.0000	0.0000	500
2015/06/25	R186	05/11/2015	9.00	Put	Bond Future	901.3300		0.9013	813.9200	0.8139	(9.698)	0	0	2,600
2015/06/25	R186	05/11/2015	8.24	Put	Bond Future	3,081.0600		3.0811	2,873.5900	2.8736	(6.734)	0	0	0
2015/06/25	R186	05/11/2015	8.35	Put	Bond Future	2,633.1200		2.6331	2,445.0600	2.4451	(7.142)	0	0	9,370
2015/06/25	R186	05/11/2015	8.22	Call	Bond Future	2,311.5900		2.3116	2,481.2900	2.4813	7.341	0	0	0
2015/06/25	R186	05/11/2015	8.26	Put	Bond Future	2,995.9200		2.9959	2,791.9900	2.7920	(6.807)	0	0	0
2015/06/25	R186	05/11/2015	8.35	Call	Bond Future	2,808.4800		2.8085	3,001.1300	3.0011	6.860	0	0	843
2015/06/25	R186	05/11/2015	7.86	Call	Bond Future	1,235.6100		1.2356	1,344.3200	1.3443	8.798	0	0	674
2015/06/25	R186	05/11/2015	7.73	Call	Bond Future	950.9800		0.9510	1,040.1000	1.0401	9.371	0	0	169
2015/06/25	R186	05/11/2015	8.45	Put	Bond Future	2,268.0100		2.2680	2,097.4200	2.0974	(7.522)	0	0	6,248
2015/06/25	R186	05/11/2015	8.85	Call	Bond Future	5,208.3200		5.2083	5,481.7900	5.4818	5.251	0	0	0
2015/06/25	R186	05/11/2015	9.00	Call	Bond Future	6,051.5200		6.0515	6,344.8200	6.3448	4.847	0	0	0
2015/06/25	R186	05/11/2015	8.25	Call	Bond Future	2,421.0700		2.4211	2,596.0800	2.5961	7.229	0	0	0
2015/06/25	R186	05/11/2015	7.86	Put	Bond Future	5,014.9500		5.0150	4,742.9500	4.7430	(5.424)	0	0	0
2015/06/25	R186	05/11/2015	7.73	Put	Bond Future	5,810.3700		5.8104	5,518.7800	5.5188	(5.018)	0	0	0
2015/06/25	R186	05/11/2015	8.26	Call	Bond Future	2,458.4300		2.4584	2,635.2100	2.6352	7.191	0	0	0
2015/06/25	R186	05/11/2015	8.22	Put	Bond Future	3,167.8300		3.1678	2,956.8200	2.9568	(6.661)	0	0	1,090
2015/06/25	R186	04/02/2016	7.50	Call	Bond Future	936.8300		0.9368	1,015.1700	1.0152	8.362	0	0	0
2015/06/25	R186	04/02/2016			Bond Future	8.3806		116.3368	8.3307	116.7240	(0.595)	0.0000	0.0000	5,512
2015/06/25	R186	04/02/2016	7.51	Call	Bond Future	953.6700		0.9537	1,033.1100	1.0331	8.330	0	0	0
2015/06/25	R186	04/02/2016	7.49	Call	Bond Future	920.9900		0.9210	998.2800	0.9983	8.392	0	0	0
2015/06/25	R186	04/02/2016	7.50	Put	Bond Future	8,039.4900		8.0395	7,730.6100	7.7306	(3.842)	0	0	0
2015/06/25	R186	04/02/2016	7.49	Put	Bond Future	8,107.6700		8.1077	7,797.7400	7.7977	(3.823)	0	0	0
2015/06/25	R186	04/02/2016	7.51	Put	Bond Future	7,972.3900		7.9724	7,664.6100	7.6646	(3.861)	0	0	0
2015/06/25	R186	05/05/2016			Bond Future	8.4240		118.4056	8.3726	118.7969	(0.611)	0.0000	0.0000	0
2015/06/25	R186	05/05/2016	8.34	Call	Bond Future	3,749.6600		3.7497	3,938.7900	3.9388	5.044	0	0	0
2015/06/25	R186	05/05/2016	8.35	Call	Bond Future	3,786.1000		3.7861	3,976.4100	3.9764	5.027	0	0	0
2015/06/25	R186	05/05/2016	8.33	Call	Bond Future	3,713.4200		3.7134	3,901.3800	3.9014	5.062	0	0	0
2015/06/25	R186	05/05/2016	8.35	Put	Bond Future	4,349.6600		4.3497	4,148.6200	4.1486	(4.622)	0	0	0
2015/06/25	R186	05/05/2016	7.56	Put	Bond Future	8,344.1900		8.3442	8,053.6600	8.0537	(3.482)	0	0	0
2015/06/25	R186	05/05/2016	8.34	Put	Bond Future	4,389.6700		4.3897	4,187.4500	4.1875	(4.607)	0	0	0
2015/06/25	R186	05/05/2016	7.56	Call	Bond Future	1,523.5600		1.5236	1,624.3800	1.6244	6.617	0	0	0
2015/06/25	R186	05/05/2016	8.33	Put	Bond Future	4,429.9400		4.4299	4,226.5500	4.2265	(4.591)	0	0	0
2015/06/25	R197	06/08/2015	288.00	Call	Bond Future	899.8600		0.8999	1,000.5700	1.0006	11.192	0	0	0
2015/06/25	R197	06/08/2015			Bond Future	288.8999		288.8999	289.0006	289.0006	0.035	0.0000	0.0000	997
2015/06/25	R197	06/08/2015	288.01	Call	Bond Future	889.8600		0.8899	990.5700	0.9906	11.318	0	0	0
2015/06/25	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	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
2015/06/25	R197	06/08/2015	287.99	Call	Bond Future	909.8600	0.9099	1,010.5700	1.0106	11.069	0	0	0
2015/06/25	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R197	05/11/2015			Bond Future	293.4911	293.4911	293.5893	293.5893	0.033	0.0000	0.0000	0
2015/06/25	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R197	05/11/2015	294.99	Put	Bond Future	1,498.9400	1.4989	1,400.6600	1.4007	(6.557)	0	0	0
2015/06/25	R197	05/11/2015	295.01	Put	Bond Future	1,518.9400	1.5189	1,420.6600	1.4207	(6.470)	0	0	0
2015/06/25	R197	05/11/2015	295.00	Put	Bond Future	1,508.9400	1.5089	1,410.6600	1.4107	(6.513)	0	0	0
2015/06/25	R202	06/08/2015			Bond Future	236.5260	236.5260	236.6091	236.6091	0.035	0.0000	0.0000	53,356
2015/06/25	R202	06/08/2015	239.99	Put	Bond Future	3,463.9500	3.4639	3,380.9400	3.3809	(2.396)	0	0	0
2015/06/25	R202	06/08/2015	240.00	Put	Bond Future	3,473.9500	3.4739	3,390.9400	3.3909	(2.389)	0	0	0
2015/06/25	R202	06/08/2015	240.01	Put	Bond Future	3,483.9500	3.4839	3,400.9400	3.4009	(2.383)	0	0	0
2015/06/25	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R202	05/11/2015			Bond Future	240.2847	240.2847	240.3662	240.3662	0.034	0.0000	0.0000	0
2015/06/25	R202	05/11/2015	245.99	Put	Bond Future	5,705.3100	5.7053	5,623.7900	5.6238	(1.429)	0	0	0
2015/06/25	R202	05/11/2015	246.01	Put	Bond Future	5,725.3100	5.7253	5,643.7900	5.6438	(1.424)	0	0	0
2015/06/25	R202	05/11/2015	246.00	Put	Bond Future	5,715.3100	5.7153	5,633.7900	5.6338	(1.426)	0	0	0
2015/06/25	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R203	06/08/2015	6.74	Call	Bond Future	48.8100	0.0488	57.5100	0.0575	17.824	0	0	0
2015/06/25	R203	06/08/2015	6.75	Put	Bond Future	1,040.2000	1.0402	964.6600	0.9647	(7.262)	0	0	0
2015/06/25	R203	06/08/2015	7.84	Call	Bond Future	1,161.0400	1.1610	1,236.0100	1.2360	6.457	0	0	0
2015/06/25	R203	06/08/2015			Bond Future	7.2582	105.2454	7.2145	105.3300	(0.602)	0.0000	0.0000	17,933
2015/06/25	R203	06/08/2015	6.75	Call	Bond Future	51.2200	0.0512	60.2700	0.0603	17.669	0	0	0
2015/06/25	R203	06/08/2015	6.76	Call	Bond Future	53.7100	0.0537	63.1500	0.0632	17.576	0	0	0
2015/06/25	R203	06/08/2015	6.74	Put	Bond Future	1,057.3800	1.0574	981.4900	0.9815	(7.177)	0	0	0
2015/06/25	R203	06/08/2015	7.84	Put	Bond Future	43.6700	0.0437	34.0500	0.0340	(22.029)	0	0	5,000
2015/06/25	R203	06/08/2015	6.76	Put	Bond Future	1,023.1100	1.0231	947.9600	0.9480	(7.345)	0	0	0
2015/06/25	R203	05/11/2015	5.99	Call	Bond Future	14.1900	0.0142	16.5300	0.0165	16.490	0	0	0
2015/06/25	R203	05/11/2015	6.00	Put	Bond Future	2,395.5500	2.3956	2,313.4500	2.3134	(3.427)	0	0	0
2015/06/25	R203	05/11/2015			Bond Future	7.3665	102.7527	7.3173	102.8373	(0.668)	0.0000	0.0000	0
2015/06/25	R203	05/11/2015	6.00	Call	Bond Future	14.7000	0.0147	17.1200	0.0171	16.463	0	0	0
2015/06/25	R203	05/11/2015	6.01	Call	Bond Future	15.2400	0.0152	17.7300	0.0177	16.339	0	0	0
2015/06/25	R203	05/11/2015	5.99	Put	Bond Future	2,412.7300	2.4127	2,330.5500	2.3306	(3.406)	0	0	0
2015/06/25	R203	05/11/2015	6.01	Put	Bond Future	2,378.4000	2.3784	2,296.3700	2.2964	(3.449)	0	0	0
2015/06/25	R203	04/02/2016	7.26	Put	Bond Future	669.2900	0.6693	618.8500	0.6188	(7.536)	0	0	0
2015/06/25	R203	04/02/2016	7.25	Put	Bond Future	677.8600	0.6779	627.0300	0.6270	(7.499)	0	0	0
2015/06/25	R203	04/02/2016			Bond Future	7.4535	104.4980	7.3960	104.5840	(0.772)	0.0000	0.0000	0
2015/06/25	R203	04/02/2016	7.26	Call	Bond Future	379.9300	0.3799	415.4400	0.4154	9.346	0	0	0
2015/06/25	R203	04/02/2016	7.24	Call	Bond Future	367.1900	0.3672	401.9100	0.4019	9.456	0	0	0
2015/06/25	R203	04/02/2016	7.25	Call	Bond Future	373.5200	0.3735	408.6400	0.4086	9.402	0	0	0
2015/06/25	R203	04/02/2016	7.24	Put	Bond Future	686.5200	0.6865	635.2900	0.6353	(7.462)	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
2015/06/25	R204	06/08/2015	7.74	Call	Bond Future	744.3400	0.7443	829.9700	0.8300	11.504	0	0	0
2015/06/25	R204	06/08/2015	7.75	Put	Bond Future	326.6900	0.3267	272.5400	0.2725	(16.575)	0	0	0
2015/06/25	R204	06/08/2015			Bond Future	7.6011	102.2843	7.5532	102.4253	(0.631)	0.0000	0.0000	14,357
2015/06/25	R204	06/08/2015	8.41	Call	Bond Future	2,363.8900	2.3639	2,498.8700	2.4989	5.710	0	0	0
2015/06/25	R204	06/08/2015	7.74	Put	Bond Future	337.3700	0.3374	282.0000	0.2820	(16.412)	0	0	0
2015/06/25	R204	06/08/2015	7.76	Put	Bond Future	316.2600	0.3163	263.3200	0.2633	(16.739)	0	0	0
2015/06/25	R204	06/08/2015	8.41	Put	Bond Future	21.3800	0.0214	15.3600	0.0154	(28.157)	0	0	699
2015/06/25	R204	06/08/2015	7.75	Call	Bond Future	762.8900	0.7629	849.7400	0.8497	11.384	0	0	0
2015/06/25	R204	06/08/2015	7.76	Call	Bond Future	781.6800	0.7817	869.7400	0.8697	11.265	0	0	0
2015/06/25	R204	05/11/2015			Bond Future	7.6990	103.9097	7.6472	104.0516	(0.673)	0.0000	0.0000	0
2015/06/25	R204	05/11/2015	6.25	Call	Bond Future	24.3900	0.0244	28.3900	0.0284	16.400	0	0	0
2015/06/25	R204	05/11/2015	6.24	Put	Bond Future	4,116.1000	4.1161	3,978.1200	3.9781	(3.352)	0	0	0
2015/06/25	R204	05/11/2015	6.26	Put	Bond Future	4,060.2700	4.0603	3,922.5300	3.9225	(3.392)	0	0	0
2015/06/25	R204	05/11/2015	6.25	Put	Bond Future	4,088.1700	4.0882	3,950.3100	3.9503	(3.372)	0	0	0
2015/06/25	R204	05/11/2015	6.26	Call	Bond Future	25.2300	0.0252	29.3500	0.0294	16.330	0	0	0
2015/06/25	R204	05/11/2015	6.24	Call	Bond Future	23.5800	0.0236	27.4600	0.0275	16.455	0	0	0
2015/06/25	R204	04/02/2016	7.50	Call	Bond Future	639.4400	0.6394	695.0100	0.6950	8.690	0	0	0
2015/06/25	R204	04/02/2016			Bond Future	7.7783	101.6372	7.7214	101.7815	(0.731)	0.0000	0.0000	0
2015/06/25	R204	04/02/2016	7.51	Call	Bond Future	649.7900	0.6498	705.9500	0.7059	8.643	0	0	0
2015/06/25	R204	04/02/2016	7.49	Put	Bond Future	1,363.3900	1.3634	1,274.1000	1.2741	(6.549)	0	0	0
2015/06/25	R204	04/02/2016	7.51	Put	Bond Future	1,332.5600	1.3326	1,244.4500	1.2444	(6.612)	0	0	0
2015/06/25	R204	04/02/2016	7.49	Call	Bond Future	629.5000	0.6295	684.4800	0.6845	8.734	0	0	0
2015/06/25	R204	04/02/2016	7.50	Put	Bond Future	1,347.7700	1.3478	1,259.0700	1.2591	(6.581)	0	0	0
2015/06/25	R207	06/08/2015	7.76	Call	Bond Future	553.2000	0.5532	591.1900	0.5912	6.867	0	0	0
2015/06/25	R207	06/08/2015			Bond Future	7.8164	98.4580	7.7895	98.5560	(0.345)	0.0000	0.0000	35,090
2015/06/25	R207	06/08/2015	7.74	Call	Bond Future	520.7500	0.5208	557.0300	0.5570	6.967	0	0	0
2015/06/25	R207	06/08/2015	7.75	Call	Bond Future	536.8200	0.5368	573.9500	0.5740	6.917	0	0	0
2015/06/25	R207	06/08/2015	7.46	Call	Bond Future	192.6000	0.1926	208.5900	0.2086	8.302	0	0	70
2015/06/25	R207	06/08/2015	7.74	Put	Bond Future	799.0900	0.7991	737.3600	0.7374	(7.725)	0	0	0
2015/06/25	R207	06/08/2015	7.46	Put	Bond Future	1,498.5900	1.4986	1,416.5700	1.4166	(5.473)	0	0	0
2015/06/25	R207	06/08/2015	7.76	Put	Bond Future	758.6300	0.7586	698.6100	0.6986	(7.912)	0	0	0
2015/06/25	R207	06/08/2015	7.75	Put	Bond Future	778.6900	0.7787	717.8100	0.7178	(7.818)	0	0	0
2015/06/25	R207	05/11/2015	7.76	Call	Bond Future	892.5900	0.8926	931.8900	0.9319	4.403	0	0	0
2015/06/25	R207	05/11/2015			Bond Future	7.9028	100.0230	7.8744	100.1212	(0.359)	0.0000	0.0000	0
2015/06/25	R207	05/11/2015	7.74	Call	Bond Future	862.4400	0.8624	900.8000	0.9008	4.448	0	0	0
2015/06/25	R207	05/11/2015	7.50	Call	Bond Future	551.0200	0.5510	578.6100	0.5786	5.007	0	0	19
2015/06/25	R207	05/11/2015	7.75	Call	Bond Future	877.4300	0.8774	916.2600	0.9163	4.425	0	0	0
2015/06/25	R207	05/11/2015	7.43	Call	Bond Future	477.2200	0.4772	501.9200	0.5019	5.176	0	0	53
2015/06/25	R207	05/11/2015	7.74	Put	Bond Future	1,426.7000	1.4267	1,366.8700	1.3669	(4.194)	0	0	0
2015/06/25	R207	05/11/2015	7.76	Put	Bond Future	1,387.3100	1.3873	1,328.4200	1.3284	(4.245)	0	0	0
2015/06/25	R207	05/11/2015	7.43	Put	Bond Future	2,127.0600	2.1271	2,053.5700	2.0536	(3.455)	0	0	0
2015/06/25	R207	05/11/2015	7.75	Put	Bond Future	1,406.9100	1.4069	1,347.5500	1.3475	(4.219)	0	0	0
2015/06/25	R207	05/11/2015	7.50	Put	Bond Future	1,954.4600	1.9545	1,883.8600	1.8839	(3.612)	0	0	0
2015/06/25	R207	04/02/2016	7.49	Put	Bond Future	2,260.7300	2.2607	2,190.5100	2.1905	(3.106)	0	0	0
2015/06/25	R207	04/02/2016	7.27	Put	Bond Future	2,789.7900	2.7898	2,712.1300	2.7121	(2.784)	0	0	0
2015/06/25	R207	04/02/2016			Bond Future	7.9762	98.0795	7.9457	98.1794	(0.383)	0.0000	0.0000	0
2015/06/25	R207	04/02/2016	7.51	Put	Bond Future	2,215.7600	2.2158	2,146.2600	2.1463	(3.137)	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
2015/06/25	R207	04/02/2016	7.27	Call	Bond Future	446.3400	0.4463	468.5300	0.4685	4.972	0	0	43
2015/06/25	R207	04/02/2016	7.50	Call	Bond Future	665.3900	0.6654	695.3800	0.6954	4.507	0	0	19
2015/06/25	R207	04/02/2016	7.51	Call	Bond Future	676.3100	0.6763	706.6600	0.7067	4.488	0	0	0
2015/06/25	R207	04/02/2016	7.49	Call	Bond Future	654.5800	0.6546	684.2100	0.6842	4.527	0	0	0
2015/06/25	R207	04/02/2016	7.50	Put	Bond Future	2,238.1800	2.2382	2,168.3200	2.1683	(3.121)	0	0	0
2015/06/25	R207	05/05/2016	7.86	Put	Bond Future	1,882.7200	1.8827	1,826.3600	1.8264	(2.994)	0	0	0
2015/06/25	R207	05/05/2016			Bond Future	8.0385	99.8236	8.0063	99.9230	(0.400)	0.0000	0.0000	0
2015/06/25	R207	05/05/2016	7.85	Put	Bond Future	1,899.5400	1.8995	1,842.8700	1.8429	(2.983)	0	0	0
2015/06/25	R207	05/05/2016	7.56	Put	Bond Future	2,432.4400	2.4324	2,367.0300	2.3670	(2.689)	0	0	0
2015/06/25	R207	05/05/2016	7.84	Put	Bond Future	1,916.4600	1.9165	1,859.4800	1.8595	(2.973)	0	0	0
2015/06/25	R207	05/05/2016	7.56	Call	Bond Future	941.4200	0.9414	975.3300	0.9753	3.602	0	0	43
2015/06/25	R207	05/05/2016	7.85	Call	Bond Future	1,315.4600	1.3155	1,358.1100	1.3581	3.242	0	0	0
2015/06/25	R207	05/05/2016	7.86	Call	Bond Future	1,329.7300	1.3297	1,372.6900	1.3727	3.231	0	0	0
2015/06/25	R207	05/05/2016	7.84	Call	Bond Future	1,301.2700	1.3013	1,343.6100	1.3436	3.254	0	0	0
2015/06/25	R208	06/08/2015			Bond Future	7.9403	97.1349	7.9086	97.2724	(0.400)	0.0000	0.0000	38,528
2015/06/25	R208	06/08/2015	8.00	Call	Bond Future	929.9500	0.9300	999.0600	0.9991	7.432	0	0	0
2015/06/25	R208	06/08/2015	8.01	Call	Bond Future	954.2600	0.9543	1,024.5700	1.0246	7.368	0	0	0
2015/06/25	R208	06/08/2015	8.85	Call	Bond Future	3,864.2400	3.8642	3,996.2900	3.9963	3.417	0	0	0
2015/06/25	R208	06/08/2015	7.99	Call	Bond Future	906.2500	0.9063	974.1500	0.9742	7.492	0	0	0
2015/06/25	R208	06/08/2015	8.01	Put	Bond Future	653.1800	0.6532	586.0600	0.5861	(10.276)	0	0	0
2015/06/25	R208	06/08/2015	8.00	Put	Bond Future	671.9800	0.6720	603.6600	0.6037	(10.167)	0	0	0
2015/06/25	R208	06/08/2015	7.99	Put	Bond Future	691.4300	0.6914	621.9000	0.6219	(10.056)	0	0	0
2015/06/25	R208	06/08/2015	8.85	Put	Bond Future	25.1500	0.0252	19.7700	0.0198	(21.392)	0	0	198
2015/06/25	R208	05/11/2015			Bond Future	8.0191	95.2795	7.9859	95.4178	(0.414)	0.0000	0.0000	0
2015/06/25	R208	05/11/2015	8.48	Call	Bond Future	2,532.0600	2.5321	2,627.3700	2.6274	3.764	0	0	0
2015/06/25	R208	05/11/2015	7.74	Put	Bond Future	2,024.3400	2.0243	1,933.7600	1.9338	(4.475)	0	0	0
2015/06/25	R208	05/11/2015	7.75	Call	Bond Future	869.5300	0.8695	917.8800	0.9179	5.560	0	0	0
2015/06/25	R208	05/11/2015	7.76	Call	Bond Future	885.4200	0.8854	934.4100	0.9344	5.533	0	0	0
2015/06/25	R208	05/11/2015	8.48	Put	Bond Future	636.6700	0.6367	593.6900	0.5937	(6.751)	0	0	2,200
2015/06/25	R208	05/11/2015	7.74	Call	Bond Future	853.8300	0.8538	901.5400	0.9015	5.588	0	0	0
2015/06/25	R208	05/11/2015	7.76	Put	Bond Future	1,971.4700	1.9715	1,882.1700	1.8822	(4.530)	0	0	0
2015/06/25	R208	05/11/2015	7.75	Put	Bond Future	1,997.8000	1.9978	1,907.8600	1.9079	(4.502)	0	0	0
2015/06/25	R208	04/02/2016			Bond Future	8.0846	96.8979	8.0495	97.0385	(0.435)	0.0000	0.0000	0
2015/06/25	R208	04/02/2016	7.74	Put	Bond Future	2,466.5100	2.4665	2,376.4600	2.3765	(3.651)	0	0	0
2015/06/25	R208	04/02/2016	7.76	Put	Bond Future	2,416.1000	2.4161	2,327.0700	2.3271	(3.685)	0	0	0
2015/06/25	R208	04/02/2016	7.75	Put	Bond Future	2,441.2200	2.4412	2,351.6800	2.3517	(3.668)	0	0	0
2015/06/25	R208	04/02/2016	7.76	Call	Bond Future	1,106.9200	1.1069	1,158.5600	1.1586	4.665	0	0	0
2015/06/25	R208	04/02/2016	7.74	Call	Bond Future	1,075.9600	1.0760	1,126.5800	1.1266	4.705	0	0	0
2015/06/25	R208	04/02/2016	7.75	Call	Bond Future	1,091.3700	1.0914	1,142.5000	1.1425	4.685	0	0	0
2015/06/25	R209	06/08/2015	8.99	Put	Bond Future	956.0200	0.9560	870.7200	0.8707	(8.922)	0	0	0
2015/06/25	R209	06/08/2015			Bond Future	8.8110	78.1152	8.7850	78.3148	(0.295)	0.0000	0.0000	28,177
2015/06/25	R209	06/08/2015	9.01	Put	Bond Future	903.0700	0.9031	820.8500	0.8208	(9.104)	0	0	0
2015/06/25	R209	06/08/2015	9.90	Call	Bond Future	7,725.5200	7.7255	7,918.5300	7.9185	2.498	0	0	0
2015/06/25	R209	06/08/2015	9.00	Call	Bond Future	2,356.8400	2.3568	2,472.7200	2.4727	4.917	0	0	0
2015/06/25	R209	06/08/2015	9.01	Call	Bond Future	2,405.2300	2.4052	2,522.6400	2.5226	4.881	0	0	0
2015/06/25	R209	06/08/2015	8.99	Call	Bond Future	2,309.3100	2.3093	2,423.6400	2.4236	4.951	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
2015/06/25	R209	06/08/2015	9.00	Put	Bond Future	929.0600	0.9291	845.3100	0.8453	(9.014)	0	0	0
2015/06/25	R209	06/08/2015	9.90	Put	Bond Future	35.6700	0.0357	29.0500	0.0290	(18.559)	0	0	2,914
2015/06/25	R209	05/11/2015	9.25	Call	Bond Future	4,398.3500	4.3983	4,526.1700	4.5262	2.906	0	0	0
2015/06/25	R209	05/11/2015	7.99	Put	Bond Future	7,690.2600	7.6903	7,516.5800	7.5166	(2.258)	0	0	0
2015/06/25	R209	05/11/2015			Bond Future	8.8667	76.2093	8.8402	76.4110	(0.300)	0.0000	0.0000	29
2015/06/25	R209	05/11/2015	8.01	Put	Bond Future	7,543.4800	7.5435	7,370.8900	7.3709	(2.288)	0	0	0
2015/06/25	R209	05/11/2015	9.25	Put	Bond Future	1,576.9700	1.5770	1,503.0400	1.5030	(4.688)	0	0	900
2015/06/25	R209	05/11/2015	7.99	Call	Bond Future	578.6300	0.5786	606.7000	0.6067	4.851	0	0	0
2015/06/25	R209	05/11/2015	8.00	Put	Bond Future	7,616.4000	7.6164	7,443.2500	7.4433	(2.273)	0	0	0
2015/06/25	R209	05/11/2015	8.00	Call	Bond Future	591.4400	0.5914	620.0400	0.6200	4.836	0	0	0
2015/06/25	R209	05/11/2015	8.01	Call	Bond Future	605.0500	0.6051	634.2100	0.6342	4.819	0	0	0
2015/06/25	R209	04/02/2016	8.75	Put	Bond Future	4,314.6700	4.3147	4,198.5100	4.1985	(2.692)	0	0	0
2015/06/25	R209	04/02/2016	8.74	Call	Bond Future	3,023.8000	3.0238	3,112.1200	3.1121	2.921	0	0	0
2015/06/25	R209	04/02/2016			Bond Future	8.9155	77.5039	8.8882	77.7091	(0.306)	0.0000	0.0000	0
2015/06/25	R209	04/02/2016	8.75	Call	Bond Future	3,057.3900	3.0574	3,146.3900	3.1464	2.911	0	0	0
2015/06/25	R209	04/02/2016	8.76	Call	Bond Future	3,091.2000	3.0912	3,180.8700	3.1809	2.901	0	0	0
2015/06/25	R209	04/02/2016	8.74	Put	Bond Future	4,358.0600	4.3581	4,241.2200	4.2412	(2.681)	0	0	0
2015/06/25	R209	04/02/2016	8.76	Put	Bond Future	4,271.6100	4.2716	4,156.1200	4.1561	(2.704)	0	0	0
2015/06/25	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	224.2500	0.2243	100.000	0	0	0
2015/06/25	R210	06/08/2015			Bond Future	178.5876	178.5876	179.2342	179.2342	0.362	0.0000	0.0000	1,227
2015/06/25	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	244.2500	0.2443	100.000	0	0	0
2015/06/25	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	234.2500	0.2343	100.000	0	0	0
2015/06/25	R210	06/08/2015	178.99	Put	Bond Future	402.3800	0.4024	0.0000	0.0000	(100.000)	0	0	0
2015/06/25	R210	06/08/2015	179.01	Put	Bond Future	422.3800	0.4224	0.0000	0.0000	(100.000)	0	0	0
2015/06/25	R210	06/08/2015	179.00	Put	Bond Future	412.3800	0.4124	0.0000	0.0000	(100.000)	0	0	0
2015/06/25	R210	05/11/2015			Bond Future	179.2942	179.2942	179.9486	179.9486	0.365	0.0000	0.0000	0
2015/06/25	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R210	05/11/2015	181.99	Put	Bond Future	2,695.8500	2.6958	2,041.3800	2.0414	(24.277)	0	0	0
2015/06/25	R210	05/11/2015	182.01	Put	Bond Future	2,715.8500	2.7158	2,061.3800	2.0614	(24.098)	0	0	0
2015/06/25	R210	05/11/2015	182.00	Put	Bond Future	2,705.8500	2.7058	2,051.3800	2.0514	(24.187)	0	0	0
2015/06/25	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R211	06/08/2015			Bond Future	134.0932	134.0932	134.1367	134.1367	0.032	0.0000	0.0000	1,120
2015/06/25	R211	06/08/2015	134.99	Put	Bond Future	896.8200	0.8968	853.2900	0.8533	(4.854)	0	0	0
2015/06/25	R211	06/08/2015	135.01	Put	Bond Future	916.8200	0.9168	873.2900	0.8733	(4.748)	0	0	0
2015/06/25	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R211	06/08/2015	135.00	Put	Bond Future	906.8200	0.9068	863.2900	0.8633	(4.800)	0	0	0
2015/06/25	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R211	05/11/2015			Bond Future	136.2244	136.2244	136.2668	136.2668	0.031	0.0000	0.0000	0
2015/06/25	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R211	05/11/2015	134.99	Call	Bond Future	1,234.4300	1.2344	1,276.8100	1.2768	3.433	0	0	0
2015/06/25	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R211	05/11/2015	135.00	Call	Bond Future	1,224.4300	1.2244	1,266.8100	1.2668	3.461	0	0	0
2015/06/25	R211	05/11/2015	135.01	Call	Bond Future	1,214.4300	1.2144	1,256.8100	1.2568	3.490	0	0	0

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2015/06/25	R212	06/08/2015	141.01	Put	Bond Future	2,211.8500	2.2119	2,162.8600	2.1629	(2.215)	0	0	0
2015/06/25	R212	06/08/2015			Bond Future	138.7982	138.7982	138.8471	138.8471	0.035	0.0000	0.0000	1,109
2015/06/25	R212	06/08/2015	141.00	Put	Bond Future	2,201.8500	2.2019	2,152.8600	2.1529	(2.225)	0	0	0
2015/06/25	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R212	06/08/2015	140.99	Put	Bond Future	2,191.8500	2.1919	2,142.8600	2.1429	(2.235)	0	0	0
2015/06/25	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R212	05/11/2015			Bond Future	141.0042	141.0042	141.0520	141.0520	0.034	0.0000	0.0000	0
2015/06/25	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R212	05/11/2015	145.99	Put	Bond Future	4,985.8300	4.9858	4,938.0300	4.9380	(0.959)	0	0	0
2015/06/25	R212	05/11/2015	146.01	Put	Bond Future	5,005.8300	5.0058	4,958.0300	4.9580	(0.955)	0	0	0
2015/06/25	R212	05/11/2015	146.00	Put	Bond Future	4,995.8300	4.9958	4,948.0300	4.9480	(0.957)	0	0	0
2015/06/25	R213	06/08/2015			Bond Future	8.6883	88.8770	8.6622	89.0749	(0.300)	0.0000	0.0000	17,330
2015/06/25	R213	06/08/2015	8.49	Put	Bond Future	2,394.4300	2.3944	2,251.5000	2.2515	(5.969)	0	0	0
2015/06/25	R213	06/08/2015	8.51	Put	Bond Future	2,293.5900	2.2936	2,153.4800	2.1535	(6.109)	0	0	0
2015/06/25	R213	06/08/2015	8.49	Call	Bond Future	873.5000	0.8735	928.4500	0.9284	6.291	0	0	0
2015/06/25	R213	06/08/2015	8.50	Put	Bond Future	2,343.6800	2.3437	2,202.1600	2.2022	(6.038)	0	0	0
2015/06/25	R213	06/08/2015	8.50	Call	Bond Future	900.3600	0.9004	956.7200	0.9567	6.260	0	0	0
2015/06/25	R213	06/08/2015	8.51	Call	Bond Future	927.7800	0.9278	985.5500	0.9856	6.227	0	0	0
2015/06/25	R213	05/11/2015	7.76	Call	Bond Future	428.6400	0.4286	450.5500	0.4505	5.112	0	0	0
2015/06/25	R213	05/11/2015			Bond Future	8.7503	86.7461	8.7236	86.9460	(0.305)	0.0000	0.0000	0
2015/06/25	R213	05/11/2015	7.74	Call	Bond Future	409.0500	0.4091	430.0800	0.4301	5.141	0	0	0
2015/06/25	R213	05/11/2015	7.75	Call	Bond Future	418.7600	0.4188	440.2200	0.4402	5.125	0	0	0
2015/06/25	R213	05/11/2015	7.74	Put	Bond Future	8,449.9700	8.4500	8,271.1500	8.2712	(2.116)	0	0	0
2015/06/25	R213	05/11/2015	7.76	Put	Bond Future	8,300.3300	8.3003	8,122.3900	8.1224	(2.144)	0	0	0
2015/06/25	R213	05/11/2015	7.75	Put	Bond Future	8,375.0100	8.3750	8,196.6200	8.1966	(2.130)	0	0	0
2015/06/25	R213	04/02/2016			Bond Future	8.8063	88.2193	8.7788	88.4225	(0.313)	0.0000	0.0000	0
2015/06/25	R213	04/02/2016	8.75	Call	Bond Future	3,311.7900	3.3118	3,406.7100	3.4067	2.866	0	0	0
2015/06/25	R213	04/02/2016	8.74	Put	Bond Future	3,767.3600	3.7674	3,658.4200	3.6584	(2.892)	0	0	0
2015/06/25	R213	04/02/2016	8.76	Put	Bond Future	3,689.6400	3.6896	3,582.0600	3.5821	(2.916)	0	0	0
2015/06/25	R213	04/02/2016	8.75	Put	Bond Future	3,728.3600	3.7284	3,620.0900	3.6201	(2.904)	0	0	0
2015/06/25	R213	04/02/2016	8.76	Call	Bond Future	3,347.2200	3.3472	3,442.8300	3.4428	2.856	0	0	0
2015/06/25	R213	04/02/2016	8.74	Call	Bond Future	3,276.5500	3.2765	3,370.8000	3.3708	2.877	0	0	0
2015/06/25	R214	06/08/2015	8.76	Put	Bond Future	2,040.5800	2.0406	1,905.4400	1.9054	(6.623)	0	0	0
2015/06/25	R214	06/08/2015			Bond Future	8.8496	79.2625	8.8236	79.4734	(0.293)	0.0000	0.0000	22,215
2015/06/25	R214	06/08/2015	8.75	Put	Bond Future	2,088.1800	2.0882	1,951.4300	1.9514	(6.549)	0	0	0
2015/06/25	R214	06/08/2015	8.74	Call	Bond Future	1,239.8900	1.2399	1,312.4600	1.3125	5.853	0	0	0
2015/06/25	R214	06/08/2015	8.75	Call	Bond Future	1,274.0900	1.2741	1,348.2500	1.3482	5.821	0	0	0
2015/06/25	R214	06/08/2015	8.76	Call	Bond Future	1,308.8700	1.3089	1,384.6400	1.3846	5.789	0	0	0
2015/06/25	R214	06/08/2015	8.74	Put	Bond Future	2,136.4900	2.1365	1,998.1500	1.9981	(6.475)	0	0	0
2015/06/25	R214	05/11/2015			Bond Future	8.9047	77.2319	8.8782	77.4451	(0.298)	0.0000	0.0000	0
2015/06/25	R214	05/11/2015	7.99	Put	Bond Future	8,512.7100	8.5127	8,327.0800	8.3271	(2.181)	0	0	0
2015/06/25	R214	05/11/2015	8.00	Put	Bond Future	8,431.5800	8.4316	8,246.5000	8.2465	(2.195)	0	0	0

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2015/06/25	R214	05/11/2015	8.01	Put	Bond Future	8,351.4200	8.3514	8,166.9000	8.1669	(2.209)	0	0	0
2015/06/25	R214	05/11/2015	7.99	Call	Bond Future	564.7500	0.5648	592.2800	0.5923	4.875	0	0	0
2015/06/25	R214	05/11/2015	8.00	Call	Bond Future	577.6000	0.5776	605.6800	0.6057	4.861	0	0	0
2015/06/25	R214	05/11/2015	8.01	Call	Bond Future	591.2500	0.5913	619.8900	0.6199	4.844	0	0	0
2015/06/25	R214	04/02/2016			Bond Future	8.9547	78.5436	8.9274	78.7603	(0.304)	0.0000	0.0000	4,320
2015/06/25	R214	04/02/2016	7.99	Put	Bond Future	9,443.7500	9.4438	9,268.7000	9.2687	(1.854)	0	0	0
2015/06/25	R214	04/02/2016	8.00	Call	Bond Future	1,130.6500	1.1306	1,172.8900	1.1729	3.736	0	0	0
2015/06/25	R214	04/02/2016	8.01	Call	Bond Future	1,149.1600	1.1492	1,191.9700	1.1920	3.725	0	0	0
2015/06/25	R214	04/02/2016	7.99	Call	Bond Future	1,113.2500	1.1133	1,154.9600	1.1550	3.747	0	0	0
2015/06/25	R214	04/02/2016	8.01	Put	Bond Future	9,292.3300	9.2923	9,118.3800	9.1184	(1.872)	0	0	0
2015/06/25	R214	04/02/2016	8.00	Put	Bond Future	9,367.4000	9.3674	9,192.8800	9.1929	(1.863)	0	0	0
2015/06/25	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R248	06/08/2015			Bond Future	8.9104	102.2198	8.8844	102.4910	(0.292)	0.0000	0.0000	38,733
2015/06/25	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R248	06/08/2015	8.74	Put	Bond Future	1,802.0400	1.8020	1,530.8400	1.5308	(15.050)	0	0	0
2015/06/25	R248	06/08/2015	8.76	Put	Bond Future	1,587.5200	1.5875	1,316.3200	1.3163	(17.083)	0	0	0
2015/06/25	R248	06/08/2015	8.75	Put	Bond Future	1,694.6800	1.6947	1,423.4800	1.4235	(16.003)	0	0	0
2015/06/25	R248	05/11/2015	8.01	Put	Bond Future	10,788.3100	10.7883	10,514.0600	10.5141	(2.542)	0	0	0
2015/06/25	R248	05/11/2015			Bond Future	8.9671	99.4151	8.9405	99.6894	(0.297)	0.0000	0.0000	0
2015/06/25	R248	05/11/2015	8.00	Put	Bond Future	10,911.7700	10.9118	10,637.5200	10.6375	(2.513)	0	0	0
2015/06/25	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R248	05/11/2015	7.99	Put	Bond Future	11,035.4800	11.0355	10,761.2300	10.7612	(2.485)	0	0	0
2015/06/25	R248	04/02/2016	8.99	Put	Bond Future	292.7300	0.2927	13.9200	0.0139	(95.245)	0	0	0
2015/06/25	R248	04/02/2016			Bond Future	9.0187	101.1036	8.9914	101.3825	(0.303)	0.0000	0.0000	0
2015/06/25	R248	04/02/2016	9.00	Put	Bond Future	190.5200	0.1905	0.0000	0.0000	(100.000)	0	0	0
2015/06/25	R248	04/02/2016	9.01	Put	Bond Future	88.5000	0.0885	0.0000	0.0000	(100.000)	0	0	0
2015/06/25	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/25	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	88.2900	0.0883	100.000	0	0	0
2015/06/25	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	190.3100	0.1903	100.000	0	0	0

Total

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