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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2015/08/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	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
2015/08/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	2025	06/08/2015			Bond Future	123.0693	123.0693	123.0693	123.0693	0.000	0.0000	0.0000	0
2015/08/07	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2025	05/11/2015			Bond Future	125.0697	125.0697	125.0623	125.0623	(0.006)	0.0000	0.0000	38
2015/08/07	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2025	05/11/2015	123.01	Call	Bond Future	2,059.7100	2.0597	2,052.2800	2.0523	(0.361)	0	0	0
2015/08/07	2025	05/11/2015	122.99	Call	Bond Future	2,079.7100	2.0797	2,072.2800	2.0723	(0.357)	0	0	0
2015/08/07	2025	05/11/2015	123.00	Call	Bond Future	2,069.7100	2.0697	2,062.2800	2.0623	(0.359)	0	0	0
2015/08/07	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2025	04/02/2016	126.01	Put	Bond Future	5.7700	0.0058	12.6000	0.0126	118.371	0	0	0
2015/08/07	2025	04/02/2016			Bond Future	126.0042	126.0042	125.9974	125.9974	(0.005)	0.0000	0.0000	0
2015/08/07	2025	04/02/2016	126.00	Put	Bond Future	0.0000	0.0000	2.6000	0.0026	100.000	0	0	0
2015/08/07	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2025	04/02/2016	125.99	Call	Bond Future	14.2300	0.0142	7.4000	0.0074	(47.997)	0	0	0
2015/08/07	2025	04/02/2016	126.00	Call	Bond Future	4.2300	0.0042	0.0000	0.0000	(100.000)	0	0	0
2015/08/07	2025	04/02/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2030	06/08/2015			Bond Future	8.6150	95.2240	8.6150	95.2240	0.000	0.0000	0.0000	0
2015/08/07	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2030	05/11/2015			Bond Future	8.6530	96.9123	8.6060	97.2792	(0.543)	0.0000	0.0000	5,696
2015/08/07	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2030	05/11/2015	8.49	Put	Bond Future	1,281.9300	1.2819	914.9900	0.9150	(28.624)	0	0	0
2015/08/07	2030	05/11/2015	8.51	Put	Bond Future	1,123.3000	1.1233	756.3600	0.7564	(32.666)	0	0	0
2015/08/07	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2030	05/11/2015	8.50	Put	Bond Future	1,202.5700	1.2026	835.6300	0.8356	(30.513)	0	0	0
2015/08/07	2030	04/02/2016	8.75	Call	Bond Future	356.5500	0.3566	730.1200	0.7301	104.774	0	0	0
2015/08/07	2030	04/02/2016			Bond Future	8.7035	94.5688	8.6549	94.9423	(0.557)	0.0000	0.0000	400
2015/08/07	2030	04/02/2016	8.76	Call	Bond Future	432.8900	0.4329	806.4600	0.8065	86.297	0	0	0
2015/08/07	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2030	04/02/2016	8.74	Call	Bond Future	280.1100	0.2801	653.6800	0.6537	133.365	0	0	0
2015/08/07	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2032	06/08/2015			Bond Future	8.7000	99.0854	8.7000	99.0854	0.000	0.0000	0.0000	0
2015/08/07	2032	05/11/2015			Bond Future	8.7389	96.6919	8.6919	97.0857	(0.537)	0.0000	0.0000	1,579
2015/08/07	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2032	05/11/2015	7.99	Put	Bond Future	6,571.1100	6.5711	6,177.3600	6.1774	(5.992)	0	0	0
2015/08/07	2032	05/11/2015	8.01	Put	Bond Future	6,387.2700	6.3873	5,993.5200	5.9935	(6.165)	0	0	0
2015/08/07	2032	05/11/2015	8.00	Put	Bond Future	6,479.1300	6.4791	6,085.3800	6.0854	(6.077)	0	0	0
2015/08/07	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2032	05/11/2015	7.99	Call	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
2015/08/07	2032	04/02/2016			Bond Future	8.7894	98.3520	8.7409	98.7530	(0.551)	0.0000	0.0000	0
2015/08/07	2032	04/02/2016	8.69	Put	Bond Future	825.2900	0.8253	424.3600	0.4244	(48.580)	0	0	0
2015/08/07	2032	04/02/2016	8.71	Put	Bond Future	658.3500	0.6583	257.4200	0.2574	(60.899)	0	0	0
2015/08/07	2032	04/02/2016	8.70	Put	Bond Future	741.7700	0.7418	340.8400	0.3408	(54.050)	0	0	0
2015/08/07	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2032	05/05/2016			Bond Future	8.8331	95.9565	8.7836	96.3617	(0.561)	0.0000	0.0000	0
2015/08/07	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2032	05/05/2016	9.01	Call	Bond Future	1,426.2800	1.4263	1,831.4700	1.8315	28.409	0	0	0
2015/08/07	2032	05/05/2016	8.99	Call	Bond Future	1,266.5800	1.2666	1,671.7700	1.6718	31.991	0	0	0
2015/08/07	2032	05/05/2016	9.00	Call	Bond Future	1,346.4800	1.3465	1,751.6700	1.7517	30.093	0	0	0
2015/08/07	2037	06/08/2015			Bond Future	8.8250	97.1657	8.8250	97.1657	0.000	0.0000	0.0000	0
2015/08/07	2037	05/11/2015	7.99	Put	Bond Future	8,593.6500	8.5937	8,159.6100	8.1596	(5.051)	0	0	0
2015/08/07	2037	05/11/2015	8.01	Put	Bond Future	8,383.0600	8.3831	7,949.0200	7.9490	(5.178)	0	0	0
2015/08/07	2037	05/11/2015			Bond Future	8.8601	98.9144	8.8133	99.3484	(0.528)	0.0000	0.0000	43,737
2015/08/07	2037	05/11/2015	8.00	Put	Bond Future	8,488.2700	8.4883	8,054.2300	8.0542	(5.113)	0	0	0
2015/08/07	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2037	04/02/2016	8.75	Put	Bond Future	1,468.0000	1.4680	1,026.1900	1.0262	(30.096)	0	0	0
2015/08/07	2037	04/02/2016			Bond Future	8.9088	96.3548	8.8606	96.7966	(0.541)	0.0000	0.0000	370
2015/08/07	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2037	04/02/2016	8.74	Put	Bond Future	1,561.6200	1.5616	1,119.8100	1.1198	(28.292)	0	0	0
2015/08/07	2037	04/02/2016	8.76	Put	Bond Future	1,374.5100	1.3745	932.7000	0.9327	(32.143)	0	0	0
2015/08/07	2037	05/05/2016	8.99	Call	Bond Future	339.0500	0.3391	786.0200	0.7860	131.830	0	0	0
2015/08/07	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2037	05/05/2016			Bond Future	8.9524	98.0815	8.9032	98.5284	(0.550)	0.0000	0.0000	0
2015/08/07	2037	05/05/2016	9.00	Call	Bond Future	428.9300	0.4289	875.9000	0.8759	104.206	0	0	0
2015/08/07	2037	05/05/2016	9.01	Call	Bond Future	518.6800	0.5187	965.6500	0.9656	86.175	0	0	0
2015/08/07	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2038	06/08/2015			Bond Future	128.0515	128.0515	128.0515	128.0515	0.000	0.0000	0.0000	0
2015/08/07	2038	05/11/2015			Bond Future	130.1336	130.1336	130.1270	130.1270	(0.005)	0.0000	0.0000	5,820
2015/08/07	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2038	05/11/2015	133.99	Put	Bond Future	3,856.3500	3.8563	3,862.9700	3.8630	0.172	0	0	0
2015/08/07	2038	05/11/2015	134.01	Put	Bond Future	3,876.3500	3.8763	3,882.9700	3.8830	0.171	0	0	0
2015/08/07	2038	05/11/2015	134.00	Put	Bond Future	3,866.3500	3.8663	3,872.9700	3.8730	0.171	0	0	0
2015/08/07	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2038	04/02/2016			Bond Future	131.0028	131.0028	130.9966	130.9966	(0.005)	0.0000	0.0000	0
2015/08/07	2038	04/02/2016	131.00	Call	Bond Future	2.8200	0.0028	0.0000	0.0000	(100.000)	0	0	0

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2015/08/07	2038	04/02/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2038	04/02/2016	131.01	Put	Bond Future	7.1800	0.0072	13.3600	0.0134	86.072	0	0	0
2015/08/07	2038	04/02/2016	131.00	Put	Bond Future	0.0000	0.0000	3.3600	0.0034	100.000	0	0	0
2015/08/07	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2038	04/02/2016	130.99	Call	Bond Future	12.8200	0.0128	6.6400	0.0066	(48.206)	0	0	0
2015/08/07	2044	06/08/2015			Bond Future	8.8750	98.9900	8.8750	98.9900	0.000	0.0000	0.0000	0
2015/08/07	2044	05/11/2015			Bond Future	8.9074	100.7859	8.8555	101.3136	(0.582)	0.0000	0.0000	14,593
2015/08/07	2044	05/11/2015	8.24	Put	Bond Future	7,173.1400	7.1731	6,645.4600	6.6455	(7.356)	0	0	0
2015/08/07	2044	05/11/2015	8.26	Put	Bond Future	6,945.5800	6.9456	6,417.9000	6.4179	(7.597)	0	0	0
2015/08/07	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2044	05/11/2015	8.25	Put	Bond Future	7,059.2500	7.0592	6,531.5700	6.5316	(7.475)	0	0	0
2015/08/07	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2044	04/02/2016			Bond Future	8.9537	98.1332	8.9004	98.6703	(0.596)	0.0000	0.0000	0
2015/08/07	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2044	04/02/2016	9.01	Call	Bond Future	561.8200	0.5618	1,098.9900	1.0990	95.612	0	0	0
2015/08/07	2044	04/02/2016	8.99	Call	Bond Future	362.9000	0.3629	900.0700	0.9001	148.021	0	0	0
2015/08/07	2044	04/02/2016	9.00	Call	Bond Future	462.4500	0.4624	999.6200	0.9996	116.157	0	0	0
2015/08/07	2044	05/05/2016	8.99	Put	Bond Future	51.6900	0.0517	0.0000	0.0000	(100.000)	0	0	0
2015/08/07	2044	05/05/2016			Bond Future	8.9952	99.8918	8.9407	100.4357	(0.606)	0.0000	0.0000	0
2015/08/07	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2044	05/05/2016	9.01	Call	Bond Future	146.8700	0.1469	690.7700	0.6908	370.328	0	0	0
2015/08/07	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	492.2100	0.4922	100.000	0	0	0
2015/08/07	2044	05/05/2016	9.00	Call	Bond Future	47.6800	0.0477	591.5800	0.5916	1140.730	0	0	0
2015/08/07	2046	06/08/2015			Bond Future	127.2188	127.2188	127.2188	127.2188	0.000	0.0000	0.0000	0
2015/08/07	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2046	05/11/2015			Bond Future	127.8796	127.8796	128.1558	128.1558	0.216	0.0000	0.0000	6,062
2015/08/07	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2046	05/11/2015	132.99	Put	Bond Future	5,110.3900	5.1104	4,834.1500	4.8342	(5.405)	0	0	0
2015/08/07	2046	05/11/2015	133.01	Put	Bond Future	5,130.3900	5.1304	4,854.1500	4.8542	(5.384)	0	0	0
2015/08/07	2046	05/11/2015	133.00	Put	Bond Future	5,120.3900	5.1204	4,844.1500	4.8442	(5.395)	0	0	0
2015/08/07	2046	04/02/2016	127.99	Call	Bond Future	2,094.7100	2.0947	2,376.5400	2.3765	13.454	0	0	0
2015/08/07	2046	04/02/2016			Bond Future	130.0847	130.0847	130.3665	130.3665	0.217	0.0000	0.0000	0
2015/08/07	2046	04/02/2016	128.00	Call	Bond Future	2,084.7100	2.0847	2,366.5400	2.3665	13.519	0	0	0
2015/08/07	2046	04/02/2016	128.01	Call	Bond Future	2,074.7100	2.0747	2,356.5400	2.3565	13.584	0	0	0
2015/08/07	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2050	06/08/2015			Bond Future	136.1880	136.1880	136.1880	136.1880	0.000	0.0000	0.0000	0
2015/08/07	2050	05/11/2015			Bond Future	138.4029	138.4029	138.3962	138.3962	(0.005)	0.0000	0.0000	4,361
2015/08/07	2050	05/11/2015	145.00	Call	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/07	2050	05/11/2015	144.99	Put	Bond Future	6,587.1200	6.5871	6,593.7600	6.5938	0.101	0	0	0
2015/08/07	2050	05/11/2015	145.01	Put	Bond Future	6,607.1200	6.6071	6,613.7600	6.6138	0.100	0	0	0
2015/08/07	2050	05/11/2015	145.00	Put	Bond Future	6,597.1200	6.5971	6,603.7600	6.6038	0.101	0	0	0
2015/08/07	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2050	04/02/2016			Bond Future	139.2548	139.2548	139.2484	139.2484	(0.005)	0.0000	0.0000	0
2015/08/07	2050	04/02/2016	138.00	Call	Bond Future	1,254.7700	1.2548	1,248.4200	1.2484	(0.506)	0	0	0
2015/08/07	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	2050	04/02/2016	138.01	Call	Bond Future	1,244.7700	1.2448	1,238.4200	1.2384	(0.510)	0	0	0
2015/08/07	2050	04/02/2016	137.99	Call	Bond Future	1,264.7700	1.2648	1,258.4200	1.2584	(0.502)	0	0	0
2015/08/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	AL37	05/11/2015			Index Future	465.8610	465.8610	466.6840	466.6840	0.177	0.0000	0.0000	3
2015/08/07	AL37	04/02/2016			Index Future	473.8580	473.8580	474.6960	474.6960	0.177	0.0000	0.0000	0
2015/08/07	AL7T	05/11/2015			Index Future	550.8070	550.8070	552.4390	552.4390	0.296	0.0000	0.0000	1
2015/08/07	AL7T	04/02/2016			Index Future	560.2620	560.2620	561.9240	561.9240	0.297	0.0000	0.0000	0
2015/08/07	ALBI	05/11/2015			Index Future	503.6010	503.6010	505.2730	505.2730	0.332	0.0000	0.0000	458
2015/08/07	ALBI	04/02/2016			Index Future	512.2450	512.2450	513.9480	513.9480	0.332	0.0000	0.0000	152
2015/08/07	ALBI	05/05/2016			Index Future	521.4150	521.4150	523.1340	523.1340	0.330	0.0000	0.0000	0
2015/08/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C035	28/02/2035			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
2015/08/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/07	EL28	06/08/2015			Bond Future	127.4069	127.4069	127.4069	127.4069	0.000	0.0000	0.0000	0
2015/08/07	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	EL28	05/11/2015			Bond Future	127.9239	127.9239	127.9882	127.9882	0.050	0.0000	0.0000	0
2015/08/07	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	EL28	05/11/2015	126.99	Call	Bond Future	933.8700	0.9339	998.1900	0.9982	6.887	0	0	0
2015/08/07	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	EL28	05/11/2015	127.00	Call	Bond Future	923.8700	0.9239	988.1900	0.9882	6.962	0	0	0
2015/08/07	EL28	05/11/2015	127.01	Call	Bond Future	913.8700	0.9139	978.1900	0.9782	7.038	0	0	0
2015/08/07	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	EL28	04/02/2016			Bond Future	130.1300	130.1300	130.1961	130.1961	0.051	0.0000	0.0000	0
2015/08/07	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	EL28	04/02/2016	128.99	Call	Bond Future	1,140.0200	1.1400	1,206.0700	1.2061	5.794	0	0	0
2015/08/07	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	EL28	04/02/2016	129.00	Call	Bond Future	1,130.0200	1.1300	1,196.0700	1.1961	5.845	0	0	0
2015/08/07	EL28	04/02/2016	129.01	Call	Bond Future	1,120.0200	1.1200	1,186.0700	1.1861	5.897	0	0	0
2015/08/07	ES33	06/08/2015			Bond Future	9.7150	84.3415	9.7150	84.3415	0.000	0.0000	0.0000	0
2015/08/07	ES33	05/11/2015	9.00	Put	Bond Future	5,879.1400	5.8791	5,503.4300	5.5034	(6.391)	0	0	0
2015/08/07	ES33	05/11/2015			Bond Future	9.7813	82.0542	9.7289	82.4300	(0.536)	0.0000	0.0000	6,441
2015/08/07	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	ES33	05/11/2015	8.99	Put	Bond Future	5,958.4700	5.9585	5,582.7600	5.5828	(6.305)	0	0	0
2015/08/07	ES33	05/11/2015	9.01	Put	Bond Future	5,799.9100	5.7999	5,424.2000	5.4242	(6.478)	0	0	0
2015/08/07	ES33	04/02/2016	10.01	Call	Bond Future	1,027.4300	1.0274	1,409.8600	1.4099	37.222	0	0	0
2015/08/07	ES33	04/02/2016			Bond Future	9.8625	83.4629	9.8083	83.8453	(0.549)	0.0000	0.0000	0
2015/08/07	ES33	04/02/2016	9.99	Call	Bond Future	889.3000	0.8893	1,271.7300	1.2717	43.003	0	0	0
2015/08/07	ES33	04/02/2016	10.00	Call	Bond Future	958.4100	0.9584	1,340.8400	1.3408	39.903	0	0	0
2015/08/07	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	ES33	05/05/2016	10.01	Call	Bond Future	513.7600	0.5138	900.6800	0.9007	75.311	0	0	0
2015/08/07	ES33	05/05/2016			Bond Future	9.9356	81.1670	9.8801	81.5540	(0.559)	0.0000	0.0000	0
2015/08/07	ES33	05/05/2016	9.99	Call	Bond Future	376.1200	0.3761	763.0400	0.7630	102.871	0	0	0
2015/08/07	ES33	05/05/2016	10.00	Call	Bond Future	444.9900	0.4450	831.9100	0.8319	86.950	0	0	0

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2015/08/07	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	GOVI	05/11/2015			GOVI	499.6970	499.6970	501.1870	501.1870	0.298	0.0000	0.0000	441
2015/08/07	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	GOVI	05/11/2015	529.99	Put	GOVI	302,930.0000	30.2930	288,030.0000	28.8030	(4.919)	0	0	0
2015/08/07	GOVI	05/11/2015	530.01	Put	GOVI	303,130.0000	30.3130	288,230.0000	28.8230	(4.915)	0	0	0
2015/08/07	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	GOVI	05/11/2015	530.00	Put	GOVI	303,030.0000	30.3030	288,130.0000	28.8130	(4.917)	0	0	0
2015/08/07	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	GOVI	04/02/2016			GOVI	508.2740	508.2740	509.7920	509.7920	0.299	0.0000	0.0000	26
2015/08/07	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	GOVI	04/02/2016	511.99	Put	GOVI	37,160.0000	3.7160	21,980.0000	2.1980	(40.850)	0	0	0
2015/08/07	GOVI	04/02/2016	512.01	Put	GOVI	37,360.0000	3.7360	22,180.0000	2.2180	(40.632)	0	0	0
2015/08/07	GOVI	04/02/2016	512.00	Put	GOVI	37,260.0000	3.7260	22,080.0000	2.2080	(40.741)	0	0	0
2015/08/07	GOVI	05/05/2016	518.01	Put	GOVI	6,370.0000	0.6370	0.0000	0.0000	(100.000)	0	0	0
2015/08/07	GOVI	05/05/2016			GOVI	517.3730	517.3730	518.9040	518.9040	0.296	0.0000	0.0000	0
2015/08/07	GOVI	05/05/2016	518.00	Put	GOVI	6,270.0000	0.6270	0.0000	0.0000	(100.000)	0	0	0
2015/08/07	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	8,940.0000	0.8940	100.000	0	0	0
2015/08/07	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	9,140.0000	0.9140	100.000	0	0	0
2015/08/07	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	9,040.0000	0.9040	100.000	0	0	0
2015/08/07	GOVI	05/05/2016	517.99	Put	GOVI	6,170.0000	0.6170	0.0000	0.0000	(100.000)	0	0	0
2015/08/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/07	IGOV	05/11/2015			Index Future	236.0660	236.0660	236.0940	236.0940	0.012	0.0000	0.0000	973
2015/08/07	IGOV	04/02/2016			Index Future	240.1370	240.1370	240.1670	240.1670	0.012	0.0000	0.0000	82
2015/08/07	IGOV	05/05/2016			Index Future	244.4550	244.4550	244.4780	244.4780	0.009	0.0000	0.0000	0
2015/08/07	ILBI	05/11/2015			Index Future	639.7870	639.7870	639.8470	639.8470	0.009	0.0000	0.0000	0
2015/08/07	ILBI	04/02/2016			Index Future	650.7790	650.7790	650.8390	650.8390	0.009	0.0000	0.0000	160
2015/08/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/07	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/08/07	JBAF	16/09/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0

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2015/08/07	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/08/07	JBAF	18/11/2015			Jibar Tradeable Future	6.4900	93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2015/08/07	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/08/07	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/08/07	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/08/07	JBAF	15/06/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/08/07	JBAF	21/09/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2015/08/07	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2015/08/07	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/08/07	JBAF	21/06/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/08/07	R023	06/08/2015			Bond Future	8.1000	101.5190	8.1000	101.5190	0.000	0.0000	0.0000	0
2015/08/07	R023	05/11/2015			Bond Future	8.1441	99.3635	8.0965	99.6191	(0.585)	0.0000	0.0000	19,385
2015/08/07	R023	05/11/2015	7.99	Put	Bond Future	1,902.6300	1.9026	1,749.2500	1.7493	(8.061)	0	0	0
2015/08/07	R023	05/11/2015	8.01	Put	Bond Future	1,839.8200	1.8398	1,689.4000	1.6894	(8.176)	0	0	0
2015/08/07	R023	05/11/2015	7.99	Call	Bond Future	1,073.0300	1.0730	1,175.1900	1.1752	9.521	0	0	0
2015/08/07	R023	05/11/2015	8.00	Put	Bond Future	1,871.0600	1.8711	1,719.1500	1.7191	(8.119)	0	0	0
2015/08/07	R023	05/11/2015	8.00	Call	Bond Future	1,095.5500	1.0956	1,199.1800	1.1992	9.459	0	0	0
2015/08/07	R023	05/11/2015	8.01	Call	Bond Future	1,118.3700	1.1184	1,223.4900	1.2235	9.399	0	0	0
2015/08/07	R023	04/02/2016	8.01	Put	Bond Future	2,524.7200	2.5247	2,373.3000	2.3733	(5.997)	0	0	0
2015/08/07	R023	04/02/2016			Bond Future	8.2034	101.0690	8.1534	101.3294	(0.610)	0.0000	0.0000	1,050
2015/08/07	R023	04/02/2016	8.00	Put	Bond Future	2,555.0800	2.5551	2,402.5800	2.4026	(5.969)	0	0	0
2015/08/07	R023	04/02/2016	8.01	Call	Bond Future	1,513.1400	1.5131	1,622.0700	1.6221	7.199	0	0	0
2015/08/07	R023	04/02/2016	7.99	Call	Bond Future	1,468.7400	1.4687	1,575.5100	1.5755	7.269	0	0	0
2015/08/07	R023	04/02/2016	8.00	Call	Bond Future	1,490.8400	1.4908	1,598.6900	1.5987	7.234	0	0	0
2015/08/07	R023	04/02/2016	7.99	Put	Bond Future	2,585.6800	2.5857	2,432.1000	2.4321	(5.940)	0	0	0
2015/08/07	R023	05/05/2016			Bond Future	8.2451	98.9499	8.1932	99.2121	(0.628)	0.0000	0.0000	0
2015/08/07	R023	05/05/2016	8.24	Put	Bond Future	2,394.6900	2.3947	2,264.2400	2.2642	(5.447)	0	0	0
2015/08/07	R023	05/05/2016	8.26	Put	Bond Future	2,345.8900	2.3459	2,217.2000	2.2172	(5.486)	0	0	0
2015/08/07	R023	05/05/2016	8.24	Call	Bond Future	2,369.1300	2.3691	2,500.8400	2.5008	5.559	0	0	0
2015/08/07	R023	05/05/2016	8.25	Put	Bond Future	2,369.8500	2.3699	2,240.2800	2.2403	(5.467)	0	0	0
2015/08/07	R023	05/05/2016	8.25	Call	Bond Future	2,394.7900	2.3948	2,527.3800	2.5274	5.537	0	0	0
2015/08/07	R023	05/05/2016	8.26	Call	Bond Future	2,421.3000	2.4213	2,554.7700	2.5548	5.512	0	0	0
2015/08/07	R186	06/08/2015			Bond Future	8.2300	118.0167	8.2300	118.0167	0.000	0.0000	0.0000	0
2015/08/07	R186	05/11/2015	7.75	Put	Bond Future	4,949.4100	4.9494	4,654.8800	4.6549	(5.951)	0	0	0
2015/08/07	R186	05/11/2015	8.25	Put	Bond Future	2,309.1500	2.3091	2,113.3800	2.1134	(8.478)	0	0	8,690
2015/08/07	R186	05/11/2015	8.45	Call	Bond Future	3,042.1100	3.0421	3,264.1100	3.2641	7.298	0	0	0
2015/08/07	R186	05/11/2015	8.24	Call	Bond Future	2,123.7200	2.1237	2,301.9300	2.3019	8.391	0	0	0
2015/08/07	R186	05/11/2015	8.85	Put	Bond Future	713.8600	0.7139	629.4400	0.6294	(11.826)	0	0	843
2015/08/07	R186	05/11/2015			Bond Future	8.2684	120.0748	8.2212	120.4509	(0.571)	0.0000	0.0000	32,393
2015/08/07	R186	05/11/2015	9.00	Put	Bond Future	509.6100	0.5096	444.9200	0.4449	(12.694)	0	0	2,600
2015/08/07	R186	05/11/2015	8.22	Call	Bond Future	2,047.2400	2.0472	2,221.1800	2.2212	8.496	0	0	0
2015/08/07	R186	05/11/2015	8.24	Put	Bond Future	2,349.8100	2.3498	2,151.9100	2.1519	(8.422)	0	0	0
2015/08/07	R186	05/11/2015	8.35	Put	Bond Future	1,936.7300	1.9367	1,762.1100	1.7621	(9.016)	0	0	9,430
2015/08/07	R186	05/11/2015	8.26	Put	Bond Future	2,269.6900	2.2697	2,076.0500	2.0760	(8.532)	0	0	0
2015/08/07	R186	05/11/2015	8.50	Put	Bond Future	1,464.8800	1.4649	1,320.6700	1.3207	(9.844)	0	0	4,666
2015/08/07	R186	05/11/2015	8.55	Put	Bond Future	1,329.7100	1.3297	1,195.1100	1.1951	(10.123)	0	0	4,667

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
2015/08/07	R186	05/11/2015	7.73	Call	Bond Future	690.6500	0.6906	768.9600	0.7690	11.339	0	0	169
2015/08/07	R186	05/11/2015	7.86	Call	Bond Future	956.7300	0.9567	1,057.5400	1.0575	10.537	0	0	674
2015/08/07	R186	05/11/2015	8.35	Call	Bond Future	2,582.7200	2.5827	2,784.2100	2.7842	7.801	0	0	843
2015/08/07	R186	05/11/2015	8.45	Put	Bond Future	1,611.0500	1.6110	1,456.9400	1.4569	(9.566)	0	0	6,308
2015/08/07	R186	05/11/2015	8.85	Call	Bond Future	5,213.1400	5.2131	5,504.8300	5.5048	5.595	0	0	0
2015/08/07	R186	05/11/2015	9.00	Call	Bond Future	6,130.4300	6.1304	6,441.8500	6.4418	5.080	0	0	0
2015/08/07	R186	05/11/2015	7.73	Put	Bond Future	5,079.4100	5.0794	4,781.6100	4.7816	(5.863)	0	0	0
2015/08/07	R186	05/11/2015	7.75	Call	Bond Future	727.6700	0.7277	809.2500	0.8092	11.211	0	0	1,200
2015/08/07	R186	05/11/2015	7.86	Put	Bond Future	4,265.4400	4.2654	3,990.1400	3.9901	(6.454)	0	0	0
2015/08/07	R186	05/11/2015	8.25	Call	Bond Future	2,162.7100	2.1627	2,343.0500	2.3431	8.339	0	0	0
2015/08/07	R186	05/11/2015	8.22	Put	Bond Future	2,432.8500	2.4328	2,230.6800	2.2307	(8.310)	0	0	1,090
2015/08/07	R186	05/11/2015	8.26	Call	Bond Future	2,202.8300	2.2028	2,385.3000	2.3853	8.283	0	0	0
2015/08/07	R186	05/11/2015	8.50	Call	Bond Future	3,285.7400	3.2857	3,517.6400	3.5176	7.058	0	0	0
2015/08/07	R186	05/11/2015	8.55	Call	Bond Future	3,538.5600	3.5386	3,780.0700	3.7801	6.825	0	0	0
2015/08/07	R186	04/02/2016	7.50	Call	Bond Future	793.5500	0.7936	866.9000	0.8669	9.243	0	0	0
2015/08/07	R186	04/02/2016			Bond Future	8.3162	116.8369	8.2671	117.2200	(0.590)	0.0000	0.0000	5,945
2015/08/07	R186	04/02/2016	7.51	Call	Bond Future	809.9200	0.8099	884.4500	0.8844	9.202	0	0	0
2015/08/07	R186	04/02/2016	7.49	Call	Bond Future	777.6600	0.7777	849.8500	0.8498	9.283	0	0	0
2015/08/07	R186	04/02/2016	7.50	Put	Bond Future	7,396.0400	7.3960	7,086.3700	7.0864	(4.187)	0	0	0
2015/08/07	R186	04/02/2016	7.49	Put	Bond Future	7,464.1700	7.4642	7,153.3400	7.1533	(4.164)	0	0	0
2015/08/07	R186	04/02/2016	7.51	Put	Bond Future	7,328.4700	7.3285	7,019.9800	7.0200	(4.209)	0	0	0
2015/08/07	R186	05/05/2016			Bond Future	8.3551	118.9301	8.3046	119.3167	(0.604)	0.0000	0.0000	0
2015/08/07	R186	05/05/2016	8.34	Call	Bond Future	3,725.8400	3.7258	3,919.5900	3.9196	5.200	0	0	0
2015/08/07	R186	05/05/2016	8.35	Call	Bond Future	3,765.8800	3.7659	3,960.8700	3.9609	5.178	0	0	0
2015/08/07	R186	05/05/2016	8.33	Call	Bond Future	3,686.4200	3.6864	3,878.9300	3.8789	5.222	0	0	0
2015/08/07	R186	05/05/2016	8.35	Put	Bond Future	3,804.9200	3.8049	3,613.3300	3.6133	(5.035)	0	0	0
2015/08/07	R186	05/05/2016	7.56	Put	Bond Future	7,714.0700	7.7141	7,426.7100	7.4267	(3.725)	0	0	0
2015/08/07	R186	05/05/2016	8.34	Put	Bond Future	3,841.3300	3.8413	3,648.5000	3.6485	(5.020)	0	0	0
2015/08/07	R186	05/05/2016	7.56	Call	Bond Future	1,417.9600	1.4180	1,517.1800	1.5172	6.997	0	0	0
2015/08/07	R186	05/05/2016	8.33	Put	Bond Future	3,878.4200	3.8784	3,684.3500	3.6844	(5.004)	0	0	0
2015/08/07	R186	04/08/2016	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R186	04/08/2016			Bond Future	8.3948	115.7957	8.3370	116.2297	(0.689)	0.0000	0.0000	0
2015/08/07	R186	04/08/2016	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R186	04/08/2016	8.51	Call	Bond Future	857.6500	0.8577	1,291.7200	1.2917	50.612	0	0	0
2015/08/07	R186	04/08/2016	8.49	Call	Bond Future	709.3500	0.7094	1,143.4200	1.1434	61.193	0	0	0
2015/08/07	R186	04/08/2016	8.50	Call	Bond Future	783.5300	0.7835	1,217.6000	1.2176	55.399	0	0	0
2015/08/07	R186	04/08/2016	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R197	06/08/2015			Bond Future	293.4480	293.4480	293.4480	293.4480	0.000	0.0000	0.0000	0
2015/08/07	R197	05/11/2015	295.00	Call	Bond Future	3,217.7600	3.2178	3,200.2900	3.2003	(0.543)	0	0	0
2015/08/07	R197	05/11/2015			Bond Future	298.2178	298.2178	298.2003	298.2003	(0.006)	0.0000	0.0000	927
2015/08/07	R197	05/11/2015	294.99	Call	Bond Future	3,227.7600	3.2278	3,210.2900	3.2103	(0.541)	0	0	0
2015/08/07	R197	05/11/2015	295.01	Call	Bond Future	3,207.7600	3.2078	3,190.2900	3.1903	(0.545)	0	0	0
2015/08/07	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R197	04/02/2016	297.00	Call	Bond Future	4.7500	0.0048	0.0000	0.0000	(100.000)	0	0	0
2015/08/07	R197	04/02/2016			Bond Future	297.0047	297.0047	296.9884	296.9884	(0.005)	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
2015/08/07	R197	04/02/2016	296.99	Call	Bond Future	14.7500	0.0148	0.0000	0.0000	(100.000)	0	0	0
2015/08/07	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R197	04/02/2016	296.99	Put	Bond Future	0.0000	0.0000	1.5800	0.0016	100.000	0	0	0
2015/08/07	R197	04/02/2016	297.01	Put	Bond Future	5.2500	0.0053	21.5800	0.0216	311.048	0	0	0
2015/08/07	R197	04/02/2016	297.00	Put	Bond Future	0.0000	0.0000	11.5800	0.0116	100.000	0	0	0
2015/08/07	R202	06/08/2015			Bond Future	238.4810	238.4810	238.4810	238.4810	0.000	0.0000	0.0000	0
2015/08/07	R202	05/11/2015			Bond Future	242.3589	242.3589	242.3465	242.3465	(0.005)	0.0000	0.0000	52,921
2015/08/07	R202	05/11/2015	245.99	Put	Bond Future	3,631.1200	3.6311	3,643.5400	3.6435	0.342	0	0	0
2015/08/07	R202	05/11/2015	246.01	Put	Bond Future	3,651.1200	3.6511	3,663.5400	3.6635	0.340	0	0	0
2015/08/07	R202	05/11/2015	246.00	Put	Bond Future	3,641.1200	3.6411	3,653.5400	3.6535	0.341	0	0	0
2015/08/07	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R202	04/02/2016			Bond Future	243.1622	243.1622	243.1508	243.1508	(0.005)	0.0000	0.0000	0
2015/08/07	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R202	04/02/2016	239.99	Call	Bond Future	3,172.2400	3.1722	3,160.8400	3.1608	(0.359)	0	0	0
2015/08/07	R202	04/02/2016	240.00	Call	Bond Future	3,162.2400	3.1622	3,150.8400	3.1508	(0.361)	0	0	0
2015/08/07	R202	04/02/2016	240.01	Call	Bond Future	3,152.2400	3.1522	3,140.8400	3.1408	(0.362)	0	0	0
2015/08/07	R203	06/08/2015			Bond Future	7.2350	105.2902	7.2350	105.2902	0.000	0.0000	0.0000	0
2015/08/07	R203	05/11/2015	5.99	Call	Bond Future	3.8500	0.0039	4.8000	0.0048	24.675	0	0	0
2015/08/07	R203	05/11/2015	6.00	Put	Bond Future	2,275.1900	2.2752	2,186.6700	2.1867	(3.891)	0	0	0
2015/08/07	R203	05/11/2015			Bond Future	7.3026	102.8625	7.2506	102.9520	(0.713)	0.0000	0.0000	14,092
2015/08/07	R203	05/11/2015	6.00	Call	Bond Future	4.0500	0.0041	5.0400	0.0050	24.444	0	0	0
2015/08/07	R203	05/11/2015	6.01	Call	Bond Future	4.2600	0.0043	5.3000	0.0053	24.413	0	0	0
2015/08/07	R203	05/11/2015	5.99	Put	Bond Future	2,292.6800	2.2927	2,204.1200	2.2041	(3.863)	0	0	0
2015/08/07	R203	05/11/2015	6.01	Put	Bond Future	2,257.7100	2.2577	2,169.2400	2.1692	(3.919)	0	0	0
2015/08/07	R203	04/02/2016	7.25	Put	Bond Future	532.0800	0.5321	481.1100	0.4811	(9.579)	0	0	0
2015/08/07	R203	04/02/2016	7.26	Put	Bond Future	523.9500	0.5240	473.4700	0.4735	(9.635)	0	0	0
2015/08/07	R203	04/02/2016			Bond Future	7.3663	104.6282	7.3052	104.7197	(0.830)	0.0000	0.0000	0
2015/08/07	R203	04/02/2016	7.26	Call	Bond Future	364.7900	0.3648	405.7500	0.4058	11.228	0	0	0
2015/08/07	R203	04/02/2016	7.24	Call	Bond Future	351.1700	0.3512	391.1400	0.3911	11.382	0	0	0
2015/08/07	R203	04/02/2016	7.25	Call	Bond Future	357.9400	0.3579	398.4100	0.3984	11.306	0	0	0
2015/08/07	R203	04/02/2016	7.24	Put	Bond Future	540.3000	0.5403	488.8300	0.4888	(9.526)	0	0	0
2015/08/07	R203	05/05/2016	7.25	Put	Bond Future	615.9500	0.6159	566.7300	0.5667	(7.991)	0	0	0
2015/08/07	R203	05/05/2016			Bond Future	7.3835	102.3322	7.3127	102.4223	(0.959)	0.0000	0.0000	0
2015/08/07	R203	05/05/2016	7.26	Call	Bond Future	451.8600	0.4519	493.1500	0.4931	9.138	0	0	0
2015/08/07	R203	05/05/2016	7.24	Call	Bond Future	439.7800	0.4398	480.3800	0.4804	9.232	0	0	0
2015/08/07	R203	05/05/2016	7.25	Call	Bond Future	445.8000	0.4458	486.7400	0.4867	9.183	0	0	0
2015/08/07	R203	05/05/2016	7.24	Put	Bond Future	622.6900	0.6227	573.1300	0.5731	(7.959)	0	0	0
2015/08/07	R203	05/05/2016	7.26	Put	Bond Future	609.2600	0.6093	560.3900	0.5604	(8.021)	0	0	0
2015/08/07	R204	06/08/2015			Bond Future	7.5650	102.3905	7.5650	102.3905	0.000	0.0000	0.0000	0
2015/08/07	R204	05/11/2015			Bond Future	7.6266	104.1080	7.5769	104.2447	(0.653)	0.0000	0.0000	18,497
2015/08/07	R204	05/11/2015	6.25	Call	Bond Future	6.5400	0.0065	7.9700	0.0080	21.865	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
2015/08/07	R204	05/11/2015	6.24	Put	Bond Future	3,900.4800	3.9005	3,765.1900	3.7652	(3.469)	0	0	0
2015/08/07	R204	05/11/2015	6.26	Put	Bond Future	3,843.6400	3.8436	3,708.4700	3.7085	(3.517)	0	0	0
2015/08/07	R204	05/11/2015	6.25	Put	Bond Future	3,872.0500	3.8720	3,736.8300	3.7368	(3.492)	0	0	0
2015/08/07	R204	05/11/2015	6.26	Call	Bond Future	6.8700	0.0069	8.3500	0.0084	21.543	0	0	0
2015/08/07	R204	05/11/2015	6.24	Call	Bond Future	6.2300	0.0062	7.5900	0.0076	21.830	0	0	0
2015/08/07	R204	04/02/2016	7.50	Call	Bond Future	609.9500	0.6099	666.8600	0.6669	9.330	0	0	0
2015/08/07	R204	04/02/2016			Bond Future	7.6914	101.8576	7.6366	101.9970	(0.713)	0.0000	0.0000	0
2015/08/07	R204	04/02/2016	7.51	Call	Bond Future	620.6000	0.6206	678.1800	0.6782	9.278	0	0	0
2015/08/07	R204	04/02/2016	7.49	Put	Bond Future	1,112.6400	1.1126	1,029.4900	1.0295	(7.473)	0	0	0
2015/08/07	R204	04/02/2016	7.51	Put	Bond Future	1,082.9800	1.0830	1,001.1700	1.0012	(7.554)	0	0	0
2015/08/07	R204	04/02/2016	7.49	Call	Bond Future	599.1400	0.5991	655.3800	0.6554	9.387	0	0	0
2015/08/07	R204	04/02/2016	7.50	Put	Bond Future	1,097.8900	1.0979	1,015.4100	1.0154	(7.513)	0	0	0
2015/08/07	R204	05/05/2016	7.75	Call	Bond Future	1,060.5200	1.0605	1,130.9400	1.1309	6.640	0	0	0
2015/08/07	R204	05/05/2016			Bond Future	7.7363	103.6822	7.6768	103.8212	(0.768)	0.0000	0.0000	0
2015/08/07	R204	05/05/2016	7.76	Call	Bond Future	1,072.9500	1.0730	1,143.8600	1.1439	6.609	0	0	0
2015/08/07	R204	05/05/2016	7.74	Put	Bond Future	1,039.7500	1.0397	970.7100	0.9707	(6.640)	0	0	0
2015/08/07	R204	05/05/2016	7.76	Put	Bond Future	1,017.4500	1.0175	949.3900	0.9494	(6.689)	0	0	0
2015/08/07	R204	05/05/2016	7.74	Call	Bond Future	1,048.5200	1.0485	1,118.4500	1.1184	6.669	0	0	0
2015/08/07	R204	05/05/2016	7.75	Put	Bond Future	1,028.3800	1.0284	959.8300	0.9598	(6.666)	0	0	0
2015/08/07	R207	06/08/2015			Bond Future	7.7700	98.6270	7.7700	98.6270	0.000	0.0000	0.0000	0
2015/08/07	R207	05/11/2015	7.76	Call	Bond Future	774.1200	0.7741	850.0000	0.8500	9.802	0	0	0
2015/08/07	R207	05/11/2015			Bond Future	7.8275	100.2834	7.7788	100.4525	(0.623)	0.0000	0.0000	37,422
2015/08/07	R207	05/11/2015	7.74	Call	Bond Future	742.2100	0.7422	815.9900	0.8160	9.941	0	0	0
2015/08/07	R207	05/11/2015	7.50	Call	Bond Future	423.9800	0.4240	473.6400	0.4736	11.713	0	0	19
2015/08/07	R207	05/11/2015	7.75	Call	Bond Future	758.0600	0.7581	832.8900	0.8329	9.871	0	0	0
2015/08/07	R207	05/11/2015	7.43	Call	Bond Future	352.8100	0.3528	396.0900	0.3961	12.267	0	0	53
2015/08/07	R207	05/11/2015	7.74	Put	Bond Future	1,046.0800	1.0461	950.7400	0.9507	(9.114)	0	0	0
2015/08/07	R207	05/11/2015	7.43	Put	Bond Future	1,742.2600	1.7423	1,616.4200	1.6164	(7.223)	0	0	0
2015/08/07	R207	05/11/2015	7.76	Put	Bond Future	1,008.4500	1.0084	915.2100	0.9152	(9.246)	0	0	0
2015/08/07	R207	05/11/2015	7.50	Put	Bond Future	1,567.0300	1.5670	1,447.5700	1.4476	(7.623)	0	0	0
2015/08/07	R207	05/11/2015	7.75	Put	Bond Future	1,027.1500	1.0272	932.8600	0.9329	(9.180)	0	0	0
2015/08/07	R207	04/02/2016	7.49	Put	Bond Future	1,904.3800	1.9044	1,786.8900	1.7869	(6.169)	0	0	0
2015/08/07	R207	04/02/2016	7.27	Put	Bond Future	2,433.3500	2.4334	2,300.5500	2.3006	(5.457)	0	0	0
2015/08/07	R207	04/02/2016			Bond Future	7.8898	98.3626	7.8373	98.5350	(0.665)	0.0000	0.0000	0
2015/08/07	R207	04/02/2016	7.51	Put	Bond Future	1,859.9000	1.8599	1,743.9000	1.7439	(6.237)	0	0	0
2015/08/07	R207	04/02/2016	7.27	Call	Bond Future	372.9800	0.3730	412.6200	0.4126	10.628	0	0	43
2015/08/07	R207	04/02/2016	7.50	Call	Bond Future	592.3500	0.5923	648.0400	0.6480	9.402	0	0	19
2015/08/07	R207	04/02/2016	7.51	Call	Bond Future	603.5300	0.6035	659.9700	0.6600	9.352	0	0	0
2015/08/07	R207	04/02/2016	7.49	Call	Bond Future	581.3100	0.5813	636.2600	0.6363	9.453	0	0	0
2015/08/07	R207	04/02/2016	7.50	Put	Bond Future	1,882.0600	1.8821	1,765.3100	1.7653	(6.203)	0	0	0
2015/08/07	R207	05/05/2016	7.86	Put	Bond Future	1,544.7900	1.5448	1,453.8600	1.4539	(5.886)	0	0	0
2015/08/07	R207	05/05/2016			Bond Future	7.9412	100.1248	7.8855	100.2975	(0.701)	0.0000	0.0000	0
2015/08/07	R207	05/05/2016	7.85	Put	Bond Future	1,560.8000	1.5608	1,469.2600	1.4693	(5.865)	0	0	0
2015/08/07	R207	05/05/2016	7.56	Put	Bond Future	2,075.6600	2.0757	1,966.7000	1.9667	(5.249)	0	0	0
2015/08/07	R207	05/05/2016	7.84	Put	Bond Future	1,576.9300	1.5769	1,484.7800	1.4848	(5.844)	0	0	0
2015/08/07	R207	05/05/2016	7.56	Call	Bond Future	885.7500	0.8858	949.5000	0.9495	7.197	0	0	43
2015/08/07	R207	05/05/2016	7.85	Call	Bond Future	1,277.8300	1.2778	1,359.0000	1.3590	6.352	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
2015/08/07	R207	05/05/2016	7.86	Call	Bond Future	1,292.9100	1.2929	1,374.6900	1.3747	6.325	0	0	0
2015/08/07	R207	05/05/2016	7.84	Call	Bond Future	1,262.8500	1.2628	1,343.4100	1.3434	6.379	0	0	0
2015/08/07	R207	04/08/2016			Bond Future	7.9955	98.3056	7.9234	98.5156	(0.902)	0.0000	0.0000	0
2015/08/07	R207	04/08/2016	7.99	Put	Bond Future	15.9700	0.0160	0.0000	0.0000	(100.000)	0	0	0
2015/08/07	R207	04/08/2016	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R207	04/08/2016	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R207	04/08/2016	8.01	Call	Bond Future	42.2100	0.0422	252.2100	0.2522	497.512	0	0	0
2015/08/07	R207	04/08/2016	7.99	Call	Bond Future	0.0000	0.0000	194.0300	0.1940	100.000	0	0	0
2015/08/07	R207	04/08/2016	8.00	Call	Bond Future	13.1200	0.0131	223.1200	0.2231	1600.610	0	0	0
2015/08/07	R208	06/08/2015			Bond Future	7.9000	97.3095	7.9000	97.3095	0.000	0.0000	0.0000	0
2015/08/07	R208	05/11/2015			Bond Future	7.9467	95.5812	7.8986	95.7827	(0.606)	0.0000	0.0000	40,282
2015/08/07	R208	05/11/2015	7.74	Put	Bond Future	1,576.9900	1.5770	1,449.1700	1.4492	(8.105)	0	0	0
2015/08/07	R208	05/11/2015	8.48	Call	Bond Future	2,546.3900	2.5464	2,702.7400	2.7027	6.140	0	0	0
2015/08/07	R208	05/11/2015	7.75	Call	Bond Future	724.3100	0.7243	799.2000	0.7992	10.339	0	0	0
2015/08/07	R208	05/11/2015	7.76	Call	Bond Future	740.8400	0.7408	816.9200	0.8169	10.269	0	0	0
2015/08/07	R208	05/11/2015	7.74	Call	Bond Future	708.2100	0.7082	781.9100	0.7819	10.407	0	0	0
2015/08/07	R208	05/11/2015	8.48	Put	Bond Future	349.2700	0.3493	304.1000	0.3041	(12.933)	0	0	2,200
2015/08/07	R208	05/11/2015	7.76	Put	Bond Future	1,525.1600	1.5252	1,399.7200	1.3997	(8.225)	0	0	0
2015/08/07	R208	05/11/2015	7.75	Put	Bond Future	1,550.8500	1.5509	1,424.2200	1.4242	(8.165)	0	0	0
2015/08/07	R208	04/02/2016			Bond Future	8.0037	97.2221	7.9526	97.4275	(0.638)	0.0000	0.0000	0
2015/08/07	R208	04/02/2016	7.74	Put	Bond Future	2,058.8900	2.0589	1,932.5200	1.9325	(6.138)	0	0	0
2015/08/07	R208	04/02/2016	7.76	Put	Bond Future	2,009.7200	2.0097	1,885.1100	1.8851	(6.200)	0	0	0
2015/08/07	R208	04/02/2016	7.75	Put	Bond Future	2,034.2100	2.0342	1,908.7200	1.9087	(6.169)	0	0	0
2015/08/07	R208	04/02/2016	7.76	Call	Bond Future	1,024.8100	1.0248	1,105.5700	1.1056	7.880	0	0	0
2015/08/07	R208	04/02/2016	7.74	Call	Bond Future	992.6100	0.9926	1,071.6100	1.0716	7.959	0	0	0
2015/08/07	R208	04/02/2016	7.75	Call	Bond Future	1,008.6300	1.0086	1,088.5100	1.0885	7.920	0	0	0
2015/08/07	R208	05/05/2016	7.99	Call	Bond Future	1,665.0100	1.6650	1,764.5800	1.7646	5.980	0	0	0
2015/08/07	R208	05/05/2016	8.00	Put	Bond Future	1,869.9900	1.8700	1,763.9600	1.7640	(5.670)	0	0	0
2015/08/07	R208	05/05/2016			Bond Future	8.0482	95.5619	7.9948	95.7683	(0.664)	0.0000	0.0000	0
2015/08/07	R208	05/05/2016	8.00	Call	Bond Future	1,683.9200	1.6839	1,784.2000	1.7842	5.955	0	0	0
2015/08/07	R208	05/05/2016	8.01	Call	Bond Future	1,703.6100	1.7036	1,804.6100	1.8046	5.929	0	0	0
2015/08/07	R208	05/05/2016	7.99	Put	Bond Future	1,889.7100	1.8897	1,782.9700	1.7830	(5.648)	0	0	0
2015/08/07	R208	05/05/2016	8.01	Put	Bond Future	1,851.0600	1.8511	1,745.7500	1.7457	(5.689)	0	0	0
2015/08/07	R209	06/08/2015			Bond Future	8.7600	78.5072	8.7600	78.5072	0.000	0.0000	0.0000	0
2015/08/07	R209	05/11/2015	7.99	Put	Bond Future	6,918.2700	6.9183	6,603.3700	6.6034	(4.552)	0	0	0
2015/08/07	R209	05/11/2015	9.25	Call	Bond Future	4,365.8100	4.3658	4,623.6800	4.6237	5.907	0	0	0
2015/08/07	R209	05/11/2015			Bond Future	8.7924	76.7761	8.7456	77.1356	(0.532)	0.0000	0.0000	24,850
2015/08/07	R209	05/11/2015	8.01	Put	Bond Future	6,767.0700	6.7671	6,454.3700	6.4544	(4.621)	0	0	0
2015/08/07	R209	05/11/2015	9.16	Put	Bond Future	1,164.9900	1.1650	1,049.2800	1.0493	(9.932)	0	0	640
2015/08/07	R209	05/11/2015	7.99	Call	Bond Future	373.4100	0.3734	418.0200	0.4180	11.947	0	0	0
2015/08/07	R209	05/11/2015	8.00	Put	Bond Future	6,842.2600	6.8423	6,528.4400	6.5284	(4.586)	0	0	0
2015/08/07	R209	05/11/2015	8.50	Put	Bond Future	3,613.4200	3.6134	3,375.1100	3.3751	(6.595)	0	0	0
2015/08/07	R209	05/11/2015	9.25	Put	Bond Future	977.6600	0.9777	876.0200	0.8760	(10.396)	0	0	900
2015/08/07	R209	05/11/2015	8.00	Call	Bond Future	384.0700	0.3841	429.7600	0.4298	11.896	0	0	0
2015/08/07	R209	05/11/2015	8.01	Call	Bond Future	395.4100	0.3954	442.2200	0.4422	11.838	0	0	0
2015/08/07	R209	05/11/2015	9.16	Call	Bond Future	3,905.2500	3.9052	4,149.0500	4.1490	6.243	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
2015/08/07	R209	05/11/2015	8.50	Call	Bond Future	1,321.7300	1.3217	1,442.9300	1.4429	9.170	0	0	900
2015/08/07	R209	04/02/2016	8.74	Call	Bond Future	2,914.7400	2.9147	3,086.3800	3.0864	5.889	0	0	0
2015/08/07	R209	04/02/2016	8.75	Put	Bond Future	3,617.0800	3.6171	3,424.1400	3.4241	(5.334)	0	0	0
2015/08/07	R209	04/02/2016			Bond Future	8.8373	78.0942	8.7892	78.4602	(0.543)	0.0000	0.0000	400
2015/08/07	R209	04/02/2016	8.75	Call	Bond Future	2,950.1000	2.9501	3,123.1100	3.1231	5.865	0	0	0
2015/08/07	R209	04/02/2016	9.52	Put	Bond Future	1,407.2000	1.4072	1,307.8700	1.3079	(7.059)	0	0	2,200
2015/08/07	R209	04/02/2016	8.76	Call	Bond Future	2,985.6900	2.9857	3,160.0700	3.1601	5.841	0	0	0
2015/08/07	R209	04/02/2016	8.74	Put	Bond Future	3,658.7000	3.6587	3,464.3900	3.4644	(5.311)	0	0	0
2015/08/07	R209	04/02/2016	9.52	Call	Bond Future	6,332.7900	6.3328	6,599.4100	6.5994	4.210	0	0	0
2015/08/07	R209	04/02/2016	8.76	Put	Bond Future	3,575.8000	3.5758	3,384.2300	3.3842	(5.357)	0	0	0
2015/08/07	R209	05/05/2016			Bond Future	8.8761	76.3436	8.8271	76.7139	(0.552)	0.0000	0.0000	0
2015/08/07	R209	05/05/2016	9.00	Call	Bond Future	4,390.4000	4.3904	4,594.5000	4.5945	4.649	0	0	0
2015/08/07	R209	05/05/2016	8.99	Put	Bond Future	3,501.6900	3.5017	3,334.4100	3.3344	(4.777)	0	0	0
2015/08/07	R209	05/05/2016	9.01	Put	Bond Future	3,433.7100	3.4337	3,268.6400	3.2686	(4.807)	0	0	0
2015/08/07	R209	05/05/2016	9.00	Put	Bond Future	3,466.7800	3.4668	3,300.6100	3.3006	(4.793)	0	0	0
2015/08/07	R209	05/05/2016	9.01	Call	Bond Future	4,431.1500	4.4312	4,636.3500	4.6363	4.631	0	0	0
2015/08/07	R209	05/05/2016	8.99	Call	Bond Future	4,351.3800	4.3514	4,554.3700	4.5544	4.665	0	0	0
2015/08/07	R210	06/08/2015			Bond Future	182.5665	182.5665	182.5665	182.5665	0.000	0.0000	0.0000	0
2015/08/07	R210	05/11/2015			Bond Future	183.3990	183.3990	183.4886	183.4886	0.049	0.0000	0.0000	1,698
2015/08/07	R210	05/11/2015	182.00	Call	Bond Future	1,399.0300	1.3990	1,488.6000	1.4886	6.402	0	0	0
2015/08/07	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R210	05/11/2015	182.01	Call	Bond Future	1,389.0300	1.3890	1,478.6000	1.4786	6.448	0	0	0
2015/08/07	R210	05/11/2015	181.99	Call	Bond Future	1,409.0300	1.4090	1,498.6000	1.4986	6.357	0	0	0
2015/08/07	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R210	04/02/2016			Bond Future	186.5617	186.5617	186.6536	186.6536	0.049	0.0000	0.0000	0
2015/08/07	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R210	04/02/2016	184.99	Call	Bond Future	1,571.7100	1.5717	1,663.6100	1.6636	5.847	0	0	0
2015/08/07	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R210	04/02/2016	185.00	Call	Bond Future	1,561.7100	1.5617	1,653.6100	1.6536	5.885	0	0	0
2015/08/07	R210	04/02/2016	185.01	Call	Bond Future	1,551.7100	1.5517	1,643.6100	1.6436	5.922	0	0	0
2015/08/07	R211	06/08/2015			Bond Future	134.3076	134.3076	134.3076	134.3076	0.000	0.0000	0.0000	0
2015/08/07	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R211	05/11/2015			Bond Future	136.4881	136.4881	136.4774	136.4774	(0.008)	0.0000	0.0000	0
2015/08/07	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R211	05/11/2015	134.99	Call	Bond Future	1,498.0500	1.4981	1,487.4400	1.4874	(0.708)	0	0	0
2015/08/07	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R211	05/11/2015	135.00	Call	Bond Future	1,488.0500	1.4881	1,477.4400	1.4774	(0.713)	0	0	0
2015/08/07	R211	05/11/2015	135.01	Call	Bond Future	1,478.0500	1.4781	1,467.4400	1.4674	(0.718)	0	0	0
2015/08/07	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R211	04/02/2016			Bond Future	137.1451	137.1451	137.1350	137.1350	(0.007)	0.0000	0.0000	1,120
2015/08/07	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R211	04/02/2016	138.99	Put	Bond Future	1,844.8500	1.8449	1,854.9600	1.8550	0.548	0	0	0
2015/08/07	R211	04/02/2016	139.01	Put	Bond Future	1,864.8500	1.8649	1,874.9600	1.8750	0.542	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
2015/08/07	R211	04/02/2016	139.00	Put	Bond Future	1,854.8500	1.8549	1,864.9600	1.8650	0.545	0	0	0
2015/08/07	R212	06/08/2015			Bond Future	141.3343	141.3343	141.3343	141.3343	0.000	0.0000	0.0000	0
2015/08/07	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R212	05/11/2015			Bond Future	143.6313	143.6313	143.6225	143.6225	(0.006)	0.0000	0.0000	928
2015/08/07	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R212	05/11/2015	145.99	Put	Bond Future	2,358.7100	2.3587	2,367.4700	2.3675	0.371	0	0	0
2015/08/07	R212	05/11/2015	146.01	Put	Bond Future	2,378.7100	2.3787	2,387.4700	2.3875	0.368	0	0	0
2015/08/07	R212	05/11/2015	146.00	Put	Bond Future	2,368.7100	2.3687	2,377.4700	2.3775	0.370	0	0	0
2015/08/07	R212	04/02/2016			Bond Future	144.2459	144.2459	144.2377	144.2377	(0.006)	0.0000	0.0000	0
2015/08/07	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R212	04/02/2016	145.99	Put	Bond Future	1,744.0600	1.7441	1,752.2600	1.7523	0.470	0	0	0
2015/08/07	R212	04/02/2016	146.01	Put	Bond Future	1,764.0600	1.7641	1,772.2600	1.7723	0.465	0	0	0
2015/08/07	R212	04/02/2016	146.00	Put	Bond Future	1,754.0600	1.7541	1,762.2600	1.7623	0.467	0	0	0
2015/08/07	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R213	06/08/2015			Bond Future	8.6400	89.2440	8.6400	89.2440	0.000	0.0000	0.0000	0
2015/08/07	R213	05/11/2015	7.76	Call	Bond Future	247.2400	0.2472	278.9900	0.2790	12.842	0	0	0
2015/08/07	R213	05/11/2015			Bond Future	8.6834	87.2477	8.6365	87.6020	(0.540)	0.0000	0.0000	19,120
2015/08/07	R213	05/11/2015	7.74	Call	Bond Future	232.2400	0.2322	262.3200	0.2623	12.952	0	0	0
2015/08/07	R213	05/11/2015	7.75	Call	Bond Future	239.4900	0.2395	270.3900	0.2704	12.902	0	0	0
2015/08/07	R213	05/11/2015	7.74	Put	Bond Future	7,771.5700	7.7716	7,447.3800	7.4474	(4.171)	0	0	0
2015/08/07	R213	05/11/2015	7.76	Put	Bond Future	7,617.3400	7.6173	7,294.8200	7.2948	(4.234)	0	0	0
2015/08/07	R213	05/11/2015	7.75	Put	Bond Future	7,694.1500	7.6941	7,370.7800	7.3708	(4.203)	0	0	0
2015/08/07	R213	04/02/2016			Bond Future	8.7353	88.7452	8.6869	89.1059	(0.554)	0.0000	0.0000	0
2015/08/07	R213	04/02/2016	8.75	Call	Bond Future	3,221.9900	3.2220	3,405.2700	3.4053	5.688	0	0	0
2015/08/07	R213	04/02/2016	8.74	Put	Bond Future	3,149.8600	3.1499	2,971.1300	2.9711	(5.674)	0	0	0
2015/08/07	R213	04/02/2016	8.76	Put	Bond Future	3,077.0700	3.0771	2,901.0300	2.9010	(5.721)	0	0	0
2015/08/07	R213	04/02/2016	8.75	Put	Bond Future	3,112.6800	3.1127	2,935.3000	2.9353	(5.699)	0	0	0
2015/08/07	R213	04/02/2016	8.76	Call	Bond Future	3,260.5300	3.2605	3,445.1500	3.4451	5.662	0	0	0
2015/08/07	R213	04/02/2016	8.74	Call	Bond Future	3,184.9300	3.1849	3,366.8600	3.3669	5.712	0	0	0
2015/08/07	R213	05/05/2016	8.74	Put	Bond Future	3,931.1200	3.9311	3,748.6000	3.7486	(4.643)	0	0	0
2015/08/07	R213	05/05/2016	8.76	Put	Bond Future	3,856.9300	3.8569	3,676.6600	3.6767	(4.674)	0	0	0
2015/08/07	R213	05/05/2016			Bond Future	8.7754	86.7857	8.7259	87.1503	(0.564)	0.0000	0.0000	0
2015/08/07	R213	05/05/2016	8.75	Put	Bond Future	3,893.1400	3.8931	3,711.7500	3.7118	(4.659)	0	0	0
2015/08/07	R213	05/05/2016	8.74	Call	Bond Future	3,670.4500	3.6705	3,852.5800	3.8526	4.962	0	0	0
2015/08/07	R213	05/05/2016	8.75	Call	Bond Future	3,706.2200	3.7062	3,889.4800	3.8895	4.945	0	0	0
2015/08/07	R213	05/05/2016	8.76	Call	Bond Future	3,743.6700	3.7437	3,928.0500	3.9281	4.925	0	0	0
2015/08/07	R214	06/08/2015			Bond Future	8.8000	79.6661	8.8000	79.6661	0.000	0.0000	0.0000	0
2015/08/07	R214	05/11/2015			Bond Future	8.8319	77.8195	8.7800	78.2420	(0.587)	0.0000	0.0000	12,095
2015/08/07	R214	05/11/2015	7.99	Put	Bond Future	7,714.2800	7.7143	7,340.4000	7.3404	(4.847)	0	0	0
2015/08/07	R214	05/11/2015	8.00	Put	Bond Future	7,630.7400	7.6307	7,258.0700	7.2581	(4.884)	0	0	0
2015/08/07	R214	05/11/2015	8.01	Put	Bond Future	7,548.0300	7.5480	7,176.6200	7.1766	(4.921)	0	0	0
2015/08/07	R214	05/11/2015	7.99	Call	Bond Future	353.9200	0.3539	402.5100	0.4025	13.729	0	0	0
2015/08/07	R214	05/11/2015	8.00	Call	Bond Future	364.3600	0.3644	414.1600	0.4142	13.668	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
2015/08/07	R214	05/11/2015	8.01	Call	Bond Future	375.4600	0.3755	426.5200	0.4265	13.599	0	0	0
2015/08/07	R214	04/02/2016			Bond Future	8.8781	79.1552	8.8249	79.5852	(0.600)	0.0000	0.0000	4,620
2015/08/07	R214	04/02/2016	7.99	Put	Bond Future	8,667.4700	8.6675	8,323.0500	8.3230	(3.974)	0	0	0
2015/08/07	R214	04/02/2016	8.00	Call	Bond Future	965.4200	0.9654	1,052.2600	1.0523	8.995	0	0	0
2015/08/07	R214	04/02/2016	8.01	Call	Bond Future	983.3300	0.9833	1,071.4200	1.0714	8.958	0	0	0
2015/08/07	R214	04/02/2016	7.99	Call	Bond Future	948.5500	0.9486	1,034.1700	1.0342	9.026	0	0	0
2015/08/07	R214	04/02/2016	8.01	Put	Bond Future	8,514.9200	8.5149	8,172.9700	8.1730	(4.016)	0	0	0
2015/08/07	R214	04/02/2016	8.00	Put	Bond Future	8,590.5900	8.5906	8,247.3900	8.2474	(3.995)	0	0	0
2015/08/07	R214	05/05/2016	9.01	Call	Bond Future	4,560.3900	4.5604	4,798.4500	4.7985	5.220	0	0	0
2015/08/07	R214	05/05/2016			Bond Future	8.9143	77.2774	8.8600	77.7130	(0.609)	0.0000	0.0000	0
2015/08/07	R214	05/05/2016	8.99	Call	Bond Future	4,477.4500	4.4775	4,712.9100	4.7129	5.259	0	0	0
2015/08/07	R214	05/05/2016	9.00	Call	Bond Future	4,517.9200	4.5179	4,754.6800	4.7547	5.240	0	0	0
2015/08/07	R214	05/05/2016	8.99	Put	Bond Future	3,877.2600	3.8773	3,677.1200	3.6771	(5.162)	0	0	0
2015/08/07	R214	05/05/2016	9.01	Put	Bond Future	3,802.9000	3.8029	3,605.3600	3.6054	(5.194)	0	0	0
2015/08/07	R214	05/05/2016	9.00	Put	Bond Future	3,839.0100	3.8390	3,640.1700	3.6402	(5.179)	0	0	0
2015/08/07	R248	06/08/2015			Bond Future	8.8700	102.6417	8.8700	102.6417	0.000	0.0000	0.0000	0
2015/08/07	R248	05/11/2015	8.01	Put	Bond Future	10,131.8500	10.1318	9,589.0500	9.5890	(5.357)	0	0	0
2015/08/07	R248	05/11/2015			Bond Future	8.9036	100.0716	8.8517	100.6144	(0.583)	0.0000	0.0000	47,865
2015/08/07	R248	05/11/2015	8.00	Put	Bond Future	10,255.3100	10.2553	9,712.5100	9.7125	(5.293)	0	0	0
2015/08/07	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R248	05/11/2015	7.99	Put	Bond Future	10,379.0200	10.3790	9,836.2200	9.8362	(5.230)	0	0	0
2015/08/07	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R248	04/02/2016			Bond Future	8.9517	101.7893	8.8984	102.3417	(0.596)	0.0000	0.0000	0
2015/08/07	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R248	04/02/2016	8.99	Call	Bond Future	392.8900	0.3929	945.3500	0.9453	140.614	0	0	0
2015/08/07	R248	04/02/2016	9.00	Call	Bond Future	495.1000	0.4951	1,047.5600	1.0476	111.586	0	0	0
2015/08/07	R248	04/02/2016	9.01	Call	Bond Future	597.1200	0.5971	1,149.5800	1.1496	92.521	0	0	0
2015/08/07	R248	05/05/2016			Bond Future	8.9897	99.1763	8.9352	99.7357	(0.606)	0.0000	0.0000	0
2015/08/07	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R248	05/05/2016	8.99	Call	Bond Future	3.1700	0.0032	562.5800	0.5626	17647.003	0	0	0
2015/08/07	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/07	R248	05/05/2016	9.00	Call	Bond Future	105.2600	0.1053	664.6700	0.6647	531.455	0	0	0
2015/08/07	R248	05/05/2016	9.01	Call	Bond Future	207.1600	0.2072	766.5700	0.7666	270.038	0	0	0

Total

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