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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/08/2015 TO 17/08/2015

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
2015/08/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	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
2015/08/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2025	05/11/2015			Bond Future	125.0211	125.0211	125.0138	125.0138	(0.006)	0.0000	0.0000	38
2015/08/17	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2025	05/11/2015	123.01	Call	Bond Future	2,011.1300	2.0111	2,003.8000	2.0038	(0.364)	0	0	0
2015/08/17	2025	05/11/2015	122.99	Call	Bond Future	2,031.1300	2.0311	2,023.8000	2.0238	(0.361)	0	0	0
2015/08/17	2025	05/11/2015	123.00	Call	Bond Future	2,021.1300	2.0211	2,013.8000	2.0138	(0.363)	0	0	0
2015/08/17	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2025	04/02/2016	126.01	Put	Bond Future	62.0000	0.0620	71.7100	0.0717	15.661	0	0	0
2015/08/17	2025	04/02/2016			Bond Future	125.9480	125.9480	125.9383	125.9383	(0.008)	0.0000	0.0000	0
2015/08/17	2025	04/02/2016	126.00	Put	Bond Future	52.0000	0.0520	61.7100	0.0617	18.673	0	0	0
2015/08/17	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2025	04/02/2016	125.99	Put	Bond Future	42.0000	0.0420	51.7100	0.0517	23.119	0	0	0
2015/08/17	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2030	05/11/2015			Bond Future	8.5922	97.3877	8.6379	97.0299	0.532	0.0000	0.0000	9,955
2015/08/17	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2030	05/11/2015	8.49	Put	Bond Future	806.5400	0.8065	1,164.3100	1.1643	44.359	0	0	0
2015/08/17	2030	05/11/2015	8.51	Put	Bond Future	647.9100	0.6479	1,005.6800	1.0057	55.219	0	0	0
2015/08/17	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2030	05/11/2015	8.50	Put	Bond Future	727.1800	0.7272	1,084.9500	1.0850	49.200	0	0	0
2015/08/17	2030	04/02/2016	8.75	Call	Bond Future	835.0700	0.8351	469.1500	0.4691	(43.819)	0	0	0
2015/08/17	2030	04/02/2016			Bond Future	8.6414	95.0473	8.6888	94.6814	0.549	0.0000	0.0000	400
2015/08/17	2030	04/02/2016	8.76	Call	Bond Future	911.4100	0.9114	545.4900	0.5455	(40.149)	0	0	0
2015/08/17	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2030	04/02/2016	8.74	Call	Bond Future	758.6300	0.7586	392.7100	0.3927	(48.234)	0	0	0
2015/08/17	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	05/11/2015			Bond Future	8.6728	97.2466	8.7236	96.8197	0.586	0.0000	0.0000	1,579
2015/08/17	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	05/11/2015	7.99	Put	Bond Future	6,016.4200	6.0164	6,443.3100	6.4433	7.095	0	0	0
2015/08/17	2032	05/11/2015	8.01	Put	Bond Future	5,832.5800	5.8326	6,259.4700	6.2595	7.319	0	0	0
2015/08/17	2032	05/11/2015	8.00	Put	Bond Future	5,924.4400	5.9244	6,351.3300	6.3513	7.206	0	0	0
2015/08/17	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	04/02/2016			Bond Future	8.7219	98.9111	8.7745	98.4749	0.603	0.0000	0.0000	0
2015/08/17	2032	04/02/2016	8.69	Put	Bond Future	266.2300	0.2662	702.4400	0.7024	163.847	0	0	0
2015/08/17	2032	04/02/2016	8.71	Put	Bond Future	99.2900	0.0993	535.5000	0.5355	439.329	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
2015/08/17	2032	04/02/2016	8.70	Put	Bond Future	182.7100	0.1827	618.9200	0.6189	238.744	0	0	0
2015/08/17	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	05/05/2016			Bond Future	8.7644	96.5192	8.8185	96.0762	0.617	0.0000	0.0000	0
2015/08/17	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2032	05/05/2016	9.01	Call	Bond Future	1,988.9900	1.9890	1,545.9800	1.5460	(22.273)	0	0	0
2015/08/17	2032	05/05/2016	8.99	Call	Bond Future	1,829.2900	1.8293	1,386.2800	1.3863	(24.218)	0	0	0
2015/08/17	2032	05/05/2016	9.00	Call	Bond Future	1,909.1900	1.9092	1,466.1800	1.4662	(23.204)	0	0	0
2015/08/17	2037	05/11/2015	7.99	Put	Bond Future	7,936.6900	7.9367	8,408.8100	8.4088	5.949	0	0	0
2015/08/17	2037	05/11/2015	8.01	Put	Bond Future	7,726.1000	7.7261	8,198.2200	8.1982	6.111	0	0	0
2015/08/17	2037	05/11/2015			Bond Future	8.7894	99.5713	8.8401	99.0992	0.577	0.0000	0.0000	44,477
2015/08/17	2037	05/11/2015	8.00	Put	Bond Future	7,831.3100	7.8313	8,303.4300	8.3034	6.029	0	0	0
2015/08/17	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2037	04/02/2016	8.75	Put	Bond Future	804.9200	0.8049	1,287.1800	1.2872	59.914	0	0	0
2015/08/17	2037	04/02/2016			Bond Future	8.8366	97.0179	8.8890	96.5356	0.593	0.0000	0.0000	370
2015/08/17	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2037	04/02/2016	8.74	Put	Bond Future	898.5400	0.8985	1,380.8000	1.3808	53.672	0	0	0
2015/08/17	2037	04/02/2016	8.76	Put	Bond Future	711.4300	0.7114	1,193.6900	1.1937	67.787	0	0	0
2015/08/17	2037	05/05/2016	8.99	Call	Bond Future	1,007.7100	1.0077	517.9400	0.5179	(48.602)	0	0	0
2015/08/17	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2037	05/05/2016			Bond Future	8.8789	98.7501	8.9327	98.2603	0.606	0.0000	0.0000	0
2015/08/17	2037	05/05/2016	9.00	Call	Bond Future	1,097.5900	1.0976	607.8200	0.6078	(44.622)	0	0	0
2015/08/17	2037	05/05/2016	9.01	Call	Bond Future	1,187.3400	1.1873	697.5700	0.6976	(41.249)	0	0	0
2015/08/17	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2038	05/11/2015			Bond Future	130.0900	130.0900	130.0834	130.0834	(0.005)	0.0000	0.0000	5,820
2015/08/17	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2038	05/11/2015	133.99	Put	Bond Future	3,899.9600	3.9000	3,906.5700	3.9066	0.169	0	0	0
2015/08/17	2038	05/11/2015	134.01	Put	Bond Future	3,919.9600	3.9200	3,926.5700	3.9266	0.169	0	0	0
2015/08/17	2038	05/11/2015	134.00	Put	Bond Future	3,909.9600	3.9100	3,916.5700	3.9166	0.169	0	0	0
2015/08/17	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2038	04/02/2016			Bond Future	130.9513	130.9513	130.9422	130.9422	(0.007)	0.0000	0.0000	0
2015/08/17	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2038	04/02/2016	130.99	Put	Bond Future	38.6800	0.0387	47.8400	0.0478	23.681	0	0	0
2015/08/17	2038	04/02/2016	131.01	Put	Bond Future	58.6800	0.0587	67.8400	0.0678	15.610	0	0	0
2015/08/17	2038	04/02/2016	131.00	Put	Bond Future	48.6800	0.0487	57.8400	0.0578	18.817	0	0	0
2015/08/17	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/17	2044	05/11/2015			Bond Future	8.8472	101.3990	8.8979	100.8821	0.573	0.0000	0.0000	14,593
2015/08/17	2044	05/11/2015	8.24	Put	Bond Future	6,560.0500	6.5600	7,076.9300	7.0769	7.879	0	0	0
2015/08/17	2044	05/11/2015	8.26	Put	Bond Future	6,332.4900	6.3325	6,849.3700	6.8494	8.162	0	0	0
2015/08/17	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2044	05/11/2015	8.25	Put	Bond Future	6,446.1600	6.4462	6,963.0400	6.9630	8.018	0	0	0
2015/08/17	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2044	04/02/2016			Bond Future	8.8923	98.7516	8.9447	98.2238	0.588	0.0000	0.0000	0
2015/08/17	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2044	04/02/2016	9.01	Call	Bond Future	1,180.2000	1.1802	652.4300	0.6524	(44.719)	0	0	0
2015/08/17	2044	04/02/2016	8.99	Call	Bond Future	981.2800	0.9813	453.5100	0.4535	(53.784)	0	0	0
2015/08/17	2044	04/02/2016	9.00	Call	Bond Future	1,080.8300	1.0808	553.0600	0.5531	(48.830)	0	0	0
2015/08/17	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2044	05/05/2016			Bond Future	8.9328	100.5148	8.9865	99.9787	0.600	0.0000	0.0000	0
2015/08/17	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2044	05/05/2016	9.01	Call	Bond Future	769.8600	0.7699	233.7800	0.2338	(69.633)	0	0	0
2015/08/17	2044	05/05/2016	8.99	Call	Bond Future	571.3000	0.5713	35.2200	0.0352	(93.835)	0	0	0
2015/08/17	2044	05/05/2016	9.00	Call	Bond Future	670.6700	0.6707	134.5900	0.1346	(79.932)	0	0	0
2015/08/17	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2046	05/11/2015			Bond Future	128.6886	128.6886	128.6825	128.6825	(0.005)	0.0000	0.0000	6,062
2015/08/17	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2046	05/11/2015	132.99	Put	Bond Future	4,301.3600	4.3014	4,307.5400	4.3075	0.144	0	0	0
2015/08/17	2046	05/11/2015	133.01	Put	Bond Future	4,321.3600	4.3214	4,327.5400	4.3275	0.143	0	0	0
2015/08/17	2046	05/11/2015	133.00	Put	Bond Future	4,311.3600	4.3114	4,317.5400	4.3175	0.143	0	0	0
2015/08/17	2046	04/02/2016	127.99	Call	Bond Future	2,910.5900	2.9106	2,901.8400	2.9018	(0.301)	0	0	0
2015/08/17	2046	04/02/2016			Bond Future	130.9006	130.9006	130.8918	130.8918	(0.007)	0.0000	0.0000	0
2015/08/17	2046	04/02/2016	128.00	Call	Bond Future	2,900.5900	2.9006	2,891.8400	2.8918	(0.302)	0	0	0
2015/08/17	2046	04/02/2016	128.01	Call	Bond Future	2,890.5900	2.8906	2,881.8400	2.8818	(0.303)	0	0	0
2015/08/17	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2050	05/11/2015			Bond Future	138.8643	138.8643	139.1955	139.1955	0.238	0.0000	0.0000	4,361
2015/08/17	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2050	05/11/2015	144.99	Put	Bond Future	6,125.6500	6.1257	5,794.4800	5.7945	(5.406)	0	0	0
2015/08/17	2050	05/11/2015	145.01	Put	Bond Future	6,145.6500	6.1457	5,814.4800	5.8145	(5.389)	0	0	0
2015/08/17	2050	05/11/2015	145.00	Put	Bond Future	6,135.6500	6.1357	5,804.4800	5.8045	(5.397)	0	0	0
2015/08/17	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2050	04/02/2016			Bond Future	139.7163	139.7163	140.0508	140.0508	0.239	0.0000	0.0000	0
2015/08/17	2050	04/02/2016	138.00	Call	Bond Future	1,716.3000	1.7163	2,050.7600	2.0508	19.487	0	0	0
2015/08/17	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/17	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	2050	04/02/2016	138.01	Call	Bond Future	1,706.3000	1.7063	2,040.7600	2.0408	19.601	0	0	0
2015/08/17	2050	04/02/2016	137.99	Call	Bond Future	1,726.3000	1.7263	2,060.7600	2.0608	19.374	0	0	0
2015/08/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	AL37	05/11/2015			Index Future	467.2430	467.2430	466.8320	466.8320	(0.088)	0.0000	0.0000	3
2015/08/17	AL37	04/02/2016			Index Future	475.2370	475.2370	474.8060	474.8060	(0.091)	0.0000	0.0000	0
2015/08/17	AL7T	05/11/2015			Index Future	553.2490	553.2490	551.7260	551.7260	(0.275)	0.0000	0.0000	1
2015/08/17	AL7T	04/02/2016			Index Future	562.7150	562.7150	561.1510	561.1510	(0.278)	0.0000	0.0000	0
2015/08/17	ALBI	05/11/2015			Index Future	506.0480	506.0480	504.4620	504.4620	(0.313)	0.0000	0.0000	456
2015/08/17	ALBI	04/02/2016			Index Future	514.7060	514.7060	513.0790	513.0790	(0.316)	0.0000	0.0000	152
2015/08/17	ALBI	05/05/2016			Index Future	523.8860	523.8860	522.2320	522.2320	(0.316)	0.0000	0.0000	0
2015/08/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/08/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	CES1	20/04/2018			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
2015/08/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/17	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	EL28	05/11/2015			Bond Future	127.9566	127.9566	127.9510	127.9510	(0.004)	0.0000	0.0000	0
2015/08/17	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	EL28	05/11/2015	126.99	Call	Bond Future	966.5700	0.9666	960.9600	0.9610	(0.580)	0	0	0
2015/08/17	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	EL28	05/11/2015	127.00	Call	Bond Future	956.5700	0.9566	950.9600	0.9510	(0.586)	0	0	0
2015/08/17	EL28	05/11/2015	127.01	Call	Bond Future	946.5700	0.9466	940.9600	0.9410	(0.593)	0	0	0
2015/08/17	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	EL28	04/02/2016			Bond Future	130.1564	130.1564	130.1481	130.1481	(0.006)	0.0000	0.0000	0
2015/08/17	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	EL28	04/02/2016	128.99	Call	Bond Future	1,166.3800	1.1664	1,158.0900	1.1581	(0.711)	0	0	0
2015/08/17	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	EL28	04/02/2016	129.00	Call	Bond Future	1,156.3800	1.1564	1,148.0900	1.1481	(0.717)	0	0	0
2015/08/17	EL28	04/02/2016	129.01	Call	Bond Future	1,146.3800	1.1464	1,138.0900	1.1381	(0.723)	0	0	0
2015/08/17	ES33	05/11/2015	9.00	Put	Bond Future	5,278.6500	5.2787	5,679.1500	5.6791	7.587	0	0	0
2015/08/17	ES33	05/11/2015			Bond Future	9.6977	82.6547	9.7534	82.2542	0.574	0.0000	0.0000	6,441
2015/08/17	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	ES33	05/11/2015	8.99	Put	Bond Future	5,357.9800	5.3580	5,758.4800	5.7585	7.475	0	0	0
2015/08/17	ES33	05/11/2015	9.01	Put	Bond Future	5,199.4200	5.1994	5,599.9200	5.5999	7.703	0	0	0
2015/08/17	ES33	04/02/2016	10.01	Call	Bond Future	1,633.7400	1.6337	1,224.8000	1.2248	(25.031)	0	0	0
2015/08/17	ES33	04/02/2016			Bond Future	9.7768	84.0692	9.8345	83.6603	0.590	0.0000	0.0000	0
2015/08/17	ES33	04/02/2016	9.99	Call	Bond Future	1,495.6100	1.4956	1,086.6700	1.0867	(27.343)	0	0	0
2015/08/17	ES33	04/02/2016	10.00	Call	Bond Future	1,564.7200	1.5647	1,155.7800	1.1558	(26.135)	0	0	0
2015/08/17	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	ES33	05/05/2016	10.01	Call	Bond Future	1,125.6100	1.1256	710.1800	0.7102	(36.907)	0	0	0
2015/08/17	ES33	05/05/2016			Bond Future	9.8479	81.7789	9.9074	81.3635	0.603	0.0000	0.0000	0
2015/08/17	ES33	05/05/2016	9.99	Call	Bond Future	987.9700	0.9880	572.5400	0.5725	(42.049)	0	0	0
2015/08/17	ES33	05/05/2016	10.00	Call	Bond Future	1,056.8400	1.0568	641.4100	0.6414	(39.309)	0	0	0
2015/08/17	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GOVI	05/11/2015			GOVI	501.9010	501.9010	500.5240	500.5240	(0.274)	0.0000	0.0000	441
2015/08/17	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GOVI	05/11/2015	529.99	Put	GOVI	280,890.0000	28.0890	294,660.0000	29.4660	4.902	0	0	0
2015/08/17	GOVI	05/11/2015	530.01	Put	GOVI	281,090.0000	28.1090	294,860.0000	29.4860	4.899	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
2015/08/17	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GOVI	05/11/2015	530.00	Put	GOVI	280,990.0000	28.0990	294,760.0000	29.4760	4.901	0	0	0
2015/08/17	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GOVI	04/02/2016			GOVI	510.4880	510.4880	509.0740	509.0740	(0.277)	0.0000	0.0000	26
2015/08/17	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GOVI	04/02/2016	511.99	Put	GOVI	15,020.0000	1.5020	29,160.0000	2.9160	94.141	0	0	0
2015/08/17	GOVI	04/02/2016	512.01	Put	GOVI	15,220.0000	1.5220	29,360.0000	2.9360	92.904	0	0	0
2015/08/17	GOVI	04/02/2016	512.00	Put	GOVI	15,120.0000	1.5120	29,260.0000	2.9260	93.519	0	0	0
2015/08/17	GOVI	05/05/2016	518.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GOVI	05/05/2016			GOVI	519.5930	519.5930	518.1560	518.1560	(0.277)	0.0000	0.0000	0
2015/08/17	GOVI	05/05/2016	518.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GOVI	05/05/2016	518.01	Call	GOVI	15,830.0000	1.5830	1,460.0000	0.1460	(90.777)	0	0	0
2015/08/17	GOVI	05/05/2016	517.99	Call	GOVI	16,030.0000	1.6030	1,660.0000	0.1660	(89.644)	0	0	0
2015/08/17	GOVI	05/05/2016	518.00	Call	GOVI	15,930.0000	1.5930	1,560.0000	0.1560	(90.207)	0	0	0
2015/08/17	GOVI	05/05/2016	517.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/17	IGOV	05/11/2015			Index Future	236.2720	236.2720	236.2990	236.2990	0.011	0.0000	0.0000	973
2015/08/17	IGOV	04/02/2016			Index Future	240.3330	240.3330	240.3540	240.3540	0.009	0.0000	0.0000	82
2015/08/17	IGOV	05/05/2016			Index Future	244.6390	244.6390	244.6600	244.6600	0.009	0.0000	0.0000	0
2015/08/17	ILBI	05/11/2015			Index Future	640.2260	640.2260	640.3530	640.3530	0.020	0.0000	0.0000	0
2015/08/17	ILBI	04/02/2016			Index Future	651.2140	651.2140	651.3390	651.3390	0.019	0.0000	0.0000	160
2015/08/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/17	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3000	93.7000	(0.316)	0.0000	0.0000	0
2015/08/17	JBAF	16/09/2015			Jibar Tradeable Future	6.3600	93.6400	6.3400	93.6600	(0.314)	0.0000	0.0000	0
2015/08/17	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4500	93.5500	(0.155)	0.0000	0.0000	0
2015/08/17	JBAF	18/11/2015			Jibar Tradeable Future	6.4900	93.5100	6.4800	93.5200	(0.154)	0.0000	0.0000	0
2015/08/17	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.5900	93.4100	(0.152)	0.0000	0.0000	0
2015/08/17	JBAF	17/02/2016			Jibar Tradeable Future	6.7500	93.2500	6.7600	93.2400	0.148	0.0000	0.0000	2,000
2015/08/17	JBAF	16/03/2016			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2015/08/17	JBAF	15/06/2016			Jibar Tradeable Future	7.0200	92.9800	7.0100	92.9900	(0.142)	0.0000	0.0000	0
2015/08/17	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2300	92.7700	0.139	0.0000	0.0000	0
2015/08/17	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3800	92.6200	0.136	0.0000	0.0000	0
2015/08/17	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.5000	92.5000	0.402	0.0000	0.0000	0

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2015/08/17	JBAF	21/06/2017			Jibar Tradeable Future	7.6000	92.4000	7.6100	92.3900	0.132	0.0000	0.0000	0
2015/08/17	R023	05/11/2015			Bond Future	8.0613	99.8084	8.0867	99.6716	0.315	0.0000	0.0000	17,815
2015/08/17	R023	05/11/2015	7.99	Put	Bond Future	1,590.8400	1.5908	1,640.3300	1.6403	3.111	0	0	0
2015/08/17	R023	05/11/2015	8.01	Put	Bond Future	1,533.6300	1.5336	1,581.3100	1.5813	3.109	0	0	0
2015/08/17	R023	05/11/2015	7.99	Call	Bond Future	1,206.1400	1.2061	1,118.8200	1.1188	(7.240)	0	0	0
2015/08/17	R023	05/11/2015	8.00	Put	Bond Future	1,561.7800	1.5618	1,610.3700	1.6104	3.111	0	0	0
2015/08/17	R023	05/11/2015	8.00	Call	Bond Future	1,231.1700	1.2312	1,142.9500	1.1430	(7.166)	0	0	0
2015/08/17	R023	05/11/2015	8.01	Call	Bond Future	1,257.0800	1.2571	1,167.9500	1.1680	(7.090)	0	0	0
2015/08/17	R023	04/02/2016	8.01	Put	Bond Future	2,133.2400	2.1332	2,194.6200	2.1946	2.877	0	0	0
2015/08/17	R023	04/02/2016			Bond Future	8.1176	101.5163	8.1446	101.3750	0.333	0.0000	0.0000	1,050
2015/08/17	R023	04/02/2016	8.00	Put	Bond Future	2,161.9000	2.1619	2,223.9500	2.2240	2.870	0	0	0
2015/08/17	R023	04/02/2016	8.01	Call	Bond Future	1,568.9100	1.5689	1,489.0800	1.4891	(5.088)	0	0	0
2015/08/17	R023	04/02/2016	7.99	Call	Bond Future	1,521.4000	1.5214	1,442.9100	1.4429	(5.159)	0	0	0
2015/08/17	R023	04/02/2016	8.00	Call	Bond Future	1,544.9100	1.5449	1,465.7500	1.4657	(5.124)	0	0	0
2015/08/17	R023	04/02/2016	7.99	Put	Bond Future	2,191.0900	2.1911	2,253.8100	2.2538	2.863	0	0	0
2015/08/17	R023	05/05/2016			Bond Future	8.1564	99.3988	8.1846	99.2561	0.345	0.0000	0.0000	0
2015/08/17	R023	05/05/2016	8.24	Put	Bond Future	2,126.2800	2.1263	2,179.3300	2.1793	2.495	0	0	0
2015/08/17	R023	05/05/2016	8.26	Put	Bond Future	2,080.5600	2.0806	2,132.6300	2.1326	2.503	0	0	0
2015/08/17	R023	05/05/2016	8.24	Call	Bond Future	2,549.5900	2.5496	2,459.9300	2.4599	(3.517)	0	0	0
2015/08/17	R023	05/05/2016	8.25	Put	Bond Future	2,102.9900	2.1030	2,155.5600	2.1556	2.500	0	0	0
2015/08/17	R023	05/05/2016	8.25	Call	Bond Future	2,576.8000	2.5768	2,486.6600	2.4867	(3.498)	0	0	0
2015/08/17	R023	05/05/2016	8.26	Call	Bond Future	2,604.8400	2.6048	2,514.2000	2.5142	(3.480)	0	0	0
2015/08/17	R186	05/11/2015	7.75	Put	Bond Future	4,462.5600	4.4626	4,744.6900	4.7447	6.322	0	0	0
2015/08/17	R186	05/11/2015	8.25	Put	Bond Future	1,942.5300	1.9425	2,098.8200	2.0988	8.046	0	0	8,690
2015/08/17	R186	05/11/2015	8.45	Call	Bond Future	3,268.6900	3.2687	2,971.5500	2.9715	(9.090)	0	0	0
2015/08/17	R186	05/11/2015	8.24	Call	Bond Future	2,282.3300	2.2823	2,032.9800	2.0330	(10.925)	0	0	0
2015/08/17	R186	05/11/2015	8.85	Put	Bond Future	532.7600	0.5328	579.7700	0.5798	8.824	0	0	843
2015/08/17	R186	05/11/2015			Bond Future	8.2022	120.6029	8.2533	120.1949	0.624	0.0000	0.0000	32,585
2015/08/17	R186	05/11/2015	9.00	Put	Bond Future	366.9700	0.3670	399.1200	0.3991	8.761	0	0	2,600
2015/08/17	R186	05/11/2015	8.22	Call	Bond Future	2,199.7300	2.1997	1,955.2900	1.9553	(11.112)	0	0	0
2015/08/17	R186	05/11/2015	8.24	Put	Bond Future	1,980.3400	1.9803	2,139.0600	2.1391	8.015	0	0	0
2015/08/17	R186	05/11/2015	8.35	Put	Bond Future	1,602.3000	1.6023	1,734.9200	1.7349	8.277	0	0	9,430
2015/08/17	R186	05/11/2015	8.26	Put	Bond Future	1,906.3700	1.9064	2,060.2100	2.0602	8.070	0	0	0
2015/08/17	R186	05/11/2015	8.50	Put	Bond Future	1,179.8700	1.1799	1,280.7600	1.2808	8.551	0	0	4,666
2015/08/17	R186	05/11/2015	8.55	Put	Bond Future	1,060.2400	1.0602	1,151.6900	1.1517	8.625	0	0	4,667
2015/08/17	R186	05/11/2015	7.73	Call	Bond Future	729.0000	0.7290	607.6900	0.6077	(16.641)	0	0	169
2015/08/17	R186	05/11/2015	7.86	Call	Bond Future	1,018.3500	1.0183	865.7200	0.8657	(14.988)	0	0	674
2015/08/17	R186	05/11/2015	8.35	Call	Bond Future	2,776.3700	2.7764	2,500.9200	2.5009	(9.921)	0	0	843
2015/08/17	R186	05/11/2015	8.45	Put	Bond Future	1,309.5500	1.3096	1,420.4800	1.4205	8.471	0	0	6,308
2015/08/17	R186	05/11/2015	8.85	Call	Bond Future	5,560.1200	5.5601	5,199.0600	5.1991	(6.494)	0	0	0
2015/08/17	R186	05/11/2015	9.00	Call	Bond Future	6,515.8700	6.5159	6,139.9500	6.1400	(5.769)	0	0	0
2015/08/17	R186	05/11/2015	7.73	Put	Bond Future	4,589.6800	4.5897	4,876.4400	4.8764	6.248	0	0	0
2015/08/17	R186	05/11/2015	7.75	Call	Bond Future	768.9000	0.7689	642.9600	0.6430	(16.379)	0	0	1,200
2015/08/17	R186	05/11/2015	7.86	Put	Bond Future	3,798.9800	3.7990	4,054.4200	4.0544	6.724	0	0	0
2015/08/17	R186	05/11/2015	8.25	Call	Bond Future	2,324.1700	2.3242	2,072.3900	2.0724	(10.833)	0	0	0
2015/08/17	R186	05/11/2015	8.22	Put	Bond Future	2,057.2600	2.0573	2,220.8900	2.2209	7.954	0	0	1,090

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
2015/08/17	R186	05/11/2015	8.26	Call	Bond Future	2,367.5900	2.3676	2,113.3600	2.1134	(10.738)	0	0	0
2015/08/17	R186	05/11/2015	8.50	Call	Bond Future	3,528.8100	3.5288	3,221.6300	3.2216	(8.705)	0	0	0
2015/08/17	R186	05/11/2015	8.55	Call	Bond Future	3,797.1700	3.7972	3,480.5500	3.4806	(8.338)	0	0	0
2015/08/17	R186	04/02/2016	7.50	Call	Bond Future	868.5800	0.8686	764.4000	0.7644	(11.994)	0	0	0
2015/08/17	R186	04/02/2016			Bond Future	8.2482	117.3678	8.3016	116.9504	0.647	0.0000	0.0000	5,365
2015/08/17	R186	04/02/2016	7.51	Call	Bond Future	886.3200	0.8863	780.6000	0.7806	(11.928)	0	0	0
2015/08/17	R186	04/02/2016	7.49	Call	Bond Future	851.3200	0.8513	748.6600	0.7487	(12.059)	0	0	0
2015/08/17	R186	04/02/2016	7.50	Put	Bond Future	6,940.1900	6.9402	7,253.3900	7.2534	4.513	0	0	0
2015/08/17	R186	04/02/2016	7.49	Put	Bond Future	7,006.9500	7.0070	7,321.6700	7.3217	4.492	0	0	0
2015/08/17	R186	04/02/2016	7.51	Put	Bond Future	6,873.9900	6.8740	7,185.6500	7.1857	4.534	0	0	0
2015/08/17	R186	05/05/2016			Bond Future	8.2856	119.4629	8.3408	119.0393	0.667	0.0000	0.0000	0
2015/08/17	R186	05/05/2016	8.34	Call	Bond Future	3,930.8200	3.9308	3,687.6100	3.6876	(6.187)	0	0	0
2015/08/17	R186	05/05/2016	8.35	Call	Bond Future	3,972.1700	3.9722	3,727.5700	3.7276	(6.158)	0	0	0
2015/08/17	R186	05/05/2016	8.33	Call	Bond Future	3,889.6800	3.8897	3,647.8700	3.6479	(6.217)	0	0	0
2015/08/17	R186	05/05/2016	8.35	Put	Bond Future	3,478.3400	3.4783	3,657.4000	3.6574	5.148	0	0	0
2015/08/17	R186	05/05/2016	7.56	Put	Bond Future	7,266.5000	7.2665	7,558.4600	7.5585	4.018	0	0	0
2015/08/17	R186	05/05/2016	8.34	Put	Bond Future	3,513.4400	3.5134	3,693.8900	3.6939	5.136	0	0	0
2015/08/17	R186	05/05/2016	7.56	Call	Bond Future	1,503.2600	1.5033	1,371.5600	1.3716	(8.761)	0	0	0
2015/08/17	R186	05/05/2016	8.33	Put	Bond Future	3,548.8100	3.5488	3,730.6600	3.7307	5.124	0	0	0
2015/08/17	R186	04/08/2016	8.51	Put	Bond Future	3,595.6900	3.5957	3,768.0200	3.7680	4.793	0	0	0
2015/08/17	R186	04/08/2016			Bond Future	8.3175	116.3762	8.3755	115.9402	0.697	0.0000	0.0000	0
2015/08/17	R186	04/08/2016	8.50	Put	Bond Future	3,626.6500	3.6267	3,800.1600	3.8002	4.784	0	0	0
2015/08/17	R186	04/08/2016	8.51	Call	Bond Future	5,033.8400	5.0338	4,770.1600	4.7702	(5.238)	0	0	0
2015/08/17	R186	04/08/2016	8.49	Call	Bond Future	4,948.1400	4.9481	4,686.8200	4.6868	(5.281)	0	0	0
2015/08/17	R186	04/08/2016	8.50	Call	Bond Future	4,990.6800	4.9907	4,728.1800	4.7282	(5.260)	0	0	0
2015/08/17	R186	04/08/2016	8.49	Put	Bond Future	3,658.2900	3.6583	3,832.9800	3.8330	4.775	0	0	0
2015/08/17	R197	05/11/2015	295.00	Call	Bond Future	3,000.2800	3.0003	2,983.0300	2.9830	(0.575)	0	0	0
2015/08/17	R197	05/11/2015			Bond Future	298.0003	298.0003	297.9830	297.9830	(0.006)	0.0000	0.0000	927
2015/08/17	R197	05/11/2015	294.99	Call	Bond Future	3,010.2800	3.0103	2,993.0300	2.9930	(0.573)	0	0	0
2015/08/17	R197	05/11/2015	295.01	Call	Bond Future	2,990.2800	2.9903	2,973.0300	2.9730	(0.577)	0	0	0
2015/08/17	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R197	04/02/2016			Bond Future	296.7674	296.7674	296.7443	296.7443	(0.008)	0.0000	0.0000	0
2015/08/17	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R197	04/02/2016	296.99	Put	Bond Future	222.5800	0.2226	245.7000	0.2457	10.387	0	0	0
2015/08/17	R197	04/02/2016	297.01	Put	Bond Future	242.5800	0.2426	265.7000	0.2657	9.531	0	0	0
2015/08/17	R197	04/02/2016	297.00	Put	Bond Future	232.5800	0.2326	255.7000	0.2557	9.941	0	0	0
2015/08/17	R202	05/11/2015			Bond Future	243.1329	243.1329	243.2920	243.2920	0.065	0.0000	0.0000	52,921
2015/08/17	R202	05/11/2015	245.99	Put	Bond Future	2,857.1400	2.8571	2,698.0100	2.6980	(5.570)	0	0	0
2015/08/17	R202	05/11/2015	246.01	Put	Bond Future	2,877.1400	2.8771	2,718.0100	2.7180	(5.531)	0	0	0
2015/08/17	R202	05/11/2015	246.00	Put	Bond Future	2,867.1400	2.8671	2,708.0100	2.7080	(5.550)	0	0	0
2015/08/17	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/17	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R202	04/02/2016			Bond Future	243.9365	243.9365	244.0938	244.0938	0.064	0.0000	0.0000	0
2015/08/17	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R202	04/02/2016	239.99	Call	Bond Future	3,946.5500	3.9465	4,103.7900	4.1038	3.984	0	0	0
2015/08/17	R202	04/02/2016	240.00	Call	Bond Future	3,936.5500	3.9365	4,093.7900	4.0938	3.994	0	0	0
2015/08/17	R202	04/02/2016	240.01	Call	Bond Future	3,926.5500	3.9265	4,083.7900	4.0838	4.005	0	0	0
2015/08/17	R203	05/11/2015	5.99	Call	Bond Future	3.8900	0.0039	2.8100	0.0028	(27.763)	0	0	0
2015/08/17	R203	05/11/2015	6.00	Put	Bond Future	2,129.5900	2.1296	2,185.9400	2.1859	2.646	0	0	0
2015/08/17	R203	05/11/2015			Bond Future	7.2179	103.0081	7.2513	102.9506	0.463	0.0000	0.0000	15,240
2015/08/17	R203	05/11/2015	6.00	Call	Bond Future	4.1000	0.0041	2.9700	0.0030	(27.561)	0	0	0
2015/08/17	R203	05/11/2015	6.01	Call	Bond Future	4.3300	0.0043	3.1400	0.0031	(27.483)	0	0	0
2015/08/17	R203	05/11/2015	5.99	Put	Bond Future	2,147.0700	2.1471	2,203.4700	2.2035	2.627	0	0	0
2015/08/17	R203	05/11/2015	6.01	Put	Bond Future	2,112.1300	2.1121	2,168.4200	2.1684	2.665	0	0	0
2015/08/17	R203	04/02/2016	7.25	Put	Bond Future	362.3000	0.3623	391.2300	0.3912	7.985	0	0	0
2015/08/17	R203	04/02/2016	7.26	Put	Bond Future	354.9100	0.3549	383.4100	0.3834	8.030	0	0	0
2015/08/17	R203	04/02/2016			Bond Future	7.2710	104.7709	7.3114	104.7103	0.556	0.0000	0.0000	0
2015/08/17	R203	04/02/2016	7.26	Call	Bond Future	338.4500	0.3384	306.3700	0.3064	(9.479)	0	0	0
2015/08/17	R203	04/02/2016	7.24	Call	Bond Future	323.3700	0.3234	292.1500	0.2921	(9.655)	0	0	0
2015/08/17	R203	04/02/2016	7.25	Call	Bond Future	330.8600	0.3309	299.2100	0.2992	(9.566)	0	0	0
2015/08/17	R203	04/02/2016	7.24	Put	Bond Future	369.8000	0.3698	399.1600	0.3992	7.939	0	0	0
2015/08/17	R203	05/05/2016	7.25	Put	Bond Future	535.0100	0.5350	563.3600	0.5634	5.299	0	0	0
2015/08/17	R203	05/05/2016			Bond Future	7.2747	102.4708	7.3223	102.4102	0.653	0.0000	0.0000	0
2015/08/17	R203	05/05/2016	7.26	Call	Bond Future	510.0600	0.5101	477.5800	0.4776	(6.368)	0	0	0
2015/08/17	R203	05/05/2016	7.24	Call	Bond Future	496.9100	0.4969	464.9200	0.4649	(6.438)	0	0	0
2015/08/17	R203	05/05/2016	7.25	Call	Bond Future	503.4600	0.5035	471.2300	0.4712	(6.402)	0	0	0
2015/08/17	R203	05/05/2016	7.24	Put	Bond Future	541.2200	0.5412	569.8100	0.5698	5.283	0	0	0
2015/08/17	R203	05/05/2016	7.26	Put	Bond Future	528.8600	0.5289	556.9600	0.5570	5.313	0	0	0
2015/08/17	R204	05/11/2015			Bond Future	7.5342	104.3621	7.5659	104.2747	0.422	0.0000	0.0000	19,272
2015/08/17	R204	05/11/2015	6.25	Call	Bond Future	6.7900	0.0068	4.9900	0.0050	(26.510)	0	0	0
2015/08/17	R204	05/11/2015	6.24	Put	Bond Future	3,646.6000	3.6466	3,732.2900	3.7323	2.350	0	0	0
2015/08/17	R204	05/11/2015	6.26	Put	Bond Future	3,589.8100	3.5898	3,675.3500	3.6754	2.383	0	0	0
2015/08/17	R204	05/11/2015	6.25	Put	Bond Future	3,618.2000	3.6182	3,703.8100	3.7038	2.366	0	0	0
2015/08/17	R204	05/11/2015	6.26	Call	Bond Future	7.1400	0.0071	5.2700	0.0053	(26.190)	0	0	0
2015/08/17	R204	05/11/2015	6.24	Call	Bond Future	6.4500	0.0065	4.7300	0.0047	(26.667)	0	0	0
2015/08/17	R204	04/02/2016	7.50	Call	Bond Future	631.8600	0.6319	585.1400	0.5851	(7.394)	0	0	0
2015/08/17	R204	04/02/2016			Bond Future	7.5920	102.1107	7.6277	102.0197	0.470	0.0000	0.0000	0
2015/08/17	R204	04/02/2016	7.51	Call	Bond Future	643.8900	0.6439	596.6500	0.5966	(7.337)	0	0	0
2015/08/17	R204	04/02/2016	7.49	Put	Bond Future	880.6200	0.8806	925.4100	0.9254	5.086	0	0	0
2015/08/17	R204	04/02/2016	7.51	Put	Bond Future	853.1500	0.8531	896.9100	0.8969	5.129	0	0	0
2015/08/17	R204	04/02/2016	7.49	Call	Bond Future	620.2400	0.6202	574.0300	0.5740	(7.450)	0	0	0
2015/08/17	R204	04/02/2016	7.50	Put	Bond Future	866.6800	0.8667	910.9600	0.9110	5.109	0	0	0
2015/08/17	R204	05/05/2016	7.75	Call	Bond Future	1,170.9700	1.1710	1,115.5800	1.1156	(4.730)	0	0	0
2015/08/17	R204	05/05/2016			Bond Future	7.6290	103.9333	7.6681	103.8417	0.512	0.0000	0.0000	0
2015/08/17	R204	05/05/2016	7.76	Call	Bond Future	1,184.3000	1.1843	1,128.5900	1.1286	(4.704)	0	0	0

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2015/08/17	R204	05/05/2016	7.74	Put	Bond Future	898.2400	0.8982	934.7300	0.9347	4.062	0	0	0
2015/08/17	R204	05/05/2016	7.76	Put	Bond Future	877.7500	0.8778	913.5800	0.9136	4.082	0	0	0
2015/08/17	R204	05/05/2016	7.74	Call	Bond Future	1,158.0600	1.1581	1,103.0100	1.1030	(4.754)	0	0	0
2015/08/17	R204	05/05/2016	7.75	Put	Bond Future	887.7800	0.8878	923.9300	0.9239	4.072	0	0	0
2015/08/17	R207	05/11/2015	7.76	Call	Bond Future	873.1400	0.8731	812.2700	0.8123	(6.971)	0	0	0
2015/08/17	R207	05/11/2015			Bond Future	7.7478	100.5603	7.7737	100.4702	0.334	0.0000	0.0000	43,204
2015/08/17	R207	05/11/2015	7.74	Call	Bond Future	837.6100	0.8376	777.9300	0.7779	(7.125)	0	0	0
2015/08/17	R207	05/11/2015	7.50	Call	Bond Future	481.9300	0.4819	437.6600	0.4377	(9.186)	0	0	19
2015/08/17	R207	05/11/2015	7.75	Call	Bond Future	855.1700	0.8552	794.8900	0.7949	(7.049)	0	0	0
2015/08/17	R207	05/11/2015	7.43	Call	Bond Future	401.5300	0.4015	361.8800	0.3619	(9.875)	0	0	53
2015/08/17	R207	05/11/2015	7.74	Put	Bond Future	864.6000	0.8646	894.9400	0.8949	3.509	0	0	0
2015/08/17	R207	05/11/2015	7.43	Put	Bond Future	1,514.1000	1.5141	1,564.4700	1.5645	3.327	0	0	0
2015/08/17	R207	05/11/2015	7.76	Put	Bond Future	830.5900	0.8306	859.7400	0.8597	3.510	0	0	0
2015/08/17	R207	05/11/2015	7.50	Put	Bond Future	1,348.1000	1.3481	1,393.8500	1.3938	3.394	0	0	0
2015/08/17	R207	05/11/2015	7.75	Put	Bond Future	847.3800	0.8474	877.1200	0.8771	3.510	0	0	0
2015/08/17	R207	04/02/2016	7.49	Put	Bond Future	1,656.1900	1.6562	1,709.3100	1.7093	3.207	0	0	0
2015/08/17	R207	04/02/2016	7.27	Put	Bond Future	2,168.6400	2.1686	2,232.2500	2.2322	2.933	0	0	0
2015/08/17	R207	04/02/2016			Bond Future	7.8057	98.6390	7.8342	98.5455	0.364	0.0000	0.0000	0
2015/08/17	R207	04/02/2016	7.51	Put	Bond Future	1,613.5400	1.6135	1,665.6800	1.6657	3.231	0	0	0
2015/08/17	R207	04/02/2016	7.27	Call	Bond Future	384.7100	0.3847	354.7400	0.3547	(7.790)	0	0	43
2015/08/17	R207	04/02/2016	7.50	Call	Bond Future	621.5100	0.6215	580.5600	0.5806	(6.589)	0	0	19
2015/08/17	R207	04/02/2016	7.51	Call	Bond Future	633.6100	0.6336	592.1700	0.5922	(6.540)	0	0	0
2015/08/17	R207	04/02/2016	7.49	Call	Bond Future	609.5600	0.6096	569.1000	0.5691	(6.638)	0	0	0
2015/08/17	R207	04/02/2016	7.50	Put	Bond Future	1,634.7800	1.6348	1,687.4100	1.6874	3.219	0	0	0
2015/08/17	R207	05/05/2016	7.86	Put	Bond Future	1,371.1200	1.3711	1,410.0100	1.4100	2.836	0	0	0
2015/08/17	R207	05/05/2016			Bond Future	7.8525	100.3998	7.8829	100.3056	0.386	0.0000	0.0000	0
2015/08/17	R207	05/05/2016	7.85	Put	Bond Future	1,386.1700	1.3862	1,425.4000	1.4254	2.830	0	0	0
2015/08/17	R207	05/05/2016	7.56	Put	Bond Future	1,877.0100	1.8770	1,926.4500	1.9265	2.634	0	0	0
2015/08/17	R207	05/05/2016	7.84	Put	Bond Future	1,401.3400	1.4013	1,440.9100	1.4409	2.824	0	0	0
2015/08/17	R207	05/05/2016	7.56	Call	Bond Future	962.1400	0.9621	917.3500	0.9173	(4.655)	0	0	43
2015/08/17	R207	05/05/2016	7.85	Call	Bond Future	1,378.2400	1.3782	1,323.2400	1.3232	(3.991)	0	0	0
2015/08/17	R207	05/05/2016	7.86	Call	Bond Future	1,394.2800	1.3943	1,338.9400	1.3389	(3.969)	0	0	0
2015/08/17	R207	05/05/2016	7.84	Call	Bond Future	1,362.3000	1.3623	1,307.6400	1.3076	(4.012)	0	0	0
2015/08/17	R207	04/08/2016			Bond Future	7.8885	98.6176	7.9226	98.5178	0.433	0.0000	0.0000	0
2015/08/17	R207	04/08/2016	7.99	Put	Bond Future	1,384.2400	1.3842	1,424.3800	1.4244	2.900	0	0	0
2015/08/17	R207	04/08/2016	8.01	Put	Bond Future	1,358.6000	1.3586	1,398.1400	1.3981	2.910	0	0	0
2015/08/17	R207	04/08/2016	8.00	Put	Bond Future	1,371.1800	1.3712	1,411.0200	1.4110	2.906	0	0	0
2015/08/17	R207	04/08/2016	8.01	Call	Bond Future	1,712.8300	1.7128	1,652.5600	1.6526	(3.519)	0	0	0
2015/08/17	R207	04/08/2016	7.99	Call	Bond Future	1,680.2900	1.6803	1,620.6200	1.6206	(3.551)	0	0	0
2015/08/17	R207	04/08/2016	8.00	Call	Bond Future	1,696.3200	1.6963	1,636.3500	1.6363	(3.535)	0	0	0
2015/08/17	R208	05/11/2015			Bond Future	7.8680	95.9108	7.8937	95.8034	0.326	0.0000	0.0000	40,396
2015/08/17	R208	05/11/2015	7.74	Put	Bond Future	1,325.3000	1.3253	1,369.9500	1.3700	3.369	0	0	0
2015/08/17	R208	05/11/2015	8.48	Call	Bond Future	2,773.3800	2.7734	2,671.8000	2.6718	(3.663)	0	0	0
2015/08/17	R208	05/11/2015	7.75	Call	Bond Future	804.0200	0.8040	740.4500	0.7405	(7.907)	0	0	0
2015/08/17	R208	05/11/2015	7.76	Call	Bond Future	822.1900	0.8222	757.8700	0.7579	(7.823)	0	0	0
2015/08/17	R208	05/11/2015	7.74	Call	Bond Future	786.1100	0.7861	723.3100	0.7233	(7.989)	0	0	0

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2015/08/17	R208	05/11/2015	8.48	Put	Bond Future	246.6700	0.2467	252.5400	0.2525	2.380	0	0	2,200
2015/08/17	R208	05/11/2015	7.76	Put	Bond Future	1,276.9200	1.2769	1,320.0500	1.3200	3.378	0	0	0
2015/08/17	R208	05/11/2015	7.75	Put	Bond Future	1,300.9700	1.3010	1,344.8500	1.3449	3.373	0	0	0
2015/08/17	R208	04/02/2016			Bond Future	7.9217	97.5523	7.9493	97.4411	0.348	0.0000	0.0000	0
2015/08/17	R208	04/02/2016	7.74	Put	Bond Future	1,747.9000	1.7479	1,801.7700	1.8018	3.082	0	0	0
2015/08/17	R208	04/02/2016	7.76	Put	Bond Future	1,701.0900	1.7011	1,753.8400	1.7538	3.101	0	0	0
2015/08/17	R208	04/02/2016	7.75	Put	Bond Future	1,724.3900	1.7244	1,777.7000	1.7777	3.092	0	0	0
2015/08/17	R208	04/02/2016	7.76	Call	Bond Future	1,046.3500	1.0464	987.8700	0.9879	(5.589)	0	0	0
2015/08/17	R208	04/02/2016	7.74	Call	Bond Future	1,011.7900	1.0118	954.4300	0.9544	(5.669)	0	0	0
2015/08/17	R208	04/02/2016	7.75	Call	Bond Future	1,028.9800	1.0290	971.0600	0.9711	(5.629)	0	0	0
2015/08/17	R208	05/05/2016	7.99	Call	Bond Future	1,788.7300	1.7887	1,721.2600	1.7213	(3.772)	0	0	0
2015/08/17	R208	05/05/2016	8.00	Put	Bond Future	1,664.9800	1.6650	1,709.3200	1.7093	2.663	0	0	0
2015/08/17	R208	05/05/2016			Bond Future	7.9628	95.8918	7.9918	95.7796	0.364	0.0000	0.0000	0
2015/08/17	R208	05/05/2016	8.00	Call	Bond Future	1,808.7900	1.8088	1,740.9200	1.7409	(3.752)	0	0	0
2015/08/17	R208	05/05/2016	8.01	Call	Bond Future	1,829.6200	1.8296	1,761.3600	1.7614	(3.731)	0	0	0
2015/08/17	R208	05/05/2016	7.99	Put	Bond Future	1,683.5500	1.6835	1,728.2900	1.7283	2.657	0	0	0
2015/08/17	R208	05/05/2016	8.01	Put	Bond Future	1,647.1900	1.6472	1,691.1400	1.6911	2.668	0	0	0
2015/08/17	R209	05/11/2015	7.99	Put	Bond Future	6,366.6400	6.3666	6,716.2400	6.7162	5.491	0	0	0
2015/08/17	R209	05/11/2015	9.25	Call	Bond Future	4,748.1900	4.7482	4,387.0400	4.3870	(7.606)	0	0	0
2015/08/17	R209	05/11/2015			Bond Future	8.7167	77.3592	8.7725	76.9282	0.640	0.0000	0.0000	24,850
2015/08/17	R209	05/11/2015	8.01	Put	Bond Future	6,218.2000	6.2182	6,564.0600	6.5641	5.562	0	0	0
2015/08/17	R209	05/11/2015	9.16	Put	Bond Future	938.9200	0.9389	1,022.5100	1.0225	8.903	0	0	640
2015/08/17	R209	05/11/2015	7.99	Call	Bond Future	404.8700	0.4049	323.5100	0.3235	(20.095)	0	0	0
2015/08/17	R209	05/11/2015	8.00	Put	Bond Future	6,292.2100	6.2922	6,639.9500	6.6400	5.527	0	0	0
2015/08/17	R209	05/11/2015	8.50	Put	Bond Future	3,160.5800	3.1606	3,392.0700	3.3921	7.324	0	0	0
2015/08/17	R209	05/11/2015	9.25	Put	Bond Future	776.9500	0.7769	846.7600	0.8468	8.985	0	0	900
2015/08/17	R209	05/11/2015	8.00	Call	Bond Future	417.1100	0.4171	333.8900	0.3339	(19.952)	0	0	0
2015/08/17	R209	05/11/2015	8.01	Call	Bond Future	429.6300	0.4296	344.5300	0.3445	(19.808)	0	0	0
2015/08/17	R209	05/11/2015	9.16	Call	Bond Future	4,262.2700	4.2623	3,914.9000	3.9149	(8.150)	0	0	0
2015/08/17	R209	05/11/2015	8.50	Call	Bond Future	1,451.9800	1.4520	1,252.5100	1.2525	(13.738)	0	0	900
2015/08/17	R209	04/02/2016	8.74	Call	Bond Future	3,077.2400	3.0772	2,829.6500	2.8296	(8.046)	0	0	0
2015/08/17	R209	04/02/2016	8.75	Put	Bond Future	3,192.8400	3.1928	3,383.4600	3.3835	5.970	0	0	0
2015/08/17	R209	04/02/2016			Bond Future	8.7601	78.6832	8.8177	78.2432	0.657	0.0000	0.0000	400
2015/08/17	R209	04/02/2016	8.75	Call	Bond Future	3,114.8200	3.1148	2,865.5000	2.8655	(8.004)	0	0	0
2015/08/17	R209	04/02/2016	9.52	Put	Bond Future	1,181.6000	1.1816	1,263.9000	1.2639	6.965	0	0	2,200
2015/08/17	R209	04/02/2016	8.76	Call	Bond Future	3,153.9400	3.1539	2,902.8900	2.9029	(7.960)	0	0	0
2015/08/17	R209	04/02/2016	8.74	Put	Bond Future	3,232.2400	3.2322	3,424.5900	3.4246	5.951	0	0	0
2015/08/17	R209	04/02/2016	9.52	Call	Bond Future	6,696.1500	6.6962	6,338.5100	6.3385	(5.341)	0	0	0
2015/08/17	R209	04/02/2016	8.76	Put	Bond Future	3,155.0900	3.1551	3,343.9800	3.3440	5.987	0	0	0
2015/08/17	R209	05/05/2016			Bond Future	8.7976	76.9381	8.8566	76.4911	0.670	0.0000	0.0000	0
2015/08/17	R209	05/05/2016	9.00	Call	Bond Future	4,728.5900	4.7286	4,448.2600	4.4483	(5.928)	0	0	0
2015/08/17	R209	05/05/2016	8.99	Put	Bond Future	3,242.1000	3.2421	3,410.0800	3.4101	5.181	0	0	0
2015/08/17	R209	05/05/2016	9.01	Put	Bond Future	3,179.1200	3.1791	3,344.4900	3.3445	5.202	0	0	0
2015/08/17	R209	05/05/2016	9.00	Put	Bond Future	3,210.4800	3.2105	3,377.1500	3.3771	5.191	0	0	0
2015/08/17	R209	05/05/2016	9.01	Call	Bond Future	4,771.0500	4.7711	4,489.4200	4.4894	(5.903)	0	0	0
2015/08/17	R209	05/05/2016	8.99	Call	Bond Future	4,686.2800	4.6863	4,407.2600	4.4073	(5.954)	0	0	0

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2015/08/17	R210	05/11/2015			Bond Future	183.4293		183.4293	183.4188	183.4188	(0.006)	0.0000	0.0000	1,698
2015/08/17	R210	05/11/2015	182.00	Call	Bond Future	1,429.3400	1.4293	1,418.7800	1.4188	(0.739)	0	0	0	
2015/08/17	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R210	05/11/2015	182.01	Call	Bond Future	1,419.3400	1.4193	1,408.7800	1.4088	(0.744)	0	0	0	
2015/08/17	R210	05/11/2015	181.99	Call	Bond Future	1,439.3400	1.4393	1,428.7800	1.4288	(0.734)	0	0	0	
2015/08/17	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R210	04/02/2016			Bond Future	186.5825		186.5825	186.5683	(0.008)	0.0000	0.0000	0	
2015/08/17	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R210	04/02/2016	184.99	Call	Bond Future	1,592.4900	1.5925	1,578.3100	1.5783	(0.890)	0	0	0	
2015/08/17	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R210	04/02/2016	185.00	Call	Bond Future	1,582.4900	1.5825	1,568.3100	1.5683	(0.896)	0	0	0	
2015/08/17	R210	04/02/2016	185.01	Call	Bond Future	1,572.4900	1.5725	1,558.3100	1.5583	(0.902)	0	0	0	
2015/08/17	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R211	05/11/2015			Bond Future	136.4172		136.4172	136.2614	(0.114)	0.0000	0.0000	0	
2015/08/17	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R211	05/11/2015	134.99	Call	Bond Future	1,427.2100	1.4272	1,271.3900	1.2714	(10.918)	0	0	0	
2015/08/17	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R211	05/11/2015	135.00	Call	Bond Future	1,417.2100	1.4172	1,261.3900	1.2614	(10.995)	0	0	0	
2015/08/17	R211	05/11/2015	135.01	Call	Bond Future	1,407.2100	1.4072	1,251.3900	1.2514	(11.073)	0	0	0	
2015/08/17	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R211	04/02/2016			Bond Future	137.0657		137.0657	136.9046	(0.118)	0.0000	0.0000	1,120	
2015/08/17	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R211	04/02/2016	138.99	Put	Bond Future	1,924.2900	1.9243	2,085.3900	2.0854	8.372	0	0	0	
2015/08/17	R211	04/02/2016	139.01	Put	Bond Future	1,944.2900	1.9443	2,105.3900	2.1054	8.286	0	0	0	
2015/08/17	R211	04/02/2016	139.00	Put	Bond Future	1,934.2900	1.9343	2,095.3900	2.0954	8.329	0	0	0	
2015/08/17	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R212	05/11/2015			Bond Future	143.5310		143.5310	143.5224	(0.006)	0.0000	0.0000	928	
2015/08/17	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R212	05/11/2015	145.99	Put	Bond Future	2,458.9900	2.4590	2,467.5800	2.4676	0.349	0	0	0	
2015/08/17	R212	05/11/2015	146.01	Put	Bond Future	2,478.9900	2.4790	2,487.5800	2.4876	0.347	0	0	0	
2015/08/17	R212	05/11/2015	146.00	Put	Bond Future	2,468.9900	2.4690	2,477.5800	2.4776	0.348	0	0	0	
2015/08/17	R212	04/02/2016			Bond Future	144.1362		144.1362	144.1247	(0.008)	0.0000	0.0000	0	
2015/08/17	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R212	04/02/2016	145.99	Put	Bond Future	1,853.8300	1.8538	1,865.2800	1.8653	0.618	0	0	0	
2015/08/17	R212	04/02/2016	146.01	Put	Bond Future	1,873.8300	1.8738	1,885.2800	1.8853	0.611	0	0	0	
2015/08/17	R212	04/02/2016	146.00	Put	Bond Future	1,863.8300	1.8638	1,875.2800	1.8753	0.614	0	0	0	
2015/08/17	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/17	R213	05/11/2015	7.76	Call	Bond Future	247.0300	0.2470	198.2700	0.1983	(19.738)	0	0	0	
2015/08/17	R213	05/11/2015			Bond Future	8.6227		87.7064	8.6684	0.530	0.0000	0.0000	19,520	
2015/08/17	R213	05/11/2015	7.74	Call	Bond Future	231.4200	0.2314	185.0900	0.1851	(20.020)	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
2015/08/17	R213	05/11/2015	7.75	Call	Bond Future	238.9800	0.2390	191.4600	0.1915	(19.885)	0	0	0
2015/08/17	R213	05/11/2015	7.74	Put	Bond Future	7,312.0700	7.3121	7,611.2600	7.6113	4.092	0	0	0
2015/08/17	R213	05/11/2015	7.76	Put	Bond Future	7,158.4500	7.1585	7,455.2100	7.4552	4.146	0	0	0
2015/08/17	R213	05/11/2015	7.75	Put	Bond Future	7,234.9600	7.2350	7,532.9600	7.5330	4.119	0	0	0
2015/08/17	R213	04/02/2016			Bond Future	8.6734	89.2071	8.7207	88.8539	0.545	0.0000	0.0000	0
2015/08/17	R213	04/02/2016	8.75	Call	Bond Future	3,305.9700	3.3060	3,090.0400	3.0900	(6.532)	0	0	0
2015/08/17	R213	04/02/2016	8.74	Put	Bond Future	2,770.0600	2.7701	2,908.7200	2.9087	5.006	0	0	0
2015/08/17	R213	04/02/2016	8.76	Put	Bond Future	2,701.0000	2.7010	2,836.9100	2.8369	5.032	0	0	0
2015/08/17	R213	04/02/2016	8.75	Put	Bond Future	2,734.7600	2.7348	2,872.0400	2.8720	5.020	0	0	0
2015/08/17	R213	04/02/2016	8.76	Call	Bond Future	3,346.3600	3.3464	3,129.0600	3.1291	(6.494)	0	0	0
2015/08/17	R213	04/02/2016	8.74	Call	Bond Future	3,267.0300	3.2670	3,052.4800	3.0525	(6.567)	0	0	0
2015/08/17	R213	05/05/2016	8.74	Put	Bond Future	3,634.5500	3.6345	3,784.6600	3.7847	4.130	0	0	0
2015/08/17	R213	05/05/2016	8.76	Put	Bond Future	3,563.5600	3.5636	3,711.4100	3.7114	4.149	0	0	0
2015/08/17	R213	05/05/2016			Bond Future	8.7124	87.2502	8.7610	86.8916	0.558	0.0000	0.0000	0
2015/08/17	R213	05/05/2016	8.75	Put	Bond Future	3,598.0300	3.5980	3,747.0200	3.7470	4.141	0	0	0
2015/08/17	R213	05/05/2016	8.74	Call	Bond Future	3,838.4000	3.8384	3,629.8900	3.6299	(5.432)	0	0	0
2015/08/17	R213	05/05/2016	8.75	Call	Bond Future	3,875.6300	3.8756	3,666.0000	3.6660	(5.409)	0	0	0
2015/08/17	R213	05/05/2016	8.76	Call	Bond Future	3,914.8200	3.9148	3,704.0500	3.7040	(5.384)	0	0	0
2015/08/17	R214	05/11/2015			Bond Future	8.7616	78.3937	8.8174	77.9372	0.637	0.0000	0.0000	12,095
2015/08/17	R214	05/11/2015	7.99	Put	Bond Future	7,163.2900	7.1633	7,541.7900	7.5418	5.284	0	0	0
2015/08/17	R214	05/11/2015	8.00	Put	Bond Future	7,081.2000	7.0812	7,457.8200	7.4578	5.319	0	0	0
2015/08/17	R214	05/11/2015	8.01	Put	Bond Future	6,999.4800	6.9995	7,374.2000	7.3742	5.354	0	0	0
2015/08/17	R214	05/11/2015	7.99	Call	Bond Future	377.0900	0.3771	299.1300	0.2991	(20.674)	0	0	0
2015/08/17	R214	05/11/2015	8.00	Call	Bond Future	388.9800	0.3890	309.1400	0.3091	(20.525)	0	0	0
2015/08/17	R214	05/11/2015	8.01	Call	Bond Future	401.0700	0.4011	319.3300	0.3193	(20.380)	0	0	0
2015/08/17	R214	04/02/2016			Bond Future	8.8064	79.7351	8.8640	79.2692	0.653	0.0000	0.0000	4,620
2015/08/17	R214	04/02/2016	7.99	Put	Bond Future	8,095.1300	8.0951	8,444.7800	8.4448	4.319	0	0	0
2015/08/17	R214	04/02/2016	8.00	Call	Bond Future	973.7700	0.9738	856.0000	0.8560	(12.094)	0	0	0
2015/08/17	R214	04/02/2016	8.01	Call	Bond Future	992.4900	0.9925	873.0700	0.8731	(12.032)	0	0	0
2015/08/17	R214	04/02/2016	7.99	Call	Bond Future	956.1100	0.9561	839.9300	0.8399	(12.151)	0	0	0
2015/08/17	R214	04/02/2016	8.01	Put	Bond Future	7,944.1800	7.9442	8,290.5900	8.2906	4.361	0	0	0
2015/08/17	R214	04/02/2016	8.00	Put	Bond Future	8,019.0400	8.0190	8,367.1000	8.3671	4.340	0	0	0
2015/08/17	R214	05/05/2016	9.01	Call	Bond Future	4,892.9500	4.8930	4,600.0800	4.6001	(5.986)	0	0	0
2015/08/17	R214	05/05/2016			Bond Future	8.8414	77.8627	8.9003	77.3893	0.666	0.0000	0.0000	0
2015/08/17	R214	05/05/2016	8.99	Call	Bond Future	4,805.0300	4.8050	4,514.9600	4.5150	(6.037)	0	0	0
2015/08/17	R214	05/05/2016	9.00	Call	Bond Future	4,849.0400	4.8490	4,557.5700	4.5576	(6.011)	0	0	0
2015/08/17	R214	05/05/2016	8.99	Put	Bond Future	3,619.5900	3.6196	3,802.9100	3.8029	5.065	0	0	0
2015/08/17	R214	05/05/2016	9.01	Put	Bond Future	3,550.2100	3.5502	3,730.7300	3.7307	5.085	0	0	0
2015/08/17	R214	05/05/2016	9.00	Put	Bond Future	3,584.8800	3.5849	3,766.8000	3.7668	5.075	0	0	0
2015/08/17	R248	05/11/2015	8.01	Put	Bond Future	9,393.0000	9.3930	9,978.9200	9.9789	6.238	0	0	0
2015/08/17	R248	05/11/2015			Bond Future	8.8331	100.8104	8.8889	100.2245	0.632	0.0000	0.0000	47,865
2015/08/17	R248	05/11/2015	8.00	Put	Bond Future	9,516.4600	9.5165	10,102.3800	10.1024	6.157	0	0	0
2015/08/17	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R248	05/11/2015	7.99	Put	Bond Future	9,640.1700	9.6402	10,226.0900	10.2261	6.078	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
2015/08/17	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R248	04/02/2016			Bond Future	8.8798	102.5355	8.9374	101.9374	0.649	0.0000	0.0000	0
2015/08/17	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R248	04/02/2016	8.99	Call	Bond Future	1,139.1100	1.1391	541.0300	0.5410	(52.504)	0	0	0
2015/08/17	R248	04/02/2016	9.00	Call	Bond Future	1,241.3200	1.2413	643.2400	0.6432	(48.181)	0	0	0
2015/08/17	R248	04/02/2016	9.01	Call	Bond Future	1,343.3400	1.3433	745.2600	0.7453	(44.522)	0	0	0
2015/08/17	R248	05/05/2016			Bond Future	8.9165	99.9293	8.9755	99.3216	0.662	0.0000	0.0000	0
2015/08/17	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R248	05/05/2016	8.99	Call	Bond Future	756.2300	0.7562	148.4600	0.1485	(80.368)	0	0	0
2015/08/17	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/17	R248	05/05/2016	9.00	Call	Bond Future	858.3200	0.8583	250.5500	0.2505	(70.809)	0	0	0
2015/08/17	R248	05/05/2016	9.01	Call	Bond Future	960.2200	0.9602	352.4500	0.3524	(63.295)	0	0	0

Total

488458