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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/07/2015 TO 02/07/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2025	06/08/2015			Bond Future	121.1878	121.1878	121.4193	121.4193	0.191	0.0000	0.0000	38
2015/07/02	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2025	06/08/2015	120.99	Call	Bond Future	197.8000	0.1978	429.2800	0.4293	117.027	0	0	0
2015/07/02	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2025	06/08/2015	121.00	Call	Bond Future	187.8000	0.1878	419.2800	0.4193	123.259	0	0	0
2015/07/02	2025	06/08/2015	121.01	Call	Bond Future	177.8000	0.1778	409.2800	0.4093	130.191	0	0	0
2015/07/02	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2025	05/11/2015			Bond Future	123.1035	123.1035	123.3360	123.3360	0.189	0.0000	0.0000	0
2015/07/02	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2025	05/11/2015	123.01	Call	Bond Future	93.5100	0.0935	326.0300	0.3260	248.658	0	0	0
2015/07/02	2025	05/11/2015	122.99	Call	Bond Future	113.5100	0.1135	346.0300	0.3460	204.845	0	0	0
2015/07/02	2025	05/11/2015	123.00	Call	Bond Future	103.5100	0.1035	336.0300	0.3360	224.635	0	0	0
2015/07/02	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2030	06/08/2015			Bond Future	8.7114	94.4680	8.6902	94.6330	(0.242)	0.0000	0.0000	9,953
2015/07/02	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2030	06/08/2015	7.74	Put	Bond Future	8,027.7600	8.0278	7,862.7800	7.8628	(2.055)	0	0	0
2015/07/02	2030	06/08/2015	7.76	Put	Bond Future	7,853.0200	7.8530	7,688.0400	7.6880	(2.101)	0	0	0
2015/07/02	2030	06/08/2015	7.75	Put	Bond Future	7,940.3400	7.9403	7,775.3600	7.7754	(2.078)	0	0	0
2015/07/02	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2030	05/11/2015			Bond Future	8.7758	95.9616	8.7543	96.1273	(0.245)	0.0000	0.0000	0
2015/07/02	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2030	05/11/2015	8.49	Put	Bond Future	2,232.5900	2.2326	2,066.9600	2.0670	(7.419)	0	0	0
2015/07/02	2030	05/11/2015	8.51	Put	Bond Future	2,073.9600	2.0740	1,908.3300	1.9083	(7.986)	0	0	0
2015/07/02	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2030	05/11/2015	8.50	Put	Bond Future	2,153.2300	2.1532	1,987.6000	1.9876	(7.692)	0	0	0
2015/07/02	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2032	06/08/2015			Bond Future	8.8102	98.1600	8.7891	98.3358	(0.239)	0.0000	0.0000	1,678
2015/07/02	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2032	06/08/2015	8.50	Put	Bond Future	2,638.9000	2.6389	2,463.1200	2.4631	(6.661)	0	0	0
2015/07/02	2032	06/08/2015	8.49	Put	Bond Future	2,725.7400	2.7257	2,549.9600	2.5500	(6.449)	0	0	0
2015/07/02	2032	06/08/2015	8.51	Put	Bond Future	2,552.1700	2.5522	2,376.3900	2.3764	(6.887)	0	0	0
2015/07/02	2032	05/11/2015			Bond Future	8.8758	95.5571	8.8543	95.7337	(0.242)	0.0000	0.0000	0
2015/07/02	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2032	05/11/2015	7.99	Put	Bond Future	7,705.9000	7.7059	7,529.3200	7.5293	(2.291)	0	0	0

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2015/07/02	2032	05/11/2015	8.01	Put	Bond Future	7,522.0600	7.5221	7,345.4800	7.3455	(2.347)	0	0	0
2015/07/02	2032	05/11/2015	8.00	Put	Bond Future	7,613.9200	7.6139	7,437.3400	7.4373	(2.319)	0	0	0
2015/07/02	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2032	04/02/2016			Bond Future	8.9329	97.1776	8.9109	97.3566	(0.247)	0.0000	0.0000	0
2015/07/02	2032	04/02/2016	8.69	Put	Bond Future	1,999.6800	1.9997	1,820.7800	1.8208	(8.946)	0	0	0
2015/07/02	2032	04/02/2016	8.71	Put	Bond Future	1,832.7400	1.8327	1,653.8400	1.6538	(9.761)	0	0	0
2015/07/02	2032	04/02/2016	8.70	Put	Bond Future	1,916.1600	1.9162	1,737.2600	1.7373	(9.336)	0	0	0
2015/07/02	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	06/08/2015			Bond Future	8.9244	96.2456	8.8983	96.4858	(0.292)	0.0000	0.0000	41,648
2015/07/02	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	06/08/2015	8.74	Put	Bond Future	1,717.7100	1.7177	1,477.5000	1.4775	(13.984)	0	0	0
2015/07/02	2037	06/08/2015	8.76	Put	Bond Future	1,529.1100	1.5291	1,288.9000	1.2889	(15.709)	0	0	0
2015/07/02	2037	06/08/2015	8.75	Put	Bond Future	1,623.3400	1.6233	1,383.1300	1.3831	(14.797)	0	0	0
2015/07/02	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	05/11/2015	7.99	Put	Bond Future	9,740.6700	9.7407	9,498.6500	9.4987	(2.485)	0	0	0
2015/07/02	2037	05/11/2015	8.01	Put	Bond Future	9,530.0800	9.5301	9,288.0600	9.2881	(2.540)	0	0	0
2015/07/02	2037	05/11/2015			Bond Future	8.9854	97.7673	8.9588	98.0094	(0.296)	0.0000	0.0000	0
2015/07/02	2037	05/11/2015	8.00	Put	Bond Future	9,635.2900	9.6353	9,393.2700	9.3933	(2.512)	0	0	0
2015/07/02	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	04/02/2016	8.75	Put	Bond Future	2,655.4100	2.6554	2,409.9100	2.4099	(9.245)	0	0	0
2015/07/02	2037	04/02/2016			Bond Future	9.0400	95.1674	9.0126	95.4129	(0.302)	0.0000	0.0000	0
2015/07/02	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2037	04/02/2016	8.74	Put	Bond Future	2,749.0300	2.7490	2,503.5300	2.5035	(8.930)	0	0	0
2015/07/02	2037	04/02/2016	8.76	Put	Bond Future	2,561.9200	2.5619	2,316.4200	2.3164	(9.583)	0	0	0
2015/07/02	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2038	06/08/2015			Bond Future	125.5145	125.5145	124.8657	124.8657	(0.517)	0.0000	0.0000	3,582
2015/07/02	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2038	06/08/2015	127.99	Put	Bond Future	2,475.4500	2.4754	3,124.3400	3.1243	26.213	0	0	0
2015/07/02	2038	06/08/2015	128.01	Put	Bond Future	2,495.4500	2.4954	3,144.3400	3.1443	26.003	0	0	0
2015/07/02	2038	06/08/2015	128.00	Put	Bond Future	2,485.4500	2.4854	3,134.3400	3.1343	26.108	0	0	0
2015/07/02	2038	05/11/2015			Bond Future	127.4985	127.4985	126.8367	126.8367	(0.519)	0.0000	0.0000	0
2015/07/02	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2038	05/11/2015	133.99	Put	Bond Future	6,491.4700	6.4915	7,153.2700	7.1533	10.195	0	0	0
2015/07/02	2038	05/11/2015	134.01	Put	Bond Future	6,511.4700	6.5115	7,173.2700	7.1733	10.164	0	0	0
2015/07/02	2038	05/11/2015	134.00	Put	Bond Future	6,501.4700	6.5015	7,163.2700	7.1633	10.179	0	0	0
2015/07/02	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/02	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2044	06/08/2015			Bond Future	8.9729	97.9992	8.9469	98.2612	(0.290)	0.0000	0.0000	13,321
2015/07/02	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2044	06/08/2015	8.74	Put	Bond Future	2,384.8100	2.3848	2,122.8200	2.1228	(10.986)	0	0	0
2015/07/02	2044	06/08/2015	8.76	Put	Bond Future	2,176.1900	2.1762	1,914.2000	1.9142	(12.039)	0	0	0
2015/07/02	2044	06/08/2015	8.75	Put	Bond Future	2,280.4100	2.2804	2,018.4200	2.0184	(11.489)	0	0	0
2015/07/02	2044	05/11/2015			Bond Future	9.0308	99.5488	9.0043	99.8128	(0.294)	0.0000	0.0000	0
2015/07/02	2044	05/11/2015	8.24	Put	Bond Future	8,410.2300	8.4102	8,146.2100	8.1462	(3.139)	0	0	0
2015/07/02	2044	05/11/2015	8.26	Put	Bond Future	8,182.6700	8.1827	7,918.6500	7.9187	(3.227)	0	0	0
2015/07/02	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2044	05/11/2015	8.25	Put	Bond Future	8,296.3400	8.2963	8,032.3200	8.0323	(3.182)	0	0	0
2015/07/02	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2044	04/02/2016	8.99	Put	Bond Future	916.5200	0.9165	648.7100	0.6487	(29.220)	0	0	0
2015/07/02	2044	04/02/2016			Bond Future	9.0827	96.8538	9.0555	97.1216	(0.300)	0.0000	0.0000	0
2015/07/02	2044	04/02/2016	9.01	Put	Bond Future	717.6000	0.7176	449.7900	0.4498	(37.320)	0	0	0
2015/07/02	2044	04/02/2016	9.00	Put	Bond Future	816.9700	0.8170	549.1600	0.5492	(32.781)	0	0	0
2015/07/02	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2046	06/08/2015	129.01	Put	Bond Future	5,979.6000	5.9796	5,958.2900	5.9583	(0.356)	0	0	0
2015/07/02	2046	06/08/2015			Bond Future	123.0304	123.0304	123.0517	123.0517	0.017	0.0000	0.0000	5,722
2015/07/02	2046	06/08/2015	129.00	Put	Bond Future	5,969.6000	5.9696	5,948.2900	5.9483	(0.357)	0	0	0
2015/07/02	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2046	06/08/2015	128.99	Put	Bond Future	5,959.6000	5.9596	5,938.2900	5.9383	(0.358)	0	0	0
2015/07/02	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2046	05/11/2015			Bond Future	123.5691	123.5691	123.5883	123.5883	0.016	0.0000	0.0000	0
2015/07/02	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2046	05/11/2015	132.99	Put	Bond Future	9,420.9500	9.4210	9,401.7000	9.4017	(0.204)	0	0	0
2015/07/02	2046	05/11/2015	133.01	Put	Bond Future	9,440.9500	9.4410	9,421.7000	9.4217	(0.204)	0	0	0
2015/07/02	2046	05/11/2015	133.00	Put	Bond Future	9,430.9500	9.4310	9,411.7000	9.4117	(0.204)	0	0	0
2015/07/02	2050	06/08/2015			Bond Future	132.8738	132.8738	132.4144	132.4144	(0.346)	0.0000	0.0000	3,821
2015/07/02	2050	06/08/2015	136.99	Put	Bond Future	4,116.2200	4.1162	4,575.6000	4.5756	11.160	0	0	0
2015/07/02	2050	06/08/2015	137.01	Put	Bond Future	4,136.2200	4.1362	4,595.6000	4.5956	11.106	0	0	0
2015/07/02	2050	06/08/2015	137.00	Put	Bond Future	4,126.2200	4.1262	4,585.6000	4.5856	11.133	0	0	0
2015/07/02	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2050	05/11/2015			Bond Future	134.9740	134.9740	134.5045	134.5045	(0.348)	0.0000	0.0000	0
2015/07/02	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2050	05/11/2015	144.99	Put	Bond Future	10,016.0100	10.0160	10,485.5100	10.4855	4.687	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	2050	05/11/2015	145.01	Put	Bond Future	10,036.0100	10.0360	10,505.5100	10.5055	4.678	0	0	0
2015/07/02	2050	05/11/2015	145.00	Put	Bond Future	10,026.0100	10.0260	10,495.5100	10.4955	4.683	0	0	0
2015/07/02	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	AL37	06/08/2015			Index Future	457.3680	457.3680	457.8900	457.8900	0.114	0.0000	0.0000	124
2015/07/02	AL37	05/11/2015			Index Future	464.6740	464.6740	465.1950	465.1950	0.112	0.0000	0.0000	0
2015/07/02	AL7T	06/08/2015			Index Future	539.1260	539.1260	539.8640	539.8640	0.137	0.0000	0.0000	3
2015/07/02	AL7T	05/11/2015			Index Future	547.7380	547.7380	548.4770	548.4770	0.135	0.0000	0.0000	0
2015/07/02	ALBI	06/08/2015			Index Future	492.0650	492.0650	492.8700	492.8700	0.164	0.0000	0.0000	508
2015/07/02	ALBI	05/11/2015			Index Future	499.9250	499.9250	500.7330	500.7330	0.162	0.0000	0.0000	103
2015/07/02	ALBI	04/02/2016			Index Future	508.3950	508.3950	509.2130	509.2130	0.161	0.0000	0.0000	0
2015/07/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/02	EL28	06/08/2015	125.00	Call	Bond Future	166.7600	0.1668	188.9100	0.1889	13.283	0	0	0
2015/07/02	EL28	06/08/2015			Bond Future	125.1668	125.1668	125.1889	125.1889	0.018	0.0000	0.0000	0
2015/07/02	EL28	06/08/2015	125.01	Call	Bond Future	156.7600	0.1568	178.9100	0.1789	14.130	0	0	0
2015/07/02	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	EL28	06/08/2015	124.99	Call	Bond Future	176.7600	0.1768	198.9100	0.1989	12.531	0	0	0
2015/07/02	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	EL28	05/11/2015	126.99	Put	Bond Future	1,392.7100	1.3927	1,372.7300	1.3727	(1.435)	0	0	0
2015/07/02	EL28	05/11/2015			Bond Future	125.5973	125.5973	125.6173	125.6173	0.016	0.0000	0.0000	0
2015/07/02	EL28	05/11/2015	127.01	Put	Bond Future	1,412.7100	1.4127	1,392.7300	1.3927	(1.414)	0	0	0
2015/07/02	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	EL28	05/11/2015	127.00	Put	Bond Future	1,402.7100	1.4027	1,382.7300	1.3827	(1.424)	0	0	0
2015/07/02	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	ES33	06/08/2015			Bond Future	9.8309	83.5104	9.8045	83.6986	(0.269)	0.0000	0.0000	6,396
2015/07/02	ES33	06/08/2015	9.59	Put	Bond Future	1,742.1400	1.7421	1,553.9100	1.5539	(10.805)	0	0	0
2015/07/02	ES33	06/08/2015	9.61	Put	Bond Future	1,595.3400	1.5953	1,407.1100	1.4071	(11.799)	0	0	0
2015/07/02	ES33	06/08/2015	9.60	Put	Bond Future	1,668.6900	1.6687	1,480.4600	1.4805	(11.280)	0	0	0
2015/07/02	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	ES33	05/11/2015	9.00	Put	Bond Future	6,889.4800	6.8895	6,699.9400	6.6999	(2.751)	0	0	0
2015/07/02	ES33	05/11/2015			Bond Future	9.9242	81.0439	9.8972	81.2334	(0.272)	0.0000	0.0000	0
2015/07/02	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	ES33	05/11/2015	8.99	Put	Bond Future	6,968.8100	6.9688	6,779.2700	6.7793	(2.720)	0	0	0
2015/07/02	ES33	05/11/2015	9.01	Put	Bond Future	6,810.2500	6.8102	6,620.7100	6.6207	(2.783)	0	0	0
2015/07/02	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	174.8700	0.1749	100.000	0	0	0
2015/07/02	ES33	04/02/2016			Bond Future	10.0125	82.4181	9.9847	82.6103	(0.278)	0.0000	0.0000	0
2015/07/02	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	36.7400	0.0367	100.000	0	0	0
2015/07/02	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	105.8500	0.1059	100.000	0	0	0
2015/07/02	ES33	04/02/2016	9.99	Put	Bond Future	155.5100	0.1555	0.0000	0.0000	(100.000)	0	0	0
2015/07/02	ES33	04/02/2016	10.01	Put	Bond Future	17.3800	0.0174	0.0000	0.0000	(100.000)	0	0	0
2015/07/02	ES33	04/02/2016	10.00	Put	Bond Future	86.4000	0.0864	0.0000	0.0000	(100.000)	0	0	0
2015/07/02	GOVI	06/08/2015			GOVI	488.7220	488.7220	489.4650	489.4650	0.152	0.0000	0.0000	468
2015/07/02	GOVI	06/08/2015	499.99	Put	GOVI	112,680.0000	11.2680	105,250.0000	10.5250	(6.594)	0	0	0
2015/07/02	GOVI	06/08/2015	500.01	Put	GOVI	112,880.0000	11.2880	105,450.0000	10.5450	(6.582)	0	0	0
2015/07/02	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	GOVI	06/08/2015	500.00	Put	GOVI	112,780.0000	11.2780	105,350.0000	10.5350	(6.588)	0	0	0
2015/07/02	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	GOVI	05/11/2015			GOVI	496.5290	496.5290	497.2730	497.2730	0.150	0.0000	0.0000	27

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	GOVI	05/11/2015	529.99	Put	GOVI	334,610.0000	33.4610	327,170.0000	32.7170	(2.223)	0	0	0
2015/07/02	GOVI	05/11/2015	530.01	Put	GOVI	334,810.0000	33.4810	327,370.0000	32.7370	(2.222)	0	0	0
2015/07/02	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	GOVI	05/11/2015	530.00	Put	GOVI	334,710.0000	33.4710	327,270.0000	32.7270	(2.223)	0	0	0
2015/07/02	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	GOVI	04/02/2016			GOVI	504.9420	504.9420	505.6950	505.6950	0.149	0.0000	0.0000	0
2015/07/02	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	GOVI	04/02/2016	511.99	Put	GOVI	70,480.0000	7.0480	62,950.0000	6.2950	(10.684)	0	0	0
2015/07/02	GOVI	04/02/2016	512.01	Put	GOVI	70,680.0000	7.0680	63,150.0000	6.3150	(10.654)	0	0	0
2015/07/02	GOVI	04/02/2016	512.00	Put	GOVI	70,580.0000	7.0580	63,050.0000	6.3050	(10.669)	0	0	0
2015/07/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/02	IGOV	06/08/2015			Index Future	228.6020	228.6020	228.5640	228.5640	(0.017)	0.0000	0.0000	1,080
2015/07/02	IGOV	05/11/2015			Index Future	232.2540	232.2540	232.2100	232.2100	(0.019)	0.0000	0.0000	17
2015/07/02	IGOV	04/02/2016			Index Future	236.1890	236.1890	236.1430	236.1430	(0.019)	0.0000	0.0000	0
2015/07/02	ILBI	06/08/2015			Index Future	620.2420	620.2420	620.1990	620.1990	(0.007)	0.0000	0.0000	159
2015/07/02	ILBI	05/11/2015			Index Future	630.3570	630.3570	630.3100	630.3100	(0.007)	0.0000	0.0000	0
2015/07/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/02	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/07/02	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.3200	93.6800	0.317	0.0000	0.0000	0
2015/07/02	JBAF	16/09/2015			Jibar Tradeable Future	6.3300	93.6700	6.3500	93.6500	0.316	0.0000	0.0000	0
2015/07/02	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.5000	93.5000	0.464	0.0000	0.0000	500
2015/07/02	JBAF	18/11/2015			Jibar Tradeable Future	6.5000	93.5000	6.5400	93.4600	0.615	0.0000	0.0000	500
2015/07/02	JBAF	15/12/2015			Jibar Tradeable Future	6.6200	93.3800	6.6700	93.3300	0.755	0.0000	0.0000	0
2015/07/02	JBAF	17/02/2016			Jibar Tradeable Future	6.8000	93.2000	6.8400	93.1600	0.588	0.0000	0.0000	2,000
2015/07/02	JBAF	16/03/2016			Jibar Tradeable Future	6.8700	93.1300	6.9100	93.0900	0.582	0.0000	0.0000	0
2015/07/02	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.1500	92.8500	0.704	0.0000	0.0000	0
2015/07/02	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.3800	92.6200	0.820	0.0000	0.0000	0
2015/07/02	JBAF	21/12/2016			Jibar Tradeable Future	7.4800	92.5200	7.5500	92.4500	0.936	0.0000	0.0000	0
2015/07/02	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.6800	92.3200	1.053	0.0000	0.0000	0
2015/07/02	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/07/02	R023	06/08/2015	8.24	Call	Bond Future	1,144.7200	1.1447	1,200.2400	1.2002	4.850	0	0	0

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2015/07/02	R023	06/08/2015	9.07	Put	Bond Future	19.6000	0.0196	15.6900	0.0157	(19.949)	0	0	911
2015/07/02	R023	06/08/2015			Bond Future	8.1649	101.1627	8.1437	101.2792	(0.261)	0.0000	0.0000	20,973
2015/07/02	R023	06/08/2015	8.26	Put	Bond Future	689.5600	0.6896	630.7500	0.6308	(8.529)	0	0	0
2015/07/02	R023	06/08/2015	9.07	Call	Bond Future	4,820.6700	4.8207	4,933.3500	4.9333	2.337	0	0	0
2015/07/02	R023	06/08/2015	8.25	Put	Bond Future	711.9400	0.7119	652.0000	0.6520	(8.419)	0	0	0
2015/07/02	R023	06/08/2015	8.24	Put	Bond Future	734.8500	0.7348	673.7800	0.6738	(8.311)	0	0	0
2015/07/02	R023	06/08/2015	8.25	Call	Bond Future	1,176.2600	1.1763	1,232.9100	1.2329	4.816	0	0	0
2015/07/02	R023	06/08/2015	8.26	Call	Bond Future	1,208.2800	1.2083	1,266.0600	1.2661	4.782	0	0	0
2015/07/02	R023	05/11/2015			Bond Future	8.2425	98.8388	8.2206	98.9552	(0.265)	0.0000	0.0000	0
2015/07/02	R023	05/11/2015	7.99	Put	Bond Future	2,501.5300	2.5015	2,424.1300	2.4241	(3.094)	0	0	0
2015/07/02	R023	05/11/2015	8.01	Put	Bond Future	2,435.6800	2.4357	2,359.3500	2.3594	(3.134)	0	0	0
2015/07/02	R023	05/11/2015	7.99	Call	Bond Future	1,147.2400	1.1472	1,186.2300	1.1862	3.399	0	0	0
2015/07/02	R023	05/11/2015	8.00	Put	Bond Future	2,468.4700	2.4685	2,391.6000	2.3916	(3.114)	0	0	0
2015/07/02	R023	05/11/2015	8.00	Call	Bond Future	1,168.2700	1.1683	1,207.7900	1.2078	3.383	0	0	0
2015/07/02	R023	05/11/2015	8.01	Call	Bond Future	1,189.5400	1.1895	1,229.6000	1.2296	3.368	0	0	0
2015/07/02	R023	04/02/2016	8.01	Put	Bond Future	3,103.8600	3.1039	3,028.8200	3.0288	(2.418)	0	0	0
2015/07/02	R023	04/02/2016			Bond Future	8.3105	100.5144	8.2877	100.6321	(0.274)	0.0000	0.0000	0
2015/07/02	R023	04/02/2016	8.00	Put	Bond Future	3,135.4400	3.1354	3,059.9800	3.0600	(2.407)	0	0	0
2015/07/02	R023	04/02/2016	8.01	Call	Bond Future	1,537.6900	1.5377	1,580.3400	1.5803	2.774	0	0	0
2015/07/02	R023	04/02/2016	7.99	Call	Bond Future	1,495.7100	1.4957	1,537.5300	1.5375	2.796	0	0	0
2015/07/02	R023	04/02/2016	8.00	Call	Bond Future	1,516.6100	1.5166	1,558.8400	1.5588	2.784	0	0	0
2015/07/02	R023	04/02/2016	7.99	Put	Bond Future	3,167.2400	3.1672	3,091.3700	3.0914	(2.395)	0	0	0
2015/07/02	R186	06/08/2015	7.65	Call	Bond Future	95.2200	0.0952	100.4100	0.1004	5.451	0	0	75
2015/07/02	R186	06/08/2015	8.00	Put	Bond Future	2,888.6600	2.8887	2,747.1900	2.7472	(4.897)	0	0	0
2015/07/02	R186	06/08/2015	8.90	Put	Bond Future	151.5500	0.1515	129.5000	0.1295	(14.550)	0	0	5,350
2015/07/02	R186	06/08/2015			Bond Future	8.2901	117.5316	8.2690	117.7016	(0.254)	0.0000	0.0000	35,771
2015/07/02	R186	06/08/2015	8.50	Call	Bond Future	2,402.7200	2.4027	2,503.7900	2.5038	4.206	0	0	0
2015/07/02	R186	06/08/2015	8.55	Put	Bond Future	613.2500	0.6133	551.7500	0.5517	(10.029)	0	0	7,229
2015/07/02	R186	06/08/2015	7.85	Call	Bond Future	270.8200	0.2708	286.0100	0.2860	5.609	0	0	20
2015/07/02	R186	06/08/2015	8.00	Call	Bond Future	520.3500	0.5203	548.8800	0.5489	5.483	0	0	0
2015/07/02	R186	06/08/2015	8.01	Call	Bond Future	541.5000	0.5415	571.1200	0.5711	5.470	0	0	0
2015/07/02	R186	06/08/2015	7.75	Call	Bond Future	164.8900	0.1649	174.0900	0.1741	5.579	0	0	1,000
2015/07/02	R186	06/08/2015	8.35	Call	Bond Future	1,660.2200	1.6602	1,737.7100	1.7377	4.667	0	0	20
2015/07/02	R186	06/08/2015	7.99	Call	Bond Future	499.8100	0.4998	527.2800	0.5273	5.496	0	0	0
2015/07/02	R186	06/08/2015	8.68	Put	Bond Future	378.8900	0.3789	334.8800	0.3349	(11.616)	0	0	20
2015/07/02	R186	06/08/2015	8.46	Put	Bond Future	833.7600	0.8338	758.6800	0.7587	(9.005)	0	0	75
2015/07/02	R186	06/08/2015	8.45	Call	Bond Future	2,139.6300	2.1396	2,232.9800	2.2330	4.363	0	0	0
2015/07/02	R186	06/08/2015	8.05	Call	Bond Future	632.4700	0.6325	666.6500	0.6667	5.404	0	0	75
2015/07/02	R186	06/08/2015	7.65	Put	Bond Future	5,409.6200	5.4096	5,244.8100	5.2448	(3.047)	0	0	0
2015/07/02	R186	06/08/2015	8.50	Put	Bond Future	729.1200	0.7291	660.1900	0.6602	(9.454)	0	0	5,229
2015/07/02	R186	06/08/2015	8.55	Call	Bond Future	2,680.6000	2.6806	2,789.1000	2.7891	4.048	0	0	0
2015/07/02	R186	06/08/2015	7.75	Put	Bond Future	4,627.4700	4.6275	4,466.6700	4.4667	(3.475)	0	0	0
2015/07/02	R186	06/08/2015	8.45	Put	Bond Future	861.6400	0.8616	784.9900	0.7850	(8.896)	0	0	4,229
2015/07/02	R186	06/08/2015	7.99	Put	Bond Future	2,950.9300	2.9509	2,808.4000	2.8084	(4.830)	0	0	0
2015/07/02	R186	06/08/2015	8.05	Put	Bond Future	2,587.8900	2.5879	2,452.0700	2.4521	(5.248)	0	0	0
2015/07/02	R186	06/08/2015	8.90	Call	Bond Future	4,923.6100	4.9236	5,071.5600	5.0716	3.005	0	0	0
2015/07/02	R186	06/08/2015	8.46	Call	Bond Future	2,191.0200	2.1910	2,285.9400	2.2859	4.332	0	0	0

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2015/07/02	R186	06/08/2015	7.85	Put	Bond Future	3,889.6900	3.8897	3,734.8800	3.7349	(3.980)	0	0	0
2015/07/02	R186	06/08/2015	8.01	Put	Bond Future	2,827.0700	2.8271	2,686.6900	2.6867	(4.966)	0	0	0
2015/07/02	R186	06/08/2015	8.35	Put	Bond Future	1,179.1000	1.1791	1,086.5900	1.0866	(7.846)	0	0	0
2015/07/02	R186	06/08/2015	8.68	Call	Bond Future	3,461.3000	3.4613	3,587.2900	3.5873	3.640	0	0	0
2015/07/02	R186	05/11/2015	8.24	Call	Bond Future	2,221.1400	2.2211	2,289.3100	2.2893	3.069	0	0	0
2015/07/02	R186	05/11/2015	8.25	Put	Bond Future	3,089.3600	3.0894	2,988.0900	2.9881	(3.278)	0	0	8,690
2015/07/02	R186	05/11/2015	8.45	Call	Bond Future	3,053.5800	3.0536	3,138.5900	3.1386	2.784	0	0	0
2015/07/02	R186	05/11/2015	8.85	Put	Bond Future	1,193.3100	1.1933	1,138.2500	1.1383	(4.614)	0	0	843
2015/07/02	R186	05/11/2015			Bond Future	8.3550	119.3893	8.3335	119.5595	(0.258)	0.0000	0.0000	500
2015/07/02	R186	05/11/2015	9.00	Put	Bond Future	908.2900	0.9083	863.0100	0.8630	(4.985)	0	0	2,600
2015/07/02	R186	05/11/2015	8.24	Put	Bond Future	3,132.8100	3.1328	3,030.7500	3.0307	(3.258)	0	0	0
2015/07/02	R186	05/11/2015	8.35	Put	Bond Future	2,678.3100	2.6783	2,585.0600	2.5851	(3.482)	0	0	9,370
2015/07/02	R186	05/11/2015	8.22	Call	Bond Future	2,150.0700	2.1501	2,216.6500	2.2166	3.097	0	0	0
2015/07/02	R186	05/11/2015	8.26	Put	Bond Future	3,046.3200	3.0463	2,945.8500	2.9458	(3.298)	0	0	0
2015/07/02	R186	05/11/2015	8.35	Call	Bond Future	2,638.7200	2.6387	2,715.7000	2.7157	2.917	0	0	843
2015/07/02	R186	05/11/2015	7.86	Call	Bond Future	1,103.2500	1.1033	1,143.1700	1.1432	3.618	0	0	674
2015/07/02	R186	05/11/2015	7.73	Call	Bond Future	831.6400	0.8316	863.3600	0.8634	3.814	0	0	169
2015/07/02	R186	05/11/2015	8.45	Put	Bond Future	2,308.1000	2.3081	2,222.8800	2.2229	(3.692)	0	0	6,248
2015/07/02	R186	05/11/2015	8.85	Call	Bond Future	5,007.0100	5.0070	5,122.1800	5.1222	2.300	0	0	0
2015/07/02	R186	05/11/2015	9.00	Call	Bond Future	5,843.5300	5.8435	5,968.4800	5.9685	2.138	0	0	0
2015/07/02	R186	05/11/2015	8.25	Call	Bond Future	2,257.3400	2.2573	2,326.3000	2.3263	3.055	0	0	0
2015/07/02	R186	05/11/2015	7.86	Put	Bond Future	5,097.5400	5.0975	4,967.2300	4.9672	(2.556)	0	0	0
2015/07/02	R186	05/11/2015	7.73	Put	Bond Future	5,905.9800	5.9060	5,767.4700	5.7675	(2.345)	0	0	0
2015/07/02	R186	05/11/2015	8.26	Call	Bond Future	2,293.8800	2.2939	2,363.6400	2.3636	3.041	0	0	0
2015/07/02	R186	05/11/2015	8.22	Put	Bond Future	3,221.2600	3.2213	3,117.6100	3.1176	(3.218)	0	0	1,090
2015/07/02	R186	04/02/2016	7.50	Call	Bond Future	833.0300	0.8330	862.0400	0.8620	3.482	0	0	0
2015/07/02	R186	04/02/2016			Bond Future	8.4093	116.1147	8.3870	116.2871	(0.265)	0.0000	0.0000	5,512
2015/07/02	R186	04/02/2016	7.51	Call	Bond Future	849.2300	0.8492	878.7000	0.8787	3.470	0	0	0
2015/07/02	R186	04/02/2016	7.49	Call	Bond Future	818.2800	0.8183	846.8600	0.8469	3.493	0	0	0
2015/07/02	R186	04/02/2016	7.50	Put	Bond Future	8,157.7200	8.1577	8,014.4000	8.0144	(1.757)	0	0	0
2015/07/02	R186	04/02/2016	7.49	Put	Bond Future	8,226.9900	8.2270	8,083.2400	8.0832	(1.747)	0	0	0
2015/07/02	R186	04/02/2016	7.51	Put	Bond Future	8,089.9800	8.0900	7,947.1200	7.9471	(1.766)	0	0	0
2015/07/02	R186	05/05/2016			Bond Future	8.4546	118.1739	8.4316	118.3480	(0.272)	0.0000	0.0000	0
2015/07/02	R186	05/05/2016	8.34	Call	Bond Future	3,615.1300	3.6151	3,693.2200	3.6932	2.160	0	0	0
2015/07/02	R186	05/05/2016	8.35	Call	Bond Future	3,651.7200	3.6517	3,730.3300	3.7303	2.153	0	0	0
2015/07/02	R186	05/05/2016	8.33	Call	Bond Future	3,578.7400	3.5787	3,656.3100	3.6563	2.168	0	0	0
2015/07/02	R186	05/05/2016	8.35	Put	Bond Future	4,446.9300	4.4469	4,351.4800	4.3515	(2.146)	0	0	0
2015/07/02	R186	05/05/2016	7.56	Put	Bond Future	8,452.3000	8.4523	8,317.5600	8.3176	(1.594)	0	0	0
2015/07/02	R186	05/05/2016	8.34	Put	Bond Future	4,486.7900	4.4868	4,390.8200	4.3908	(2.139)	0	0	0
2015/07/02	R186	05/05/2016	7.56	Call	Bond Future	1,400.0200	1.4000	1,439.3400	1.4393	2.809	0	0	0
2015/07/02	R186	05/05/2016	8.33	Put	Bond Future	4,526.9100	4.5269	4,430.4200	4.4304	(2.131)	0	0	0
2015/07/02	R197	06/08/2015	288.00	Call	Bond Future	1,338.8200	1.3388	1,892.6500	1.8926	41.367	0	0	0
2015/07/02	R197	06/08/2015			Bond Future	289.3388	289.3388	289.8926	289.8926	0.191	0.0000	0.0000	939
2015/07/02	R197	06/08/2015	288.01	Call	Bond Future	1,328.8200	1.3288	1,882.6500	1.8826	41.678	0	0	0
2015/07/02	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	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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2015/07/02	R197	06/08/2015	287.99	Call	Bond Future	1,348.8200	1.3488	1,902.6500	1.9026	41.060	0	0	0
2015/07/02	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R197	05/11/2015			Bond Future	293.9119	293.9119	294.4686	294.4686	0.189	0.0000	0.0000	0
2015/07/02	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R197	05/11/2015	294.99	Put	Bond Future	1,078.1300	1.0781	521.4400	0.5214	(51.635)	0	0	0
2015/07/02	R197	05/11/2015	295.01	Put	Bond Future	1,098.1300	1.0981	541.4400	0.5414	(50.694)	0	0	0
2015/07/02	R197	05/11/2015	295.00	Put	Bond Future	1,088.1300	1.0881	531.4400	0.5314	(51.160)	0	0	0
2015/07/02	R202	06/08/2015			Bond Future	236.5548	236.5548	236.5944	236.5944	0.017	0.0000	0.0000	52,756
2015/07/02	R202	06/08/2015	239.99	Put	Bond Future	3,435.2400	3.4352	3,395.5700	3.3956	(1.155)	0	0	0
2015/07/02	R202	06/08/2015	240.00	Put	Bond Future	3,445.2400	3.4452	3,405.5700	3.4056	(1.151)	0	0	0
2015/07/02	R202	06/08/2015	240.01	Put	Bond Future	3,455.2400	3.4552	3,415.5700	3.4156	(1.148)	0	0	0
2015/07/02	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R202	05/11/2015			Bond Future	240.2937	240.2937	240.3289	240.3289	0.015	0.0000	0.0000	0
2015/07/02	R202	05/11/2015	245.99	Put	Bond Future	5,696.3300	5.6963	5,661.0600	5.6611	(0.619)	0	0	0
2015/07/02	R202	05/11/2015	246.01	Put	Bond Future	5,716.3300	5.7163	5,681.0600	5.6811	(0.617)	0	0	0
2015/07/02	R202	05/11/2015	246.00	Put	Bond Future	5,706.3300	5.7063	5,671.0600	5.6711	(0.618)	0	0	0
2015/07/02	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R203	06/08/2015	6.74	Call	Bond Future	37.7200	0.0377	40.3700	0.0404	7.025	0	0	0
2015/07/02	R203	06/08/2015	6.75	Put	Bond Future	1,000.2800	1.0003	959.6900	0.9597	(4.058)	0	0	0
2015/07/02	R203	06/08/2015	7.84	Call	Bond Future	1,176.1900	1.1762	1,214.6800	1.2147	3.272	0	0	0
2015/07/02	R203	06/08/2015			Bond Future	7.2434	105.2740	7.2210	105.3174	(0.310)	0.0000	0.0000	17,933
2015/07/02	R203	06/08/2015	6.75	Call	Bond Future	39.8800	0.0399	42.6800	0.0427	7.021	0	0	0
2015/07/02	R203	06/08/2015	6.76	Call	Bond Future	42.0800	0.0421	45.0300	0.0450	7.010	0	0	0
2015/07/02	R203	06/08/2015	6.74	Put	Bond Future	1,017.7100	1.0177	976.9700	0.9770	(4.003)	0	0	0
2015/07/02	R203	06/08/2015	7.84	Put	Bond Future	30.2400	0.0302	25.3400	0.0253	(16.204)	0	0	5,000
2015/07/02	R203	06/08/2015	6.76	Put	Bond Future	982.9000	0.9829	942.4600	0.9425	(4.114)	0	0	0
2015/07/02	R203	05/11/2015	5.99	Call	Bond Future	12.2300	0.0122	13.0800	0.0131	6.950	0	0	0
2015/07/02	R203	05/11/2015	6.00	Put	Bond Future	2,373.4300	2.3734	2,332.3900	2.3324	(1.729)	0	0	0
2015/07/02	R203	05/11/2015			Bond Future	7.3548	102.7729	7.3304	102.8148	(0.332)	0.0000	0.0000	0
2015/07/02	R203	05/11/2015	6.00	Call	Bond Future	12.7000	0.0127	13.5800	0.0136	6.929	0	0	0
2015/07/02	R203	05/11/2015	6.01	Call	Bond Future	13.1800	0.0132	14.0900	0.0141	6.904	0	0	0
2015/07/02	R203	05/11/2015	5.99	Put	Bond Future	2,390.6500	2.3906	2,349.5800	2.3496	(1.718)	0	0	0
2015/07/02	R203	05/11/2015	6.01	Put	Bond Future	2,356.2200	2.3562	2,315.2100	2.3152	(1.740)	0	0	0
2015/07/02	R203	04/02/2016	7.26	Put	Bond Future	651.3000	0.6513	626.0000	0.6260	(3.885)	0	0	0
2015/07/02	R203	04/02/2016	7.25	Put	Bond Future	659.8200	0.6598	634.3300	0.6343	(3.863)	0	0	0
2015/07/02	R203	04/02/2016			Bond Future	7.4419	104.5154	7.4138	104.5573	(0.377)	0.0000	0.0000	0
2015/07/02	R203	04/02/2016	7.26	Call	Bond Future	379.3100	0.3793	395.9200	0.3959	4.379	0	0	0
2015/07/02	R203	04/02/2016	7.24	Call	Bond Future	366.4600	0.3665	382.6900	0.3827	4.429	0	0	0
2015/07/02	R203	04/02/2016	7.25	Call	Bond Future	372.8500	0.3728	389.2700	0.3893	4.404	0	0	0
2015/07/02	R203	04/02/2016	7.24	Put	Bond Future	668.4200	0.6684	642.7400	0.6427	(3.842)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	R204	06/08/2015	7.74	Call	Bond Future	735.2000	0.7352	772.1600	0.7722	5.027	0	0	0
2015/07/02	R204	06/08/2015	7.75	Put	Bond Future	262.7700	0.2628	235.9500	0.2359	(10.207)	0	0	0
2015/07/02	R204	06/08/2015			Bond Future	7.5822	102.3399	7.5603	102.4043	(0.289)	0.0000	0.0000	15,357
2015/07/02	R204	06/08/2015	8.41	Call	Bond Future	2,408.9700	2.4090	2,471.1300	2.4711	2.580	0	0	0
2015/07/02	R204	06/08/2015	7.74	Put	Bond Future	272.5900	0.2726	245.1400	0.2451	(10.070)	0	0	0
2015/07/02	R204	06/08/2015	7.76	Put	Bond Future	253.2100	0.2532	227.0300	0.2270	(10.339)	0	0	0
2015/07/02	R204	06/08/2015	8.41	Put	Bond Future	10.8200	0.0108	8.5700	0.0086	(20.795)	0	0	699
2015/07/02	R204	06/08/2015	7.75	Call	Bond Future	754.6100	0.7546	792.2000	0.7922	4.981	0	0	0
2015/07/02	R204	06/08/2015	7.76	Call	Bond Future	774.2700	0.7743	812.5000	0.8125	4.938	0	0	0
2015/07/02	R204	05/11/2015			Bond Future	7.6816	103.9575	7.6584	104.0208	(0.301)	0.0000	0.0000	0
2015/07/02	R204	05/11/2015	6.25	Call	Bond Future	20.9000	0.0209	22.1500	0.0221	5.981	0	0	0
2015/07/02	R204	05/11/2015	6.24	Put	Bond Future	4,064.9400	4.0649	4,002.8200	4.0028	(1.528)	0	0	0
2015/07/02	R204	05/11/2015	6.26	Put	Bond Future	4,008.9500	4.0089	3,946.9100	3.9469	(1.548)	0	0	0
2015/07/02	R204	05/11/2015	6.25	Put	Bond Future	4,036.9300	4.0369	3,974.8500	3.9749	(1.538)	0	0	0
2015/07/02	R204	05/11/2015	6.26	Call	Bond Future	21.6600	0.0217	22.9500	0.0229	5.956	0	0	0
2015/07/02	R204	05/11/2015	6.24	Call	Bond Future	20.1700	0.0202	21.3800	0.0214	5.999	0	0	0
2015/07/02	R204	04/02/2016	7.50	Call	Bond Future	645.9400	0.6459	669.2500	0.6692	3.609	0	0	0
2015/07/02	R204	04/02/2016			Bond Future	7.7603	101.6828	7.7352	101.7464	(0.323)	0.0000	0.0000	0
2015/07/02	R204	04/02/2016	7.51	Call	Bond Future	656.4300	0.6564	680.0100	0.6800	3.592	0	0	0
2015/07/02	R204	04/02/2016	7.49	Put	Bond Future	1,323.8900	1.3239	1,283.2700	1.2833	(3.068)	0	0	0
2015/07/02	R204	04/02/2016	7.51	Put	Bond Future	1,293.6500	1.2937	1,253.5600	1.2536	(3.099)	0	0	0
2015/07/02	R204	04/02/2016	7.49	Call	Bond Future	635.5500	0.6355	658.6000	0.6586	3.627	0	0	0
2015/07/02	R204	04/02/2016	7.50	Put	Bond Future	1,308.7200	1.3087	1,268.3600	1.2684	(3.084)	0	0	0
2015/07/02	R207	06/08/2015	7.76	Call	Bond Future	508.3800	0.5084	572.6300	0.5726	12.638	0	0	0
2015/07/02	R207	06/08/2015			Bond Future	7.8126	98.4718	7.7704	98.6255	(0.541)	0.0000	0.0000	35,529
2015/07/02	R207	06/08/2015	7.74	Call	Bond Future	475.8100	0.4758	537.1200	0.5371	12.885	0	0	0
2015/07/02	R207	06/08/2015	7.75	Call	Bond Future	491.9200	0.4919	554.7000	0.5547	12.762	0	0	0
2015/07/02	R207	06/08/2015	7.46	Call	Bond Future	157.3300	0.1573	183.2700	0.1833	16.488	0	0	70
2015/07/02	R207	06/08/2015	7.74	Put	Bond Future	740.3300	0.7403	647.9500	0.6480	(12.478)	0	0	0
2015/07/02	R207	06/08/2015	7.46	Put	Bond Future	1,449.5000	1.4495	1,321.7500	1.3218	(8.813)	0	0	0
2015/07/02	R207	06/08/2015	7.76	Put	Bond Future	699.9900	0.7000	610.5500	0.6105	(12.777)	0	0	0
2015/07/02	R207	06/08/2015	7.75	Put	Bond Future	719.9700	0.7200	629.0600	0.6291	(12.627)	0	0	0
2015/07/02	R207	05/11/2015	7.76	Call	Bond Future	856.5800	0.8566	920.9000	0.9209	7.509	0	0	0
2015/07/02	R207	05/11/2015			Bond Future	7.9013	100.0283	7.8567	100.1824	(0.564)	0.0000	0.0000	0
2015/07/02	R207	05/11/2015	7.74	Call	Bond Future	826.1100	0.8261	888.8900	0.8889	7.599	0	0	0
2015/07/02	R207	05/11/2015	7.50	Call	Bond Future	514.2800	0.5143	559.2000	0.5592	8.735	0	0	19
2015/07/02	R207	05/11/2015	7.75	Call	Bond Future	841.2600	0.8413	904.8100	0.9048	7.554	0	0	0
2015/07/02	R207	05/11/2015	7.43	Call	Bond Future	441.0600	0.4411	481.1600	0.4812	9.092	0	0	53
2015/07/02	R207	05/11/2015	7.74	Put	Bond Future	1,385.0900	1.3851	1,293.7900	1.2938	(6.592)	0	0	0
2015/07/02	R207	05/11/2015	7.76	Put	Bond Future	1,346.0200	1.3460	1,256.2600	1.2563	(6.669)	0	0	0
2015/07/02	R207	05/11/2015	7.43	Put	Bond Future	2,085.6200	2.0856	1,971.6400	1.9716	(5.465)	0	0	0
2015/07/02	R207	05/11/2015	7.75	Put	Bond Future	1,365.4600	1.3655	1,274.9300	1.2749	(6.630)	0	0	0
2015/07/02	R207	05/11/2015	7.50	Put	Bond Future	1,912.4400	1.9124	1,803.2800	1.8033	(5.708)	0	0	0
2015/07/02	R207	04/02/2016	7.49	Put	Bond Future	2,227.6700	2.2277	2,119.2000	2.1192	(4.869)	0	0	0
2015/07/02	R207	04/02/2016	7.27	Put	Bond Future	2,758.7500	2.7588	2,638.1300	2.6381	(4.372)	0	0	0
2015/07/02	R207	04/02/2016			Bond Future	7.9755	98.0818	7.9279	98.2377	(0.597)	0.0000	0.0000	0
2015/07/02	R207	04/02/2016	7.51	Put	Bond Future	2,182.6600	2.1827	2,075.3600	2.0754	(4.916)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	R207	04/02/2016	7.27	Call	Bond Future	417.5600		0.4176	452.9100	0.4529	8.466	0	0	43
2015/07/02	R207	04/02/2016	7.50	Call	Bond Future	634.4300		0.6344	682.5100	0.6825	7.578	0	0	19
2015/07/02	R207	04/02/2016	7.51	Call	Bond Future	645.4700		0.6455	694.1400	0.6941	7.540	0	0	0
2015/07/02	R207	04/02/2016	7.49	Call	Bond Future	623.7800		0.6238	671.2800	0.6713	7.615	0	0	0
2015/07/02	R207	04/02/2016	7.50	Put	Bond Future	2,204.9600		2.2050	2,097.0700	2.0971	(4.893)	0	0	0
2015/07/02	R207	05/05/2016	7.86	Put	Bond Future	1,858.9900		1.8590	1,771.2600	1.7713	(4.719)	0	0	0
2015/07/02	R207	05/05/2016			Bond Future	8.0394		99.8210	7.9884	99.9786	(0.635)	0.0000	0.0000	0
2015/07/02	R207	05/05/2016	7.85	Put	Bond Future	1,875.4800		1.8755	1,787.2500	1.7872	(4.704)	0	0	0
2015/07/02	R207	05/05/2016	7.56	Put	Bond Future	2,402.3900		2.4024	2,299.8500	2.2999	(4.268)	0	0	0
2015/07/02	R207	05/05/2016	7.84	Put	Bond Future	1,892.0900		1.8921	1,803.3600	1.8034	(4.690)	0	0	0
2015/07/02	R207	05/05/2016	7.56	Call	Bond Future	908.7200		0.9087	963.8100	0.9638	6.062	0	0	43
2015/07/02	R207	05/05/2016	7.85	Call	Bond Future	1,288.7500		1.2888	1,358.1500	1.3581	5.385	0	0	0
2015/07/02	R207	05/05/2016	7.86	Call	Bond Future	1,303.3500		1.3034	1,373.2500	1.3732	5.363	0	0	0
2015/07/02	R207	05/05/2016	7.84	Call	Bond Future	1,274.2500		1.2742	1,343.1500	1.3431	5.407	0	0	0
2015/07/02	R208	06/08/2015			Bond Future	7.9538		97.0767	7.9272	97.1916	(0.334)	0.0000	0.0000	38,528
2015/07/02	R208	06/08/2015	8.00	Call	Bond Future	828.3900		0.8284	882.7700	0.8828	6.565	0	0	0
2015/07/02	R208	06/08/2015	8.01	Call	Bond Future	852.2400		0.8522	907.7400	0.9077	6.512	0	0	0
2015/07/02	R208	06/08/2015	8.85	Call	Bond Future	3,796.1400		3.7961	3,907.6100	3.9076	2.936	0	0	0
2015/07/02	R208	06/08/2015	7.99	Call	Bond Future	804.8000		0.8048	858.0800	0.8581	6.620	0	0	0
2015/07/02	R208	06/08/2015	8.01	Put	Bond Future	609.3900		0.6094	549.9500	0.5499	(9.754)	0	0	0
2015/07/02	R208	06/08/2015	8.00	Put	Bond Future	628.6500		0.6287	568.0900	0.5681	(9.633)	0	0	0
2015/07/02	R208	06/08/2015	7.99	Put	Bond Future	648.2100		0.6482	586.5500	0.5866	(9.512)	0	0	0
2015/07/02	R208	06/08/2015	8.85	Put	Bond Future	15.2800		0.0153	11.8100	0.0118	(22.709)	0	0	198
2015/07/02	R208	05/11/2015			Bond Future	8.0353		95.2120	8.0077	95.3268	(0.343)	0.0000	0.0000	0
2015/07/02	R208	05/11/2015	8.48	Call	Bond Future	2,465.8400		2.4658	2,543.4500	2.5434	3.147	0	0	0
2015/07/02	R208	05/11/2015	7.74	Put	Bond Future	2,035.2200		2.0352	1,957.6900	1.9577	(3.809)	0	0	0
2015/07/02	R208	05/11/2015	7.75	Call	Bond Future	812.6900		0.8127	850.5000	0.8505	4.652	0	0	0
2015/07/02	R208	05/11/2015	7.76	Call	Bond Future	828.5400		0.8285	866.8900	0.8669	4.629	0	0	0
2015/07/02	R208	05/11/2015	8.48	Put	Bond Future	637.9100		0.6379	600.7200	0.6007	(5.830)	0	0	2,200
2015/07/02	R208	05/11/2015	7.74	Call	Bond Future	797.2500		0.7972	834.5200	0.8345	4.675	0	0	0
2015/07/02	R208	05/11/2015	7.76	Put	Bond Future	1,982.0500		1.9821	1,905.6000	1.9056	(3.857)	0	0	0
2015/07/02	R208	05/11/2015	7.75	Put	Bond Future	2,008.4200		2.0084	1,931.4300	1.9314	(3.833)	0	0	0
2015/07/02	R208	04/02/2016			Bond Future	8.1025		96.8265	8.0735	96.9425	(0.358)	0.0000	0.0000	0
2015/07/02	R208	04/02/2016	7.74	Put	Bond Future	2,491.7000		2.4917	2,415.6300	2.4156	(3.053)	0	0	0
2015/07/02	R208	04/02/2016	7.76	Put	Bond Future	2,441.4700		2.4415	2,366.2600	2.3663	(3.081)	0	0	0
2015/07/02	R208	04/02/2016	7.75	Put	Bond Future	2,466.3500		2.4663	2,390.7200	2.3907	(3.066)	0	0	0
2015/07/02	R208	04/02/2016	7.76	Call	Bond Future	1,060.8900		1.0609	1,101.7700	1.1018	3.853	0	0	0
2015/07/02	R208	04/02/2016	7.74	Call	Bond Future	1,029.7500		1.0297	1,069.7700	1.0698	3.886	0	0	0
2015/07/02	R208	04/02/2016	7.75	Call	Bond Future	1,045.1000		1.0451	1,085.5600	1.0856	3.871	0	0	0
2015/07/02	R209	06/08/2015	8.99	Put	Bond Future	995.4800		0.9955	902.0800	0.9021	(9.382)	0	0	0
2015/07/02	R209	06/08/2015			Bond Future	8.8668		77.6891	8.8408	77.8869	(0.293)	0.0000	0.0000	28,487
2015/07/02	R209	06/08/2015	9.01	Put	Bond Future	937.8100		0.9378	847.8200	0.8478	(9.596)	0	0	0
2015/07/02	R209	06/08/2015	9.90	Call	Bond Future	7,291.6600		7.2917	7,483.5900	7.4836	2.632	0	0	0
2015/07/02	R209	06/08/2015	9.00	Call	Bond Future	1,967.8700		1.9679	2,074.0300	2.0740	5.395	0	0	0
2015/07/02	R209	06/08/2015	9.01	Call	Bond Future	2,013.8300		2.0138	2,121.6900	2.1217	5.356	0	0	0
2015/07/02	R209	06/08/2015	8.99	Call	Bond Future	1,922.6300		1.9226	2,027.0800	2.0271	5.433	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	R209	06/08/2015	9.00	Put	Bond Future	966.2300	0.9662	874.5400	0.8745	(9.489)	0	0	0
2015/07/02	R209	06/08/2015	9.90	Put	Bond Future	27.9500	0.0280	22.0300	0.0220	(21.181)	0	0	2,914
2015/07/02	R209	05/11/2015	9.25	Call	Bond Future	4,052.9500	4.0530	4,174.6200	4.1746	3.002	0	0	0
2015/07/02	R209	05/11/2015	7.99	Put	Bond Future	8,002.4000	8.0024	7,826.1000	7.8261	(2.203)	0	0	0
2015/07/02	R209	05/11/2015			Bond Future	8.9250	75.7698	8.8985	75.9691	(0.297)	0.0000	0.0000	29
2015/07/02	R209	05/11/2015	8.01	Put	Bond Future	7,851.8700	7.8519	7,676.5700	7.6766	(2.233)	0	0	0
2015/07/02	R209	05/11/2015	9.25	Put	Bond Future	1,671.1100	1.6711	1,593.4100	1.5934	(4.650)	0	0	900
2015/07/02	R209	05/11/2015	7.99	Call	Bond Future	451.2300	0.4512	474.3000	0.4743	5.113	0	0	0
2015/07/02	R209	05/11/2015	8.00	Put	Bond Future	7,926.5500	7.9265	7,750.7400	7.7507	(2.218)	0	0	0
2015/07/02	R209	05/11/2015	8.00	Call	Bond Future	462.0500	0.4620	485.6100	0.4856	5.099	0	0	0
2015/07/02	R209	05/11/2015	8.01	Call	Bond Future	473.9000	0.4739	497.9700	0.4980	5.079	0	0	0
2015/07/02	R209	04/02/2016	8.75	Put	Bond Future	4,508.8700	4.5089	4,389.9200	4.3899	(2.638)	0	0	0
2015/07/02	R209	04/02/2016	8.74	Call	Bond Future	2,769.8100	2.7698	2,852.4500	2.8525	2.984	0	0	0
2015/07/02	R209	04/02/2016			Bond Future	8.9757	77.0546	8.9485	77.2569	(0.302)	0.0000	0.0000	0
2015/07/02	R209	04/02/2016	8.75	Call	Bond Future	2,802.3000	2.8023	2,885.6100	2.8856	2.973	0	0	0
2015/07/02	R209	04/02/2016	8.76	Call	Bond Future	2,835.2400	2.8352	2,919.2300	2.9192	2.962	0	0	0
2015/07/02	R209	04/02/2016	8.74	Put	Bond Future	4,553.3600	4.5534	4,433.7400	4.4337	(2.627)	0	0	0
2015/07/02	R209	04/02/2016	8.76	Put	Bond Future	4,464.9400	4.4649	4,346.6700	4.3467	(2.649)	0	0	0
2015/07/02	R210	06/08/2015	179.01	Call	Bond Future	434.7600	0.4348	464.3100	0.4643	6.797	0	0	0
2015/07/02	R210	06/08/2015			Bond Future	179.4448	179.4448	179.4743	179.4743	0.016	0.0000	0.0000	1,207
2015/07/02	R210	06/08/2015	178.99	Call	Bond Future	454.7600	0.4548	484.3100	0.4843	6.498	0	0	0
2015/07/02	R210	06/08/2015	179.00	Call	Bond Future	444.7600	0.4448	474.3100	0.4743	6.644	0	0	0
2015/07/02	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R210	05/11/2015			Bond Future	180.1498	180.1498	180.1760	180.1760	0.015	0.0000	0.0000	0
2015/07/02	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R210	05/11/2015	181.99	Put	Bond Future	1,840.2300	1.8402	1,813.9600	1.8140	(1.428)	0	0	0
2015/07/02	R210	05/11/2015	182.01	Put	Bond Future	1,860.2300	1.8602	1,833.9600	1.8340	(1.412)	0	0	0
2015/07/02	R210	05/11/2015	182.00	Put	Bond Future	1,850.2300	1.8502	1,823.9600	1.8240	(1.420)	0	0	0
2015/07/02	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R211	06/08/2015			Bond Future	134.2731	134.2731	134.1155	134.1155	(0.117)	0.0000	0.0000	1,120
2015/07/02	R211	06/08/2015	134.99	Put	Bond Future	716.9500	0.7169	874.5100	0.8745	21.976	0	0	0
2015/07/02	R211	06/08/2015	135.01	Put	Bond Future	736.9500	0.7369	894.5100	0.8945	21.380	0	0	0
2015/07/02	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R211	06/08/2015	135.00	Put	Bond Future	726.9500	0.7269	884.5100	0.8845	21.674	0	0	0
2015/07/02	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R211	05/11/2015			Bond Future	136.3955	136.3955	136.2327	136.2327	(0.119)	0.0000	0.0000	0
2015/07/02	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R211	05/11/2015	134.99	Call	Bond Future	1,405.5400	1.4055	1,242.7100	1.2427	(11.585)	0	0	0
2015/07/02	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R211	05/11/2015	135.00	Call	Bond Future	1,395.5400	1.3955	1,232.7100	1.2327	(11.668)	0	0	0
2015/07/02	R211	05/11/2015	135.01	Call	Bond Future	1,385.5400	1.3855	1,222.7100	1.2227	(11.752)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	R212	06/08/2015	141.01	Put	Bond Future	1,788.2900	1.7883	1,723.1900	1.7232	(3.640)	0	0	0
2015/07/02	R212	06/08/2015			Bond Future	139.2217	139.2217	139.2868	139.2868	0.047	0.0000	0.0000	1,046
2015/07/02	R212	06/08/2015	141.00	Put	Bond Future	1,778.2900	1.7783	1,713.1900	1.7132	(3.661)	0	0	0
2015/07/02	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R212	06/08/2015	140.99	Put	Bond Future	1,768.2900	1.7683	1,703.1900	1.7032	(3.682)	0	0	0
2015/07/02	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R212	05/11/2015			Bond Future	141.4225	141.4225	141.4857	141.4857	0.045	0.0000	0.0000	0
2015/07/02	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R212	05/11/2015	145.99	Put	Bond Future	4,567.5200	4.5675	4,504.3400	4.5043	(1.383)	0	0	0
2015/07/02	R212	05/11/2015	146.01	Put	Bond Future	4,587.5200	4.5875	4,524.3400	4.5243	(1.377)	0	0	0
2015/07/02	R212	05/11/2015	146.00	Put	Bond Future	4,577.5200	4.5775	4,514.3400	4.5143	(1.380)	0	0	0
2015/07/02	R213	06/08/2015			Bond Future	8.7489	88.4195	8.7279	88.5777	(0.240)	0.0000	0.0000	17,330
2015/07/02	R213	06/08/2015	8.49	Put	Bond Future	2,577.9300	2.5779	2,450.0100	2.4500	(4.962)	0	0	0
2015/07/02	R213	06/08/2015	8.51	Put	Bond Future	2,467.9600	2.4680	2,342.1600	2.3422	(5.097)	0	0	0
2015/07/02	R213	06/08/2015	8.49	Call	Bond Future	599.4700	0.5995	629.7800	0.6298	5.056	0	0	0
2015/07/02	R213	06/08/2015	8.50	Put	Bond Future	2,522.5600	2.5226	2,395.6900	2.3957	(5.029)	0	0	0
2015/07/02	R213	06/08/2015	8.50	Call	Bond Future	621.7100	0.6217	653.0700	0.6531	5.044	0	0	0
2015/07/02	R213	06/08/2015	8.51	Call	Bond Future	644.6200	0.6446	677.0500	0.6770	5.031	0	0	0
2015/07/02	R213	05/11/2015	7.76	Call	Bond Future	323.8400	0.3238	336.8600	0.3369	4.021	0	0	0
2015/07/02	R213	05/11/2015			Bond Future	8.8137	86.2739	8.7923	86.4327	(0.243)	0.0000	0.0000	0
2015/07/02	R213	05/11/2015	7.74	Call	Bond Future	307.8300	0.3078	320.2600	0.3203	4.038	0	0	0
2015/07/02	R213	05/11/2015	7.75	Call	Bond Future	315.7500	0.3157	328.4700	0.3285	4.029	0	0	0
2015/07/02	R213	05/11/2015	7.74	Put	Bond Future	8,821.0100	8.8210	8,674.5500	8.6746	(1.660)	0	0	0
2015/07/02	R213	05/11/2015	7.76	Put	Bond Future	8,667.7900	8.6678	8,521.9200	8.5219	(1.683)	0	0	0
2015/07/02	R213	05/11/2015	7.75	Put	Bond Future	8,744.2600	8.7443	8,598.0900	8.5981	(1.672)	0	0	0
2015/07/02	R213	04/02/2016			Bond Future	8.8721	87.7365	8.8501	87.8975	(0.248)	0.0000	0.0000	0
2015/07/02	R213	04/02/2016	8.75	Call	Bond Future	3,034.0200	3.0340	3,103.6800	3.1037	2.296	0	0	0
2015/07/02	R213	04/02/2016	8.74	Put	Bond Future	3,973.5500	3.9736	3,881.7200	3.8817	(2.311)	0	0	0
2015/07/02	R213	04/02/2016	8.76	Put	Bond Future	3,893.8600	3.8939	3,803.1100	3.8031	(2.331)	0	0	0
2015/07/02	R213	04/02/2016	8.75	Put	Bond Future	3,933.4200	3.9334	3,842.1300	3.8421	(2.321)	0	0	0
2015/07/02	R213	04/02/2016	8.76	Call	Bond Future	3,068.6100	3.0686	3,138.8100	3.1388	2.288	0	0	0
2015/07/02	R213	04/02/2016	8.74	Call	Bond Future	2,999.9100	2.9999	3,069.0300	3.0690	2.304	0	0	0
2015/07/02	R214	06/08/2015	8.76	Put	Bond Future	2,170.2000	2.1702	2,023.8400	2.0238	(6.744)	0	0	0
2015/07/02	R214	06/08/2015			Bond Future	8.9057	78.8104	8.8797	79.0192	(0.292)	0.0000	0.0000	22,215
2015/07/02	R214	06/08/2015	8.75	Put	Bond Future	2,221.8600	2.2219	2,073.8700	2.0739	(6.661)	0	0	0
2015/07/02	R214	06/08/2015	8.74	Call	Bond Future	925.6100	0.9256	984.8000	0.9848	6.395	0	0	0
2015/07/02	R214	06/08/2015	8.75	Call	Bond Future	955.7000	0.9557	1,016.5000	1.0165	6.362	0	0	0
2015/07/02	R214	06/08/2015	8.76	Call	Bond Future	986.4200	0.9864	1,048.8500	1.0489	6.329	0	0	0
2015/07/02	R214	06/08/2015	8.74	Put	Bond Future	2,274.2800	2.2743	2,124.6800	2.1247	(6.578)	0	0	0
2015/07/02	R214	05/11/2015			Bond Future	8.9631	76.7660	8.9366	76.9765	(0.295)	0.0000	0.0000	0
2015/07/02	R214	05/11/2015	7.99	Put	Bond Future	8,851.9600	8.8520	8,663.9500	8.6639	(2.124)	0	0	0
2015/07/02	R214	05/11/2015	8.00	Put	Bond Future	8,768.7800	8.7688	8,581.2500	8.5813	(2.139)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/02	R214	05/11/2015	8.01	Put	Bond Future	8,685.9800		8.6860	8,498.9400	8.4989	(2.153)	0	0	0
2015/07/02	R214	05/11/2015	7.99	Call	Bond Future	438.0900		0.4381	460.5600	0.4606	5.129	0	0	0
2015/07/02	R214	05/11/2015	8.00	Call	Bond Future	448.8900		0.4489	471.8400	0.4718	5.113	0	0	0
2015/07/02	R214	05/11/2015	8.01	Call	Bond Future	459.9000		0.4599	483.3400	0.4833	5.097	0	0	0
2015/07/02	R214	04/02/2016			Bond Future	9.0150		78.0674	8.9879	78.2809	(0.301)	0.0000	0.0000	4,320
2015/07/02	R214	04/02/2016	7.99	Put	Bond Future	9,749.6600		9.7497	9,572.8100	9.5728	(1.814)	0	0	0
2015/07/02	R214	04/02/2016	8.00	Call	Bond Future	958.6200		0.9586	995.8000	0.9958	3.878	0	0	0
2015/07/02	R214	04/02/2016	8.01	Call	Bond Future	974.4300		0.9744	1,012.1200	1.0121	3.868	0	0	0
2015/07/02	R214	04/02/2016	7.99	Call	Bond Future	942.9900		0.9430	979.6600	0.9797	3.889	0	0	0
2015/07/02	R214	04/02/2016	8.01	Put	Bond Future	9,593.7700		9.5938	9,417.9400	9.4179	(1.833)	0	0	0
2015/07/02	R214	04/02/2016	8.00	Put	Bond Future	9,671.5400		9.6715	9,495.2000	9.4952	(1.823)	0	0	0
2015/07/02	R248	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R248	06/08/2015			Bond Future	8.9613		101.6925	8.9353	101.9610	(0.290)	0.0000	0.0000	41,313
2015/07/02	R248	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R248	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R248	06/08/2015	8.74	Put	Bond Future	2,329.3700		2.3294	2,060.8400	2.0608	(11.528)	0	0	0
2015/07/02	R248	06/08/2015	8.76	Put	Bond Future	2,114.8500		2.1149	1,846.3200	1.8463	(12.697)	0	0	0
2015/07/02	R248	06/08/2015	8.75	Put	Bond Future	2,222.0100		2.2220	1,953.4800	1.9535	(12.085)	0	0	0
2015/07/02	R248	05/11/2015	8.01	Put	Bond Future	11,332.5700		11.3326	11,061.7200	11.0617	(2.390)	0	0	0
2015/07/02	R248	05/11/2015			Bond Future	9.0202		98.8708	8.9937	99.1417	(0.294)	0.0000	0.0000	0
2015/07/02	R248	05/11/2015	8.00	Put	Bond Future	11,456.0300		11.4560	11,185.1800	11.1852	(2.364)	0	0	0
2015/07/02	R248	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R248	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R248	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R248	05/11/2015	7.99	Put	Bond Future	11,579.7400		11.5797	11,308.8900	11.3089	(2.339)	0	0	0
2015/07/02	R248	04/02/2016	8.99	Put	Bond Future	849.3100		0.8493	574.6100	0.5746	(32.344)	0	0	0
2015/07/02	R248	04/02/2016			Bond Future	9.0737		100.5471	9.0465	100.8218	(0.300)	0.0000	0.0000	0
2015/07/02	R248	04/02/2016	9.00	Put	Bond Future	747.1000		0.7471	472.4000	0.4724	(36.769)	0	0	0
2015/07/02	R248	04/02/2016	9.01	Put	Bond Future	645.0800		0.6451	370.3800	0.3704	(42.584)	0	0	0
2015/07/02	R248	04/02/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R248	04/02/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/02	R248	04/02/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Total

499431