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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/08/2015 TO 18/08/2015

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
2015/08/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	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
2015/08/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2025	05/11/2015			Bond Future	125.0138	125.0138	125.0071	125.0071	(0.005)	0.0000	0.0000	38
2015/08/18	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2025	05/11/2015	123.01	Call	Bond Future	2,003.8000	2.0038	1,997.1000	1.9971	(0.334)	0	0	0
2015/08/18	2025	05/11/2015	122.99	Call	Bond Future	2,023.8000	2.0238	2,017.1000	2.0171	(0.331)	0	0	0
2015/08/18	2025	05/11/2015	123.00	Call	Bond Future	2,013.8000	2.0138	2,007.1000	2.0071	(0.333)	0	0	0
2015/08/18	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2025	04/02/2016	126.01	Put	Bond Future	71.7100	0.0717	80.3900	0.0804	12.104	0	0	0
2015/08/18	2025	04/02/2016			Bond Future	125.9383	125.9383	125.9296	125.9296	(0.007)	0.0000	0.0000	0
2015/08/18	2025	04/02/2016	126.00	Put	Bond Future	61.7100	0.0617	70.3900	0.0704	14.066	0	0	0
2015/08/18	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2025	04/02/2016	125.99	Put	Bond Future	51.7100	0.0517	60.3900	0.0604	16.786	0	0	0
2015/08/18	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2030	05/11/2015			Bond Future	8.6379	97.0299	8.7144	96.4353	0.886	0.0000	0.0000	9,955
2015/08/18	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2030	05/11/2015	8.49	Put	Bond Future	1,164.3100	1.1643	1,758.9400	1.7589	51.071	0	0	0
2015/08/18	2030	05/11/2015	8.51	Put	Bond Future	1,005.6800	1.0057	1,600.3100	1.6003	59.127	0	0	0
2015/08/18	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2030	05/11/2015	8.50	Put	Bond Future	1,084.9500	1.0850	1,679.5800	1.6796	54.807	0	0	0
2015/08/18	2030	04/02/2016	8.75	Call	Bond Future	469.1500	0.4691	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2030	04/02/2016			Bond Future	8.6888	94.6814	8.7680	94.0751	0.911	0.0000	0.0000	400
2015/08/18	2030	04/02/2016	8.76	Call	Bond Future	545.4900	0.5455	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	213.4900	0.2135	100.000	0	0	0
2015/08/18	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	60.7100	0.0607	100.000	0	0	0
2015/08/18	2030	04/02/2016	8.74	Call	Bond Future	392.7100	0.3927	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	137.0500	0.1371	100.000	0	0	0
2015/08/18	2032	05/11/2015			Bond Future	8.7236	96.8197	8.7949	96.2253	0.817	0.0000	0.0000	1,579
2015/08/18	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2032	05/11/2015	7.99	Put	Bond Future	6,443.3100	6.4433	7,037.7700	7.0378	9.226	0	0	0
2015/08/18	2032	05/11/2015	8.01	Put	Bond Future	6,259.4700	6.2595	6,853.9300	6.8539	9.497	0	0	0
2015/08/18	2032	05/11/2015	8.00	Put	Bond Future	6,351.3300	6.3513	6,945.7900	6.9458	9.360	0	0	0
2015/08/18	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2032	04/02/2016			Bond Future	8.7745	98.4749	8.8482	97.8687	0.839	0.0000	0.0000	0
2015/08/18	2032	04/02/2016	8.69	Put	Bond Future	702.4400	0.7024	1,308.6300	1.3086	86.298	0	0	0
2015/08/18	2032	04/02/2016	8.71	Put	Bond Future	535.5000	0.5355	1,141.6900	1.1417	113.201	0	0	0

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2015/08/18	2032	04/02/2016	8.70	Put	Bond Future	618.9200	0.6189	1,225.1100	1.2251	97.943	0	0	0
2015/08/18	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2032	05/05/2016			Bond Future	8.8185	96.0762	8.8945	95.4582	0.862	0.0000	0.0000	0
2015/08/18	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2032	05/05/2016	9.01	Call	Bond Future	1,545.9800	1.5460	927.9500	0.9280	(39.977)	0	0	0
2015/08/18	2032	05/05/2016	8.99	Call	Bond Future	1,386.2800	1.3863	768.2500	0.7683	(44.582)	0	0	0
2015/08/18	2032	05/05/2016	9.00	Call	Bond Future	1,466.1800	1.4662	848.1500	0.8481	(42.152)	0	0	0
2015/08/18	2037	05/11/2015	7.99	Put	Bond Future	8,408.8100	8.4088	9,065.2900	9.0653	7.807	0	0	0
2015/08/18	2037	05/11/2015	8.01	Put	Bond Future	8,198.2200	8.1982	8,854.7000	8.8547	8.008	0	0	0
2015/08/18	2037	05/11/2015			Bond Future	8.8401	99.0992	8.9113	98.4427	0.805	0.0000	0.0000	44,477
2015/08/18	2037	05/11/2015	8.00	Put	Bond Future	8,303.4300	8.3034	8,959.9100	8.9599	7.906	0	0	0
2015/08/18	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2037	04/02/2016	8.75	Put	Bond Future	1,287.1800	1.2872	1,956.3600	1.9564	51.988	0	0	0
2015/08/18	2037	04/02/2016			Bond Future	8.8890	96.5356	8.9624	95.8664	0.826	0.0000	0.0000	370
2015/08/18	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2037	04/02/2016	8.74	Put	Bond Future	1,380.8000	1.3808	2,049.9800	2.0500	48.463	0	0	0
2015/08/18	2037	04/02/2016	8.76	Put	Bond Future	1,193.6900	1.1937	1,862.8700	1.8629	56.060	0	0	0
2015/08/18	2037	05/05/2016	8.99	Call	Bond Future	517.9400	0.5179	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	74.4100	0.0744	100.000	0	0	0
2015/08/18	2037	05/05/2016			Bond Future	8.9327	98.2603	9.0083	97.5781	0.847	0.0000	0.0000	0
2015/08/18	2037	05/05/2016	9.00	Call	Bond Future	607.8200	0.6078	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2037	05/05/2016	9.01	Call	Bond Future	697.5700	0.6976	15.3400	0.0153	(97.801)	0	0	0
2015/08/18	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	164.2900	0.1643	100.000	0	0	0
2015/08/18	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2038	05/11/2015			Bond Future	130.0834	130.0834	130.0773	130.0773	(0.005)	0.0000	0.0000	5,820
2015/08/18	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2038	05/11/2015	133.99	Put	Bond Future	3,906.5700	3.9066	3,912.7400	3.9127	0.158	0	0	0
2015/08/18	2038	05/11/2015	134.01	Put	Bond Future	3,926.5700	3.9266	3,932.7400	3.9327	0.157	0	0	0
2015/08/18	2038	05/11/2015	134.00	Put	Bond Future	3,916.5700	3.9166	3,922.7400	3.9227	0.158	0	0	0
2015/08/18	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2038	04/02/2016			Bond Future	130.9422	130.9422	130.9342	130.9342	(0.006)	0.0000	0.0000	0
2015/08/18	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2038	04/02/2016	130.99	Put	Bond Future	47.8400	0.0478	55.8400	0.0558	16.722	0	0	0
2015/08/18	2038	04/02/2016	131.01	Put	Bond Future	67.8400	0.0678	75.8400	0.0758	11.792	0	0	0
2015/08/18	2038	04/02/2016	131.00	Put	Bond Future	57.8400	0.0578	65.8400	0.0658	13.831	0	0	0
2015/08/18	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	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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2015/08/18	2044	05/11/2015			Bond Future	8.8979	100.8821	8.9690	100.1646	0.800	0.0000	0.0000	14,593
2015/08/18	2044	05/11/2015	8.24	Put	Bond Future	7,076.9300	7.0769	7,794.4500	7.7945	10.139	0	0	0
2015/08/18	2044	05/11/2015	8.26	Put	Bond Future	6,849.3700	6.8494	7,566.8900	7.5669	10.476	0	0	0
2015/08/18	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2044	05/11/2015	8.25	Put	Bond Future	6,963.0400	6.9630	7,680.5600	7.6806	10.305	0	0	0
2015/08/18	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	277.9000	0.2779	100.000	0	0	0
2015/08/18	2044	04/02/2016			Bond Future	8.9447	98.2238	9.0180	97.4924	0.819	0.0000	0.0000	0
2015/08/18	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	78.9800	0.0790	100.000	0	0	0
2015/08/18	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	178.3500	0.1784	100.000	0	0	0
2015/08/18	2044	04/02/2016	9.01	Call	Bond Future	652.4300	0.6524	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2044	04/02/2016	8.99	Call	Bond Future	453.5100	0.4535	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2044	04/02/2016	9.00	Call	Bond Future	553.0600	0.5531	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	710.2800	0.7103	100.000	0	0	0
2015/08/18	2044	05/05/2016			Bond Future	8.9865	99.9787	9.0619	99.2332	0.839	0.0000	0.0000	0
2015/08/18	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	511.7200	0.5117	100.000	0	0	0
2015/08/18	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	610.9100	0.6109	100.000	0	0	0
2015/08/18	2044	05/05/2016	9.01	Call	Bond Future	233.7800	0.2338	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2044	05/05/2016	8.99	Call	Bond Future	35.2200	0.0352	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2044	05/05/2016	9.00	Call	Bond Future	134.5900	0.1346	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2046	05/11/2015			Bond Future	128.6825	128.6825	128.6766	128.6766	(0.005)	0.0000	0.0000	6,062
2015/08/18	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2046	05/11/2015	132.99	Put	Bond Future	4,307.5400	4.3075	4,313.4300	4.3134	0.137	0	0	0
2015/08/18	2046	05/11/2015	133.01	Put	Bond Future	4,327.5400	4.3275	4,333.4300	4.3334	0.136	0	0	0
2015/08/18	2046	05/11/2015	133.00	Put	Bond Future	4,317.5400	4.3175	4,323.4300	4.3234	0.136	0	0	0
2015/08/18	2046	04/02/2016	127.99	Call	Bond Future	2,901.8400	2.9018	2,894.2200	2.8942	(0.263)	0	0	0
2015/08/18	2046	04/02/2016			Bond Future	130.8918	130.8918	130.8842	130.8842	(0.006)	0.0000	0.0000	0
2015/08/18	2046	04/02/2016	128.00	Call	Bond Future	2,891.8400	2.8918	2,884.2200	2.8842	(0.264)	0	0	0
2015/08/18	2046	04/02/2016	128.01	Call	Bond Future	2,881.8400	2.8818	2,874.2200	2.8742	(0.264)	0	0	0
2015/08/18	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2050	05/11/2015			Bond Future	139.1955	139.1955	139.1895	139.1895	(0.004)	0.0000	0.0000	4,361
2015/08/18	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2050	05/11/2015	144.99	Put	Bond Future	5,794.4800	5.7945	5,800.5100	5.8005	0.104	0	0	0
2015/08/18	2050	05/11/2015	145.01	Put	Bond Future	5,814.4800	5.8145	5,820.5100	5.8205	0.104	0	0	0
2015/08/18	2050	05/11/2015	145.00	Put	Bond Future	5,804.4800	5.8045	5,810.5100	5.8105	0.104	0	0	0
2015/08/18	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2050	04/02/2016			Bond Future	140.0508	140.0508	140.0424	140.0424	(0.006)	0.0000	0.0000	0
2015/08/18	2050	04/02/2016	138.00	Call	Bond Future	2,050.7600	2.0508	2,042.3500	2.0424	(0.410)	0	0	0
2015/08/18	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
2015/08/18	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	2050	04/02/2016	138.01	Call	Bond Future	2,040.7600	2.0408	2,032.3500	2.0324	(0.412)	0	0	0
2015/08/18	2050	04/02/2016	137.99	Call	Bond Future	2,060.7600	2.0608	2,052.3500	2.0524	(0.408)	0	0	0
2015/08/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	AL37	05/11/2015			Index Future	466.8320	466.8320	465.6390	465.6390	(0.256)	0.0000	0.0000	3
2015/08/18	AL37	04/02/2016			Index Future	474.8060	474.8060	473.5850	473.5850	(0.257)	0.0000	0.0000	0
2015/08/18	AL7T	05/11/2015			Index Future	551.7260	551.7260	549.3010	549.3010	(0.440)	0.0000	0.0000	1
2015/08/18	AL7T	04/02/2016			Index Future	561.1510	561.1510	558.6760	558.6760	(0.441)	0.0000	0.0000	0
2015/08/18	ALBI	05/11/2015			Index Future	504.4620	504.4620	502.0270	502.0270	(0.483)	0.0000	0.0000	456
2015/08/18	ALBI	04/02/2016			Index Future	513.0790	513.0790	510.5940	510.5940	(0.484)	0.0000	0.0000	152
2015/08/18	ALBI	05/05/2016			Index Future	522.2320	522.2320	519.6980	519.6980	(0.485)	0.0000	0.0000	0
2015/08/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	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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2015/08/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	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
2015/08/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/18	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	EL28	05/11/2015			Bond Future	127.9510	127.9510	127.5272	127.5272	(0.331)	0.0000	0.0000	0
2015/08/18	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	EL28	05/11/2015	126.99	Call	Bond Future	960.9600	0.9610	537.1600	0.5372	(44.102)	0	0	0
2015/08/18	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	EL28	05/11/2015	127.00	Call	Bond Future	950.9600	0.9510	527.1600	0.5272	(44.565)	0	0	0
2015/08/18	EL28	05/11/2015	127.01	Call	Bond Future	940.9600	0.9410	517.1600	0.5172	(45.039)	0	0	0
2015/08/18	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	EL28	04/02/2016			Bond Future	130.1481	130.1481	129.7153	129.7153	(0.333)	0.0000	0.0000	0
2015/08/18	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	EL28	04/02/2016	128.99	Call	Bond Future	1,158.0900	1.1581	725.2700	0.7253	(37.374)	0	0	0
2015/08/18	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	EL28	04/02/2016	129.00	Call	Bond Future	1,148.0900	1.1481	715.2700	0.7153	(37.699)	0	0	0
2015/08/18	EL28	04/02/2016	129.01	Call	Bond Future	1,138.0900	1.1381	705.2700	0.7053	(38.030)	0	0	0
2015/08/18	ES33	05/11/2015	9.00	Put	Bond Future	5,679.1500	5.6791	6,185.7800	6.1858	8.921	0	0	0
2015/08/18	ES33	05/11/2015			Bond Future	9.7534	82.2542	9.8244	81.7476	0.729	0.0000	0.0000	6,441
2015/08/18	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	ES33	05/11/2015	8.99	Put	Bond Future	5,758.4800	5.7585	6,265.1100	6.2651	8.798	0	0	0
2015/08/18	ES33	05/11/2015	9.01	Put	Bond Future	5,599.9200	5.5999	6,106.5500	6.1065	9.047	0	0	0
2015/08/18	ES33	04/02/2016	10.01	Call	Bond Future	1,224.8000	1.2248	708.1700	0.7082	(42.181)	0	0	0
2015/08/18	ES33	04/02/2016			Bond Future	9.8345	83.6603	9.9080	83.1436	0.748	0.0000	0.0000	0
2015/08/18	ES33	04/02/2016	9.99	Call	Bond Future	1,086.6700	1.0867	570.0400	0.5700	(47.542)	0	0	0
2015/08/18	ES33	04/02/2016	10.00	Call	Bond Future	1,155.7800	1.1558	639.1500	0.6391	(44.700)	0	0	0
2015/08/18	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	ES33	05/05/2016	10.01	Call	Bond Future	710.1800	0.7102	183.4800	0.1835	(74.164)	0	0	0
2015/08/18	ES33	05/05/2016			Bond Future	9.9074	81.3635	9.9834	80.8368	0.767	0.0000	0.0000	0
2015/08/18	ES33	05/05/2016	9.99	Call	Bond Future	572.5400	0.5725	45.8400	0.0458	(91.994)	0	0	0
2015/08/18	ES33	05/05/2016	10.00	Call	Bond Future	641.4100	0.6414	114.7100	0.1147	(82.116)	0	0	0
2015/08/18	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	GOVI	05/11/2015			GOVI	500.5240	500.5240	498.3140	498.3140	(0.442)	0.0000	0.0000	441
2015/08/18	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	GOVI	05/11/2015	529.99	Put	GOVI	294,660.0000	29.4660	316,760.0000	31.6760	7.500	0	0	0
2015/08/18	GOVI	05/11/2015	530.01	Put	GOVI	294,860.0000	29.4860	316,960.0000	31.6960	7.495	0	0	0

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2015/08/18	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	GOVI	05/11/2015	530.00	Put	GOVI	294,760.0000	29.4760	316,860.0000	31.6860	7.498	0	0	0
2015/08/18	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	GOVI	04/02/2016			GOVI	509.0740	509.0740	506.8190	506.8190	(0.443)	0.0000	0.0000	26
2015/08/18	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	GOVI	04/02/2016	511.99	Put	GOVI	29,160.0000	2.9160	51,710.0000	5.1710	77.332	0	0	0
2015/08/18	GOVI	04/02/2016	512.01	Put	GOVI	29,360.0000	2.9360	51,910.0000	5.1910	76.805	0	0	0
2015/08/18	GOVI	04/02/2016	512.00	Put	GOVI	29,260.0000	2.9260	51,810.0000	5.1810	77.068	0	0	0
2015/08/18	GOVI	05/05/2016	518.01	Put	GOVI	0.0000	0.0000	21,550.0000	2.1550	100.000	0	0	0
2015/08/18	GOVI	05/05/2016			GOVI	518.1560	518.1560	515.8550	515.8550	(0.444)	0.0000	0.0000	0
2015/08/18	GOVI	05/05/2016	518.00	Put	GOVI	0.0000	0.0000	21,450.0000	2.1450	100.000	0	0	0
2015/08/18	GOVI	05/05/2016	518.01	Call	GOVI	1,460.0000	0.1460	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	GOVI	05/05/2016	517.99	Call	GOVI	1,660.0000	0.1660	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	GOVI	05/05/2016	518.00	Call	GOVI	1,560.0000	0.1560	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	GOVI	05/05/2016	517.99	Put	GOVI	0.0000	0.0000	21,350.0000	2.1350	100.000	0	0	0
2015/08/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/18	IGOV	05/11/2015			Index Future	236.2990	236.2990	235.9770	235.9770	(0.136)	0.0000	0.0000	973
2015/08/18	IGOV	04/02/2016			Index Future	240.3540	240.3540	240.0240	240.0240	(0.137)	0.0000	0.0000	82
2015/08/18	IGOV	05/05/2016			Index Future	244.6600	244.6600	244.3220	244.3220	(0.138)	0.0000	0.0000	0
2015/08/18	ILBI	05/11/2015			Index Future	640.3530	640.3530	639.4540	639.4540	(0.140)	0.0000	0.0000	0
2015/08/18	ILBI	04/02/2016			Index Future	651.3390	651.3390	650.4220	650.4220	(0.141)	0.0000	0.0000	160
2015/08/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/18	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.3000	93.7000	0.000	0.0000	0.0000	0
2015/08/18	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/08/18	JBAF	21/10/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/08/18	JBAF	18/11/2015			Jibar Tradeable Future	6.4800	93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/08/18	JBAF	15/12/2015			Jibar Tradeable Future	6.5900	93.4100	6.5900	93.4100	0.000	0.0000	0.0000	0
2015/08/18	JBAF	17/02/2016			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	2,000
2015/08/18	JBAF	16/03/2016			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2015/08/18	JBAF	15/06/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2015/08/18	JBAF	21/09/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/08/18	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/08/18	JBAF	15/03/2017			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0

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2015/08/18	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2015/08/18	R023	05/11/2015			Bond Future	8.0867	99.6716	8.1534	99.3139	0.825	0.0000	0.0000	17,815
2015/08/18	R023	05/11/2015	7.99	Put	Bond Future	1,640.3300	1.6403	1,837.6200	1.8376	12.027	0	0	0
2015/08/18	R023	05/11/2015	8.01	Put	Bond Future	1,581.3100	1.5813	1,774.0600	1.7741	12.189	0	0	0
2015/08/18	R023	05/11/2015	7.99	Call	Bond Future	1,118.8200	1.1188	958.3500	0.9583	(14.343)	0	0	0
2015/08/18	R023	05/11/2015	8.00	Put	Bond Future	1,610.3700	1.6104	1,805.3900	1.8054	12.110	0	0	0
2015/08/18	R023	05/11/2015	8.00	Call	Bond Future	1,142.9500	1.1430	980.2100	0.9802	(14.239)	0	0	0
2015/08/18	R023	05/11/2015	8.01	Call	Bond Future	1,167.9500	1.1680	1,002.9400	1.0029	(14.128)	0	0	0
2015/08/18	R023	04/02/2016	8.01	Put	Bond Future	2,194.6200	2.1946	2,397.2200	2.3972	9.232	0	0	0
2015/08/18	R023	04/02/2016			Bond Future	8.1446	101.3750	8.2148	101.0095	0.862	0.0000	0.0000	1,050
2015/08/18	R023	04/02/2016	8.00	Put	Bond Future	2,223.9500	2.2240	2,428.2300	2.4282	9.185	0	0	0
2015/08/18	R023	04/02/2016	8.01	Call	Bond Future	1,489.0800	1.4891	1,326.1600	1.3262	(10.941)	0	0	0
2015/08/18	R023	04/02/2016	7.99	Call	Bond Future	1,442.9100	1.4429	1,283.3500	1.2834	(11.058)	0	0	0
2015/08/18	R023	04/02/2016	8.00	Call	Bond Future	1,465.7500	1.4657	1,304.5100	1.3045	(11.001)	0	0	0
2015/08/18	R023	04/02/2016	7.99	Put	Bond Future	2,253.8100	2.2538	2,459.7700	2.4598	9.138	0	0	0
2015/08/18	R023	05/05/2016			Bond Future	8.1846	99.2561	8.2584	98.8828	0.902	0.0000	0.0000	0
2015/08/18	R023	05/05/2016	8.24	Put	Bond Future	2,179.3300	2.1793	2,354.7800	2.3548	8.051	0	0	0
2015/08/18	R023	05/05/2016	8.26	Put	Bond Future	2,132.6300	2.1326	2,305.4900	2.3055	8.105	0	0	0
2015/08/18	R023	05/05/2016	8.24	Call	Bond Future	2,459.9300	2.4599	2,262.1300	2.2621	(8.041)	0	0	0
2015/08/18	R023	05/05/2016	8.25	Put	Bond Future	2,155.5600	2.1556	2,329.7100	2.3297	8.079	0	0	0
2015/08/18	R023	05/05/2016	8.25	Call	Bond Future	2,486.6600	2.4867	2,287.5600	2.2876	(8.007)	0	0	0
2015/08/18	R023	05/05/2016	8.26	Call	Bond Future	2,514.2000	2.5142	2,313.8100	2.3138	(7.970)	0	0	0
2015/08/18	R186	05/11/2015	7.75	Put	Bond Future	4,744.6900	4.7447	5,187.7900	5.1878	9.339	0	0	0
2015/08/18	R186	05/11/2015	8.25	Put	Bond Future	2,098.8200	2.0988	2,379.0000	2.3790	13.349	0	0	8,650
2015/08/18	R186	05/11/2015	8.45	Call	Bond Future	2,971.5500	2.9715	2,615.1800	2.6152	(11.993)	0	0	0
2015/08/18	R186	05/11/2015	8.24	Call	Bond Future	2,032.9800	2.0330	1,747.5100	1.7475	(14.042)	0	0	0
2015/08/18	R186	05/11/2015	8.85	Put	Bond Future	579.7700	0.5798	685.3300	0.6853	18.207	0	0	843
2015/08/18	R186	05/11/2015			Bond Future	8.2533	120.1949	8.3251	119.6257	0.869	0.0000	0.0000	32,578
2015/08/18	R186	05/11/2015	9.00	Put	Bond Future	399.1200	0.3991	476.4000	0.4764	19.363	0	0	2,600
2015/08/18	R186	05/11/2015	8.22	Call	Bond Future	1,955.2900	1.9553	1,676.8000	1.6768	(14.243)	0	0	0
2015/08/18	R186	05/11/2015	8.24	Put	Bond Future	2,139.0600	2.1391	2,422.7300	2.4227	13.261	0	0	0
2015/08/18	R186	05/11/2015	8.35	Put	Bond Future	1,734.9200	1.7349	1,980.6700	1.9807	14.165	0	0	9,430
2015/08/18	R186	05/11/2015	8.26	Put	Bond Future	2,060.2100	2.0602	2,336.9000	2.3369	13.430	0	0	0
2015/08/18	R186	05/11/2015	8.50	Put	Bond Future	1,280.7600	1.2808	1,477.8200	1.4778	15.386	0	0	4,666
2015/08/18	R186	05/11/2015	8.55	Put	Bond Future	1,151.6900	1.1517	1,333.6000	1.3336	15.795	0	0	4,667
2015/08/18	R186	05/11/2015	7.73	Call	Bond Future	607.6900	0.6077	487.0300	0.4870	(19.856)	0	0	169
2015/08/18	R186	05/11/2015	7.86	Call	Bond Future	865.7200	0.8657	707.8500	0.7078	(18.236)	0	0	674
2015/08/18	R186	05/11/2015	8.35	Call	Bond Future	2,500.9200	2.5009	2,177.5300	2.1775	(12.931)	0	0	843
2015/08/18	R186	05/11/2015	8.45	Put	Bond Future	1,420.4800	1.4205	1,633.2500	1.6332	14.979	0	0	6,308
2015/08/18	R186	05/11/2015	8.85	Call	Bond Future	5,199.0600	5.1991	4,735.4800	4.7355	(8.917)	0	0	0
2015/08/18	R186	05/11/2015	9.00	Call	Bond Future	6,139.9500	6.1400	5,648.0900	5.6481	(8.011)	0	0	0
2015/08/18	R186	05/11/2015	7.73	Put	Bond Future	4,876.4400	4.8764	5,324.9200	5.3249	9.197	0	0	0
2015/08/18	R186	05/11/2015	7.75	Call	Bond Future	642.9600	0.6430	516.9200	0.5169	(19.603)	0	0	1,200
2015/08/18	R186	05/11/2015	7.86	Put	Bond Future	4,054.4200	4.0544	4,465.6900	4.4657	10.144	0	0	0
2015/08/18	R186	05/11/2015	8.25	Call	Bond Future	2,072.3900	2.0724	1,783.4300	1.7834	(13.943)	0	0	0
2015/08/18	R186	05/11/2015	8.22	Put	Bond Future	2,220.8900	2.2209	2,511.5400	2.5115	13.087	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
2015/08/18	R186	05/11/2015	8.26	Call	Bond Future	2,113.3600	2.1134	1,820.9100	1.8209	(13.838)	0	0	0
2015/08/18	R186	05/11/2015	8.50	Call	Bond Future	3,221.6300	3.2216	2,849.5500	2.8495	(11.549)	0	0	0
2015/08/18	R186	05/11/2015	8.55	Call	Bond Future	3,480.5500	3.4806	3,093.3200	3.0933	(11.126)	0	0	0
2015/08/18	R186	04/02/2016	7.50	Call	Bond Future	764.4000	0.7644	650.7700	0.6508	(14.865)	0	0	0
2015/08/18	R186	04/02/2016			Bond Future	8.3016	116.9504	8.3763	116.3698	0.900	0.0000	0.0000	5,365
2015/08/18	R186	04/02/2016	7.51	Call	Bond Future	780.6000	0.7806	665.1100	0.6651	(14.795)	0	0	0
2015/08/18	R186	04/02/2016	7.49	Call	Bond Future	748.6600	0.7487	636.8700	0.6369	(14.932)	0	0	0
2015/08/18	R186	04/02/2016	7.50	Put	Bond Future	7,253.3900	7.2534	7,720.4300	7.7204	6.439	0	0	0
2015/08/18	R186	04/02/2016	7.49	Put	Bond Future	7,321.6700	7.3217	7,790.5500	7.7905	6.404	0	0	0
2015/08/18	R186	04/02/2016	7.51	Put	Bond Future	7,185.6500	7.1857	7,650.8300	7.6508	6.474	0	0	0
2015/08/18	R186	05/05/2016			Bond Future	8.3408	119.0393	8.4185	118.4470	0.932	0.0000	0.0000	0
2015/08/18	R186	05/05/2016	8.34	Call	Bond Future	3,687.6100	3.6876	3,382.9900	3.3830	(8.261)	0	0	0
2015/08/18	R186	05/05/2016	8.35	Call	Bond Future	3,727.5700	3.7276	3,420.9800	3.4210	(8.225)	0	0	0
2015/08/18	R186	05/05/2016	8.33	Call	Bond Future	3,647.8700	3.6479	3,345.2300	3.3452	(8.296)	0	0	0
2015/08/18	R186	05/05/2016	8.35	Put	Bond Future	3,657.4000	3.6574	3,943.0900	3.9431	7.811	0	0	0
2015/08/18	R186	05/05/2016	7.56	Put	Bond Future	7,558.4600	7.5585	7,996.3100	7.9963	5.793	0	0	0
2015/08/18	R186	05/05/2016	8.34	Put	Bond Future	3,693.8900	3.6939	3,981.5500	3.9815	7.787	0	0	0
2015/08/18	R186	05/05/2016	7.56	Call	Bond Future	1,371.5600	1.3716	1,217.1300	1.2171	(11.259)	0	0	0
2015/08/18	R186	05/05/2016	8.33	Put	Bond Future	3,730.6600	3.7307	4,020.3000	4.0203	7.764	0	0	0
2015/08/18	R186	04/08/2016	8.51	Put	Bond Future	3,768.0200	3.7680	4,035.5000	4.0355	7.099	0	0	0
2015/08/18	R186	04/08/2016			Bond Future	8.3755	115.9402	8.4559	115.3396	0.960	0.0000	0.0000	0
2015/08/18	R186	04/08/2016	8.50	Put	Bond Future	3,800.1600	3.8002	4,069.3100	4.0693	7.083	0	0	0
2015/08/18	R186	04/08/2016	8.51	Call	Bond Future	4,770.1600	4.7702	4,437.1100	4.4371	(6.982)	0	0	0
2015/08/18	R186	04/08/2016	8.49	Call	Bond Future	4,686.8200	4.6868	4,357.1100	4.3571	(7.035)	0	0	0
2015/08/18	R186	04/08/2016	8.50	Call	Bond Future	4,728.1800	4.7282	4,396.8000	4.3968	(7.009)	0	0	0
2015/08/18	R186	04/08/2016	8.49	Put	Bond Future	3,832.9800	3.8330	4,103.8000	4.1038	7.066	0	0	0
2015/08/18	R197	05/11/2015	295.00	Call	Bond Future	2,983.0300	2.9830	2,352.7600	2.3528	(21.129)	0	0	0
2015/08/18	R197	05/11/2015			Bond Future	297.9830	297.9830	297.3528	297.3528	(0.212)	0.0000	0.0000	927
2015/08/18	R197	05/11/2015	294.99	Call	Bond Future	2,993.0300	2.9930	2,362.7600	2.3628	(21.058)	0	0	0
2015/08/18	R197	05/11/2015	295.01	Call	Bond Future	2,973.0300	2.9730	2,342.7600	2.3428	(21.200)	0	0	0
2015/08/18	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R197	04/02/2016			Bond Future	296.7443	296.7443	296.0990	296.0990	(0.217)	0.0000	0.0000	0
2015/08/18	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R197	04/02/2016	296.99	Put	Bond Future	245.7000	0.2457	890.9800	0.8910	262.629	0	0	0
2015/08/18	R197	04/02/2016	297.01	Put	Bond Future	265.7000	0.2657	910.9800	0.9110	242.860	0	0	0
2015/08/18	R197	04/02/2016	297.00	Put	Bond Future	255.7000	0.2557	900.9800	0.9010	252.358	0	0	0
2015/08/18	R202	05/11/2015			Bond Future	243.2920	243.2920	242.9378	242.9378	(0.146)	0.0000	0.0000	52,921
2015/08/18	R202	05/11/2015	245.99	Put	Bond Future	2,698.0100	2.6980	3,052.1800	3.0522	13.127	0	0	0
2015/08/18	R202	05/11/2015	246.01	Put	Bond Future	2,718.0100	2.7180	3,072.1800	3.0722	13.030	0	0	0
2015/08/18	R202	05/11/2015	246.00	Put	Bond Future	2,708.0100	2.7080	3,062.1800	3.0622	13.079	0	0	0
2015/08/18	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R202	05/11/2015	246.00	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
2015/08/18	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R202	04/02/2016			Bond Future	244.0938	244.0938	243.7300	243.7300	(0.149)	0.0000	0.0000	0
2015/08/18	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R202	04/02/2016	239.99	Call	Bond Future	4,103.7900	4.1038	3,740.0000	3.7400	(8.865)	0	0	0
2015/08/18	R202	04/02/2016	240.00	Call	Bond Future	4,093.7900	4.0938	3,730.0000	3.7300	(8.886)	0	0	0
2015/08/18	R202	04/02/2016	240.01	Call	Bond Future	4,083.7900	4.0838	3,720.0000	3.7200	(8.908)	0	0	0
2015/08/18	R203	05/11/2015	5.99	Call	Bond Future	2.8100	0.0028	1.7600	0.0018	(37.367)	0	0	0
2015/08/18	R203	05/11/2015	6.00	Put	Bond Future	2,185.9400	2.1859	2,309.8300	2.3098	5.668	0	0	0
2015/08/18	R203	05/11/2015			Bond Future	7.2513	102.9506	7.3241	102.8256	1.003	0.0000	0.0000	15,240
2015/08/18	R203	05/11/2015	6.00	Call	Bond Future	2.9700	0.0030	1.8600	0.0019	(37.374)	0	0	0
2015/08/18	R203	05/11/2015	6.01	Call	Bond Future	3.1400	0.0031	1.9700	0.0020	(37.261)	0	0	0
2015/08/18	R203	05/11/2015	5.99	Put	Bond Future	2,203.4700	2.2035	2,327.4200	2.3274	5.625	0	0	0
2015/08/18	R203	05/11/2015	6.01	Put	Bond Future	2,168.4200	2.1684	2,292.2500	2.2922	5.711	0	0	0
2015/08/18	R203	04/02/2016	7.25	Put	Bond Future	391.2300	0.3912	463.6900	0.4637	18.521	0	0	0
2015/08/18	R203	04/02/2016	7.26	Put	Bond Future	383.4100	0.3834	454.9900	0.4550	18.669	0	0	0
2015/08/18	R203	04/02/2016			Bond Future	7.3114	104.7103	7.3975	104.5816	1.177	0.0000	0.0000	0
2015/08/18	R203	04/02/2016	7.26	Call	Bond Future	306.3700	0.3064	249.2200	0.2492	(18.654)	0	0	0
2015/08/18	R203	04/02/2016	7.24	Call	Bond Future	292.1500	0.2921	236.7700	0.2368	(18.956)	0	0	0
2015/08/18	R203	04/02/2016	7.25	Call	Bond Future	299.2100	0.2992	242.9400	0.2429	(18.806)	0	0	0
2015/08/18	R203	04/02/2016	7.24	Put	Bond Future	399.1600	0.3992	472.5100	0.4725	18.376	0	0	0
2015/08/18	R203	05/05/2016	7.25	Put	Bond Future	563.3600	0.5634	634.5700	0.6346	12.640	0	0	0
2015/08/18	R203	05/05/2016			Bond Future	7.3223	102.4102	7.4261	102.2780	1.418	0.0000	0.0000	0
2015/08/18	R203	05/05/2016	7.26	Call	Bond Future	477.5800	0.4776	416.1000	0.4161	(12.873)	0	0	0
2015/08/18	R203	05/05/2016	7.24	Call	Bond Future	464.9200	0.4649	404.4900	0.4045	(12.998)	0	0	0
2015/08/18	R203	05/05/2016	7.25	Call	Bond Future	471.2300	0.4712	410.2700	0.4103	(12.936)	0	0	0
2015/08/18	R203	05/05/2016	7.24	Put	Bond Future	569.8100	0.5698	641.5500	0.6416	12.590	0	0	0
2015/08/18	R203	05/05/2016	7.26	Put	Bond Future	556.9600	0.5570	627.6500	0.6277	12.692	0	0	0
2015/08/18	R204	05/11/2015			Bond Future	7.5659	104.2747	7.6408	104.0691	0.990	0.0000	0.0000	19,272
2015/08/18	R204	05/11/2015	6.25	Call	Bond Future	4.9900	0.0050	3.1600	0.0032	(36.673)	0	0	0
2015/08/18	R204	05/11/2015	6.24	Put	Bond Future	3,732.2900	3.7323	3,936.1800	3.9362	5.463	0	0	0
2015/08/18	R204	05/11/2015	6.26	Put	Bond Future	3,675.3500	3.6754	3,879.0500	3.8790	5.542	0	0	0
2015/08/18	R204	05/11/2015	6.25	Put	Bond Future	3,703.8100	3.7038	3,907.6100	3.9076	5.502	0	0	0
2015/08/18	R204	05/11/2015	6.26	Call	Bond Future	5.2700	0.0053	3.3400	0.0033	(36.622)	0	0	0
2015/08/18	R204	05/11/2015	6.24	Call	Bond Future	4.7300	0.0047	2.9900	0.0030	(36.786)	0	0	0
2015/08/18	R204	04/02/2016	7.50	Call	Bond Future	585.1400	0.5851	496.4200	0.4964	(15.162)	0	0	0
2015/08/18	R204	04/02/2016			Bond Future	7.6277	102.0197	7.7106	101.8090	1.087	0.0000	0.0000	0
2015/08/18	R204	04/02/2016	7.51	Call	Bond Future	596.6500	0.5966	506.7800	0.5068	(15.062)	0	0	0
2015/08/18	R204	04/02/2016	7.49	Put	Bond Future	925.4100	0.9254	1,048.5800	1.0486	13.310	0	0	0
2015/08/18	R204	04/02/2016	7.51	Put	Bond Future	896.9100	0.8969	1,017.7800	1.0178	13.476	0	0	0
2015/08/18	R204	04/02/2016	7.49	Call	Bond Future	574.0300	0.5740	486.4600	0.4865	(15.255)	0	0	0
2015/08/18	R204	04/02/2016	7.50	Put	Bond Future	910.9600	0.9110	1,032.9800	1.0330	13.395	0	0	0
2015/08/18	R204	05/05/2016	7.75	Call	Bond Future	1,115.5800	1.1156	1,001.9500	1.0019	(10.186)	0	0	0
2015/08/18	R204	05/05/2016			Bond Future	7.6681	103.8417	7.7603	103.6261	1.202	0.0000	0.0000	0
2015/08/18	R204	05/05/2016	7.76	Call	Bond Future	1,128.5900	1.1286	1,014.1700	1.0142	(10.138)	0	0	0

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2015/08/18	R204	05/05/2016	7.74	Put	Bond Future	934.7300	0.9347	1,037.5000	1.0375	10.995	0	0	0
2015/08/18	R204	05/05/2016	7.76	Put	Bond Future	913.5800	0.9136	1,014.7800	1.0148	11.077	0	0	0
2015/08/18	R204	05/05/2016	7.74	Call	Bond Future	1,103.0100	1.1030	990.1600	0.9902	(10.231)	0	0	0
2015/08/18	R204	05/05/2016	7.75	Put	Bond Future	923.9300	0.9239	1,025.9200	1.0259	11.039	0	0	0
2015/08/18	R207	05/11/2015	7.76	Call	Bond Future	812.2700	0.8123	686.9200	0.6869	(15.432)	0	0	0
2015/08/18	R207	05/11/2015			Bond Future	7.7737	100.4702	7.8473	100.2150	0.947	0.0000	0.0000	43,204
2015/08/18	R207	05/11/2015	7.74	Call	Bond Future	777.9300	0.7779	656.0000	0.6560	(15.674)	0	0	0
2015/08/18	R207	05/11/2015	7.50	Call	Bond Future	437.6600	0.4377	355.5200	0.3555	(18.768)	0	0	19
2015/08/18	R207	05/11/2015	7.75	Call	Bond Future	794.8900	0.7949	671.2600	0.6713	(15.553)	0	0	0
2015/08/18	R207	05/11/2015	7.43	Call	Bond Future	361.8800	0.3619	290.4300	0.2904	(19.744)	0	0	53
2015/08/18	R207	05/11/2015	7.74	Put	Bond Future	894.9400	0.8949	1,028.2200	1.0282	14.893	0	0	0
2015/08/18	R207	05/11/2015	7.43	Put	Bond Future	1,564.4700	1.5645	1,748.2300	1.7482	11.746	0	0	0
2015/08/18	R207	05/11/2015	7.76	Put	Bond Future	859.7400	0.8597	989.6000	0.9896	15.105	0	0	0
2015/08/18	R207	05/11/2015	7.50	Put	Bond Future	1,393.8500	1.3938	1,566.9200	1.5669	12.417	0	0	0
2015/08/18	R207	05/11/2015	7.75	Put	Bond Future	877.1200	0.8771	1,008.7000	1.0087	15.001	0	0	0
2015/08/18	R207	04/02/2016	7.49	Put	Bond Future	1,709.3100	1.7093	1,884.7900	1.8848	10.266	0	0	0
2015/08/18	R207	04/02/2016	7.27	Put	Bond Future	2,232.2500	2.2322	2,433.0000	2.4330	8.993	0	0	0
2015/08/18	R207	04/02/2016			Bond Future	7.8342	98.5455	7.9137	98.2844	1.015	0.0000	0.0000	0
2015/08/18	R207	04/02/2016	7.51	Put	Bond Future	1,665.6800	1.6657	1,838.6900	1.8387	10.387	0	0	0
2015/08/18	R207	04/02/2016	7.27	Call	Bond Future	354.7400	0.3547	294.3900	0.2944	(17.012)	0	0	43
2015/08/18	R207	04/02/2016	7.50	Call	Bond Future	580.5600	0.5806	493.7100	0.4937	(14.960)	0	0	19
2015/08/18	R207	04/02/2016	7.51	Call	Bond Future	592.1700	0.5922	504.0800	0.5041	(14.876)	0	0	0
2015/08/18	R207	04/02/2016	7.49	Call	Bond Future	569.1000	0.5691	483.4800	0.4835	(15.045)	0	0	0
2015/08/18	R207	04/02/2016	7.50	Put	Bond Future	1,687.4100	1.6874	1,861.6600	1.8617	10.326	0	0	0
2015/08/18	R207	05/05/2016	7.86	Put	Bond Future	1,410.0100	1.4100	1,545.2900	1.5453	9.594	0	0	0
2015/08/18	R207	05/05/2016			Bond Future	7.8829	100.3056	7.9689	100.0388	1.092	0.0000	0.0000	0
2015/08/18	R207	05/05/2016	7.85	Put	Bond Future	1,425.4000	1.4254	1,561.6500	1.5616	9.559	0	0	0
2015/08/18	R207	05/05/2016	7.56	Put	Bond Future	1,926.4500	1.9265	2,090.6800	2.0907	8.525	0	0	0
2015/08/18	R207	05/05/2016	7.84	Put	Bond Future	1,440.9100	1.4409	1,578.1300	1.5781	9.523	0	0	0
2015/08/18	R207	05/05/2016	7.56	Call	Bond Future	917.3500	0.9173	814.7600	0.8148	(11.183)	0	0	43
2015/08/18	R207	05/05/2016	7.85	Call	Bond Future	1,323.2400	1.3232	1,192.6700	1.1927	(9.867)	0	0	0
2015/08/18	R207	05/05/2016	7.86	Call	Bond Future	1,338.9400	1.3389	1,207.4000	1.2074	(9.824)	0	0	0
2015/08/18	R207	05/05/2016	7.84	Call	Bond Future	1,307.6400	1.3076	1,178.0400	1.1780	(9.911)	0	0	0
2015/08/18	R207	04/08/2016			Bond Future	7.9226	98.5178	8.0152	98.2483	1.168	0.0000	0.0000	0
2015/08/18	R207	04/08/2016	7.99	Put	Bond Future	1,424.3800	1.4244	1,553.1400	1.5531	9.040	0	0	0
2015/08/18	R207	04/08/2016	8.01	Put	Bond Future	1,398.1400	1.3981	1,525.2600	1.5253	9.092	0	0	0
2015/08/18	R207	04/08/2016	8.00	Put	Bond Future	1,411.0200	1.4110	1,538.9600	1.5390	9.067	0	0	0
2015/08/18	R207	04/08/2016	8.01	Call	Bond Future	1,652.5600	1.6526	1,510.2300	1.5102	(8.613)	0	0	0
2015/08/18	R207	04/08/2016	7.99	Call	Bond Future	1,620.6200	1.6206	1,479.9300	1.4799	(8.681)	0	0	0
2015/08/18	R207	04/08/2016	8.00	Call	Bond Future	1,636.3500	1.6363	1,494.8400	1.4948	(8.648)	0	0	0
2015/08/18	R208	05/11/2015			Bond Future	7.8937	95.8034	7.9665	95.4989	0.922	0.0000	0.0000	40,396
2015/08/18	R208	05/11/2015	7.74	Put	Bond Future	1,369.9500	1.3700	1,552.3300	1.5523	13.313	0	0	0
2015/08/18	R208	05/11/2015	8.48	Call	Bond Future	2,671.8000	2.6718	2,420.3700	2.4204	(9.411)	0	0	0
2015/08/18	R208	05/11/2015	7.75	Call	Bond Future	740.4500	0.7405	616.3500	0.6163	(16.760)	0	0	0
2015/08/18	R208	05/11/2015	7.76	Call	Bond Future	757.8700	0.7579	631.7800	0.6318	(16.637)	0	0	0
2015/08/18	R208	05/11/2015	7.74	Call	Bond Future	723.3100	0.7233	601.1800	0.6012	(16.885)	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
2015/08/18	R208	05/11/2015	8.48	Put	Bond Future	252.5400	0.2525	305.6200	0.3056	21.018	0	0	2,200
2015/08/18	R208	05/11/2015	7.76	Put	Bond Future	1,320.0500	1.3200	1,498.4700	1.4985	13.516	0	0	0
2015/08/18	R208	05/11/2015	7.75	Put	Bond Future	1,344.8500	1.3449	1,525.2600	1.5253	13.415	0	0	0
2015/08/18	R208	04/02/2016			Bond Future	7.9493	97.4411	8.0267	97.1299	0.974	0.0000	0.0000	0
2015/08/18	R208	04/02/2016	7.74	Put	Bond Future	1,801.7700	1.8018	1,988.3400	1.9883	10.355	0	0	0
2015/08/18	R208	04/02/2016	7.76	Put	Bond Future	1,753.8400	1.7538	1,937.4500	1.9375	10.469	0	0	0
2015/08/18	R208	04/02/2016	7.75	Put	Bond Future	1,777.7000	1.7777	1,962.7900	1.9628	10.412	0	0	0
2015/08/18	R208	04/02/2016	7.76	Call	Bond Future	987.8700	0.9879	860.2600	0.8603	(12.918)	0	0	0
2015/08/18	R208	04/02/2016	7.74	Call	Bond Future	954.4300	0.9544	829.7800	0.8298	(13.060)	0	0	0
2015/08/18	R208	04/02/2016	7.75	Call	Bond Future	971.0600	0.9711	844.9300	0.8449	(12.989)	0	0	0
2015/08/18	R208	05/05/2016	7.99	Call	Bond Future	1,721.2600	1.7213	1,561.0700	1.5611	(9.307)	0	0	0
2015/08/18	R208	05/05/2016	8.00	Put	Bond Future	1,709.3200	1.7093	1,865.8200	1.8658	9.156	0	0	0
2015/08/18	R208	05/05/2016			Bond Future	7.9918	95.7796	8.0742	95.4618	1.031	0.0000	0.0000	0
2015/08/18	R208	05/05/2016	8.00	Call	Bond Future	1,740.9200	1.7409	1,579.5900	1.5796	(9.267)	0	0	0
2015/08/18	R208	05/05/2016	8.01	Call	Bond Future	1,761.3600	1.7614	1,598.8900	1.5989	(9.224)	0	0	0
2015/08/18	R208	05/05/2016	7.99	Put	Bond Future	1,728.2900	1.7283	1,885.9300	1.8859	9.121	0	0	0
2015/08/18	R208	05/05/2016	8.01	Put	Bond Future	1,691.1400	1.6911	1,846.5000	1.8465	9.187	0	0	0
2015/08/18	R209	05/11/2015	7.99	Put	Bond Future	6,716.2400	6.7162	7,190.5800	7.1906	7.063	0	0	0
2015/08/18	R209	05/11/2015	9.25	Call	Bond Future	4,387.0400	4.3870	3,973.9900	3.9740	(9.415)	0	0	0
2015/08/18	R209	05/11/2015			Bond Future	8.7725	76.9282	8.8437	76.3842	0.811	0.0000	0.0000	24,850
2015/08/18	R209	05/11/2015	8.01	Put	Bond Future	6,564.0600	6.5641	7,034.7300	7.0347	7.170	0	0	0
2015/08/18	R209	05/11/2015	9.16	Put	Bond Future	1,022.5100	1.0225	1,174.5000	1.1745	14.864	0	0	640
2015/08/18	R209	05/11/2015	7.99	Call	Bond Future	323.5100	0.3235	253.8500	0.2539	(21.533)	0	0	0
2015/08/18	R209	05/11/2015	8.00	Put	Bond Future	6,639.9500	6.6400	7,112.4700	7.1125	7.116	0	0	0
2015/08/18	R209	05/11/2015	8.50	Put	Bond Future	3,392.0700	3.3921	3,739.1900	3.7392	10.233	0	0	0
2015/08/18	R209	05/11/2015	9.25	Put	Bond Future	846.7600	0.8468	977.7100	0.9777	15.465	0	0	900
2015/08/18	R209	05/11/2015	8.00	Call	Bond Future	333.8900	0.3339	262.4100	0.2624	(21.408)	0	0	0
2015/08/18	R209	05/11/2015	8.01	Call	Bond Future	344.5300	0.3445	271.2000	0.2712	(21.284)	0	0	0
2015/08/18	R209	05/11/2015	9.16	Call	Bond Future	3,914.9000	3.9149	3,522.8900	3.5229	(10.013)	0	0	0
2015/08/18	R209	05/11/2015	8.50	Call	Bond Future	1,252.5100	1.2525	1,055.6300	1.0556	(15.719)	0	0	900
2015/08/18	R209	04/02/2016	8.74	Call	Bond Future	2,829.6500	2.8296	2,557.1400	2.5571	(9.631)	0	0	0
2015/08/18	R209	04/02/2016	8.75	Put	Bond Future	3,383.4600	3.3835	3,663.1800	3.6632	8.267	0	0	0
2015/08/18	R209	04/02/2016			Bond Future	8.8177	78.2432	8.8909	77.6888	0.830	0.0000	0.0000	400
2015/08/18	R209	04/02/2016	8.75	Call	Bond Future	2,865.5000	2.8655	2,590.8000	2.5908	(9.586)	0	0	0
2015/08/18	R209	04/02/2016	9.52	Put	Bond Future	1,263.9000	1.2639	1,397.9700	1.3980	10.608	0	0	2,200
2015/08/18	R209	04/02/2016	8.76	Call	Bond Future	2,902.8900	2.9029	2,625.9800	2.6260	(9.539)	0	0	0
2015/08/18	R209	04/02/2016	8.74	Put	Bond Future	3,424.5900	3.4246	3,706.5000	3.7065	8.232	0	0	0
2015/08/18	R209	04/02/2016	9.52	Call	Bond Future	6,338.5100	6.3385	5,918.1600	5.9182	(6.632)	0	0	0
2015/08/18	R209	04/02/2016	8.76	Put	Bond Future	3,343.9800	3.3440	3,621.4900	3.6215	8.299	0	0	0
2015/08/18	R209	05/05/2016			Bond Future	8.8566	76.4911	8.9319	75.9259	0.850	0.0000	0.0000	0
2015/08/18	R209	05/05/2016	9.00	Call	Bond Future	4,448.2600	4.4483	4,125.7000	4.1257	(7.251)	0	0	0
2015/08/18	R209	05/05/2016	8.99	Put	Bond Future	3,410.0800	3.4101	3,654.3700	3.6544	7.164	0	0	0
2015/08/18	R209	05/05/2016	9.01	Put	Bond Future	3,344.4900	3.3445	3,585.3900	3.5854	7.203	0	0	0
2015/08/18	R209	05/05/2016	9.00	Put	Bond Future	3,377.1500	3.3771	3,619.7400	3.6197	7.183	0	0	0
2015/08/18	R209	05/05/2016	9.01	Call	Bond Future	4,489.4200	4.4894	4,165.1700	4.1652	(7.223)	0	0	0
2015/08/18	R209	05/05/2016	8.99	Call	Bond Future	4,407.2600	4.4073	4,086.4000	4.0864	(7.280)	0	0	0

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2015/08/18	R210	05/11/2015			Bond Future	183.4188		183.4188	182.8110	182.8110	(0.331)	0.0000	0.0000	1,698
2015/08/18	R210	05/11/2015	182.00	Call	Bond Future	1,418.7800	1.4188	811.0200	0.8110	(42.837)	0	0	0	
2015/08/18	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R210	05/11/2015	182.01	Call	Bond Future	1,408.7800	1.4088	801.0200	0.8010	(43.141)	0	0	0	
2015/08/18	R210	05/11/2015	181.99	Call	Bond Future	1,428.7800	1.4288	821.0200	0.8210	(42.537)	0	0	0	
2015/08/18	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R210	04/02/2016			Bond Future	186.5683		186.5683	185.9474	(0.333)	0.0000	0.0000	0	
2015/08/18	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R210	04/02/2016	184.99	Call	Bond Future	1,578.3100	1.5783	957.3700	0.9574	(39.342)	0	0	0	
2015/08/18	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R210	04/02/2016	185.00	Call	Bond Future	1,568.3100	1.5683	947.3700	0.9474	(39.593)	0	0	0	
2015/08/18	R210	04/02/2016	185.01	Call	Bond Future	1,558.3100	1.5583	937.3700	0.9374	(39.847)	0	0	0	
2015/08/18	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R211	05/11/2015			Bond Future	136.2614		136.2614	136.2518	(0.007)	0.0000	0.0000	0	
2015/08/18	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R211	05/11/2015	134.99	Call	Bond Future	1,271.3900	1.2714	1,261.8200	1.2618	(0.753)	0	0	0	
2015/08/18	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R211	05/11/2015	135.00	Call	Bond Future	1,261.3900	1.2614	1,251.8200	1.2518	(0.759)	0	0	0	
2015/08/18	R211	05/11/2015	135.01	Call	Bond Future	1,251.3900	1.2514	1,241.8200	1.2418	(0.765)	0	0	0	
2015/08/18	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R211	04/02/2016			Bond Future	136.9046		136.9046	136.8929	(0.009)	0.0000	0.0000	1,120	
2015/08/18	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R211	04/02/2016	138.99	Put	Bond Future	2,085.3900	2.0854	2,097.0600	2.0971	0.560	0	0	0	
2015/08/18	R211	04/02/2016	139.01	Put	Bond Future	2,105.3900	2.1054	2,117.0600	2.1171	0.554	0	0	0	
2015/08/18	R211	04/02/2016	139.00	Put	Bond Future	2,095.3900	2.0954	2,107.0600	2.1071	0.557	0	0	0	
2015/08/18	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R212	05/11/2015			Bond Future	143.5224		143.5224	143.2598	(0.183)	0.0000	0.0000	928	
2015/08/18	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R212	05/11/2015	145.99	Put	Bond Future	2,467.5800	2.4676	2,730.1600	2.7302	10.641	0	0	0	
2015/08/18	R212	05/11/2015	146.01	Put	Bond Future	2,487.5800	2.4876	2,750.1600	2.7502	10.556	0	0	0	
2015/08/18	R212	05/11/2015	146.00	Put	Bond Future	2,477.5800	2.4776	2,740.1600	2.7402	10.598	0	0	0	
2015/08/18	R212	04/02/2016			Bond Future	144.1247		144.1247	143.8556	(0.187)	0.0000	0.0000	0	
2015/08/18	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R212	04/02/2016	145.99	Put	Bond Future	1,865.2800	1.8653	2,134.4500	2.1344	14.431	0	0	0	
2015/08/18	R212	04/02/2016	146.01	Put	Bond Future	1,885.2800	1.8853	2,154.4500	2.1544	14.277	0	0	0	
2015/08/18	R212	04/02/2016	146.00	Put	Bond Future	1,875.2800	1.8753	2,144.4500	2.1444	14.354	0	0	0	
2015/08/18	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2015/08/18	R213	05/11/2015	7.76	Call	Bond Future	198.2700	0.1983	151.6300	0.1516	(23.523)	0	0	0	
2015/08/18	R213	05/11/2015			Bond Future	8.6684		87.3609	8.7394	0.819	0.0000	0.0000	19,520	
2015/08/18	R213	05/11/2015	7.74	Call	Bond Future	185.0900	0.1851	141.0700	0.1411	(23.783)	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
2015/08/18	R213	05/11/2015	7.75	Call	Bond Future	191.4600	0.1915	146.1700	0.1462	(23.655)	0	0	0
2015/08/18	R213	05/11/2015	7.74	Put	Bond Future	7,611.2600	7.6113	8,100.8900	8.1009	6.433	0	0	0
2015/08/18	R213	05/11/2015	7.76	Put	Bond Future	7,455.2100	7.4552	7,942.2200	7.9422	6.532	0	0	0
2015/08/18	R213	05/11/2015	7.75	Put	Bond Future	7,532.9600	7.5330	8,021.3200	8.0213	6.483	0	0	0
2015/08/18	R213	04/02/2016			Bond Future	8.7207	88.8539	8.7941	88.3097	0.842	0.0000	0.0000	200
2015/08/18	R213	04/02/2016	8.75	Call	Bond Future	3,090.0400	3.0900	2,801.6800	2.8017	(9.332)	0	0	0
2015/08/18	R213	04/02/2016	8.74	Put	Bond Future	2,908.7200	2.9087	3,166.7600	3.1668	8.871	0	0	0
2015/08/18	R213	04/02/2016	8.76	Put	Bond Future	2,836.9100	2.8369	3,090.6200	3.0906	8.943	0	0	0
2015/08/18	R213	04/02/2016	8.75	Put	Bond Future	2,872.0400	2.8720	3,127.9200	3.1279	8.909	0	0	0
2015/08/18	R213	04/02/2016	8.76	Call	Bond Future	3,129.0600	3.1291	2,838.5300	2.8385	(9.285)	0	0	0
2015/08/18	R213	04/02/2016	8.74	Call	Bond Future	3,052.4800	3.0525	2,766.2800	2.7663	(9.376)	0	0	0
2015/08/18	R213	05/05/2016	8.74	Put	Bond Future	3,784.6600	3.7847	4,053.5800	4.0536	7.106	0	0	0
2015/08/18	R213	05/05/2016	8.76	Put	Bond Future	3,711.4100	3.7114	3,976.7900	3.9768	7.150	0	0	0
2015/08/18	R213	05/05/2016			Bond Future	8.7610	86.8916	8.8367	86.3367	0.865	0.0000	0.0000	0
2015/08/18	R213	05/05/2016	8.75	Put	Bond Future	3,747.0200	3.7470	4,014.1700	4.0142	7.130	0	0	0
2015/08/18	R213	05/05/2016	8.74	Call	Bond Future	3,629.8900	3.6299	3,343.8600	3.3439	(7.880)	0	0	0
2015/08/18	R213	05/05/2016	8.75	Call	Bond Future	3,666.0000	3.6660	3,378.2000	3.3782	(7.851)	0	0	0
2015/08/18	R213	05/05/2016	8.76	Call	Bond Future	3,704.0500	3.7040	3,414.4800	3.4145	(7.818)	0	0	0
2015/08/18	R214	05/11/2015			Bond Future	8.8174	77.9372	8.8883	77.3638	0.804	0.0000	0.0000	12,095
2015/08/18	R214	05/11/2015	7.99	Put	Bond Future	7,541.7900	7.5418	8,049.6100	8.0496	6.733	0	0	0
2015/08/18	R214	05/11/2015	8.00	Put	Bond Future	7,457.8200	7.4578	7,963.8400	7.9638	6.785	0	0	0
2015/08/18	R214	05/11/2015	8.01	Put	Bond Future	7,374.2000	7.3742	7,878.4100	7.8784	6.837	0	0	0
2015/08/18	R214	05/11/2015	7.99	Call	Bond Future	299.1300	0.2991	233.5500	0.2336	(21.924)	0	0	0
2015/08/18	R214	05/11/2015	8.00	Call	Bond Future	309.1400	0.3091	241.7600	0.2418	(21.796)	0	0	0
2015/08/18	R214	05/11/2015	8.01	Call	Bond Future	319.3300	0.3193	250.1400	0.2501	(21.667)	0	0	0
2015/08/18	R214	04/02/2016			Bond Future	8.8640	79.2692	8.9369	78.6847	0.823	0.0000	0.0000	4,620
2015/08/18	R214	04/02/2016	7.99	Put	Bond Future	8,444.7800	8.4448	8,913.9100	8.9139	5.555	0	0	0
2015/08/18	R214	04/02/2016	8.00	Call	Bond Future	856.0000	0.8560	738.8200	0.7388	(13.689)	0	0	0
2015/08/18	R214	04/02/2016	8.01	Call	Bond Future	873.0700	0.8731	754.0700	0.7541	(13.630)	0	0	0
2015/08/18	R214	04/02/2016	7.99	Call	Bond Future	839.9300	0.8399	724.4900	0.7245	(13.744)	0	0	0
2015/08/18	R214	04/02/2016	8.01	Put	Bond Future	8,290.5900	8.2906	8,756.1600	8.7562	5.616	0	0	0
2015/08/18	R214	04/02/2016	8.00	Put	Bond Future	8,367.1000	8.3671	8,834.4900	8.8345	5.586	0	0	0
2015/08/18	R214	05/05/2016	9.01	Call	Bond Future	4,600.0800	4.6001	4,265.2100	4.2652	(7.280)	0	0	0
2015/08/18	R214	05/05/2016			Bond Future	8.9003	77.3893	8.9753	76.7934	0.842	0.0000	0.0000	0
2015/08/18	R214	05/05/2016	8.99	Call	Bond Future	4,514.9600	4.5150	4,183.6800	4.1837	(7.337)	0	0	0
2015/08/18	R214	05/05/2016	9.00	Call	Bond Future	4,557.5700	4.5576	4,224.4900	4.2245	(7.308)	0	0	0
2015/08/18	R214	05/05/2016	8.99	Put	Bond Future	3,802.9100	3.8029	4,067.4800	4.0675	6.957	0	0	0
2015/08/18	R214	05/05/2016	9.01	Put	Bond Future	3,730.7300	3.7307	3,991.7100	3.9917	6.995	0	0	0
2015/08/18	R214	05/05/2016	9.00	Put	Bond Future	3,766.8000	3.7668	4,029.5700	4.0296	6.976	0	0	0
2015/08/18	R248	05/11/2015	8.01	Put	Bond Future	9,978.9200	9.9789	10,714.2800	10.7143	7.369	0	0	0
2015/08/18	R248	05/11/2015			Bond Future	8.8889	100.2245	8.9599	99.4891	0.798	0.0000	0.0000	47,865
2015/08/18	R248	05/11/2015	8.00	Put	Bond Future	10,102.3800	10.1024	10,837.7400	10.8377	7.279	0	0	0
2015/08/18	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/18	R248	05/11/2015	7.99	Put	Bond Future	10,226.0900	10.2261	10,961.4500	10.9614	7.191	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
2015/08/18	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	208.6100	0.2086	100.000	0	0	0
2015/08/18	R248	04/02/2016			Bond Future	8.9374	101.9374	9.0104	101.1878	0.817	0.0000	0.0000	0
2015/08/18	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	106.4000	0.1064	100.000	0	0	0
2015/08/18	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	4.3800	0.0044	100.000	0	0	0
2015/08/18	R248	04/02/2016	8.99	Call	Bond Future	541.0300	0.5410	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	R248	04/02/2016	9.00	Call	Bond Future	643.2400	0.6432	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	R248	04/02/2016	9.01	Call	Bond Future	745.2600	0.7453	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	R248	05/05/2016			Bond Future	8.9755	99.3216	9.0506	98.5573	0.837	0.0000	0.0000	0
2015/08/18	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	615.7900	0.6158	100.000	0	0	0
2015/08/18	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	411.8000	0.4118	100.000	0	0	0
2015/08/18	R248	05/05/2016	8.99	Call	Bond Future	148.4600	0.1485	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	513.7000	0.5137	100.000	0	0	0
2015/08/18	R248	05/05/2016	9.00	Call	Bond Future	250.5500	0.2505	0.0000	0.0000	(100.000)	0	0	0
2015/08/18	R248	05/05/2016	9.01	Call	Bond Future	352.4500	0.3524	0.0000	0.0000	(100.000)	0	0	0

Total

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