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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2015 TO 25/08/2015

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
2015/08/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2025	05/11/2015			Bond Future	124.3785	124.3785	124.0525	124.0525	(0.262)	0.0000	0.0000	538
2015/08/25	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2025	05/11/2015	123.01	Call	Bond Future	1,368.4700	1.3685	1,042.4500	1.0425	(23.824)	0	0	0
2015/08/25	2025	05/11/2015	122.99	Call	Bond Future	1,388.4700	1.3885	1,062.4500	1.0625	(23.481)	0	0	0
2015/08/25	2025	05/11/2015	123.00	Call	Bond Future	1,378.4700	1.3785	1,052.4500	1.0525	(23.651)	0	0	0
2015/08/25	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2025	04/02/2016	126.01	Put	Bond Future	727.4500	0.7275	1,058.9600	1.0590	45.572	0	0	0
2015/08/25	2025	04/02/2016			Bond Future	125.2825	125.2825	124.9510	124.9510	(0.265)	0.0000	0.0000	0
2015/08/25	2025	04/02/2016	126.00	Put	Bond Future	717.4500	0.7175	1,048.9600	1.0490	46.207	0	0	0
2015/08/25	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2025	04/02/2016	125.99	Put	Bond Future	707.4500	0.7075	1,038.9600	1.0390	46.860	0	0	0
2015/08/25	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2030	05/11/2015			Bond Future	8.9466	94.6625	8.8740	95.2114	(0.811)	0.0000	0.0000	9,973
2015/08/25	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2030	05/11/2015	8.49	Put	Bond Future	3,531.7400	3.5317	2,982.8100	2.9828	(15.543)	0	0	0
2015/08/25	2030	05/11/2015	8.51	Put	Bond Future	3,373.1100	3.3731	2,824.1800	2.8242	(16.274)	0	0	0
2015/08/25	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2030	05/11/2015	8.50	Put	Bond Future	3,452.3800	3.4524	2,903.4500	2.9035	(15.900)	0	0	0
2015/08/25	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2030	04/02/2016			Bond Future	9.0085	92.2663	8.9336	92.8245	(0.832)	0.0000	0.0000	400
2015/08/25	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2030	04/02/2016	8.74	Put	Bond Future	2,022.3400	2.0223	1,464.1300	1.4641	(27.602)	0	0	0
2015/08/25	2030	04/02/2016	8.76	Put	Bond Future	1,869.5600	1.8696	1,311.3500	1.3113	(29.858)	0	0	0
2015/08/25	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2030	04/02/2016	8.75	Put	Bond Future	1,945.9000	1.9459	1,387.6900	1.3877	(28.686)	0	0	0
2015/08/25	2032	05/11/2015			Bond Future	9.0319	94.2868	8.9645	94.8322	(0.746)	0.0000	0.0000	1,579
2015/08/25	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2032	05/11/2015	7.99	Put	Bond Future	8,976.2700	8.9763	8,430.8600	8.4309	(6.076)	0	0	0
2015/08/25	2032	05/11/2015	8.01	Put	Bond Future	8,792.4300	8.7924	8,247.0200	8.2470	(6.203)	0	0	0
2015/08/25	2032	05/11/2015	8.00	Put	Bond Future	8,884.2900	8.8843	8,338.8800	8.3389	(6.139)	0	0	0
2015/08/25	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2032	04/02/2016			Bond Future	9.0932	95.8913	9.0237	96.4459	(0.764)	0.0000	0.0000	0
2015/08/25	2032	04/02/2016	8.69	Put	Bond Future	3,286.0200	3.2860	2,731.4500	2.7314	(16.877)	0	0	0
2015/08/25	2032	04/02/2016	8.71	Put	Bond Future	3,119.0800	3.1191	2,564.5100	2.5645	(17.780)	0	0	0

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2015/08/25	2032	04/02/2016	8.70	Put	Bond Future	3,202.5000	3.2025	2,647.9300	2.6479	(17.317)	0	0	0
2015/08/25	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2032	05/05/2016			Bond Future	9.1472	93.4454	9.0757	94.0083	(0.781)	0.0000	0.0000	0
2015/08/25	2032	05/05/2016	8.99	Put	Bond Future	1,244.5400	1.2445	681.6400	0.6816	(45.230)	0	0	0
2015/08/25	2032	05/05/2016	9.01	Put	Bond Future	1,084.8400	1.0848	521.9400	0.5219	(51.888)	0	0	0
2015/08/25	2032	05/05/2016	9.00	Put	Bond Future	1,164.6400	1.1646	601.7400	0.6017	(48.333)	0	0	0
2015/08/25	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	05/11/2015	7.99	Put	Bond Future	10,882.2800	10.8823	10,373.0000	10.3730	(4.680)	0	0	0
2015/08/25	2037	05/11/2015	8.01	Put	Bond Future	10,671.6900	10.6717	10,162.4100	10.1624	(4.772)	0	0	0
2015/08/25	2037	05/11/2015			Bond Future	9.1125	96.6257	9.0555	97.1350	(0.625)	0.0000	0.0000	47,355
2015/08/25	2037	05/11/2015	8.00	Put	Bond Future	10,776.9000	10.7769	10,267.6200	10.2676	(4.726)	0	0	0
2015/08/25	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	04/02/2016	8.75	Put	Bond Future	3,810.3100	3.8103	3,292.4100	3.2924	(13.592)	0	0	0
2015/08/25	2037	04/02/2016			Bond Future	9.1701	94.0125	9.1114	94.5304	(0.640)	0.0000	0.0000	370
2015/08/25	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	04/02/2016	8.74	Put	Bond Future	3,903.9300	3.9039	3,386.0300	3.3860	(13.266)	0	0	0
2015/08/25	2037	04/02/2016	8.76	Put	Bond Future	3,716.8200	3.7168	3,198.9200	3.1989	(13.934)	0	0	0
2015/08/25	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	05/05/2016	9.00	Put	Bond Future	1,961.4100	1.9614	1,435.8100	1.4358	(26.797)	0	0	0
2015/08/25	2037	05/05/2016			Bond Future	9.2220	95.6911	9.1618	96.2167	(0.653)	0.0000	0.0000	0
2015/08/25	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2037	05/05/2016	8.99	Put	Bond Future	2,051.2900	2.0513	1,525.6900	1.5257	(25.623)	0	0	0
2015/08/25	2037	05/05/2016	9.01	Put	Bond Future	1,871.6600	1.8717	1,346.0600	1.3461	(28.082)	0	0	0
2015/08/25	2038	05/11/2015			Bond Future	129.1206	129.1206	128.2020	128.2020	(0.711)	0.0000	0.0000	5,820
2015/08/25	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2038	05/11/2015	133.99	Put	Bond Future	4,869.4500	4.8694	5,787.9900	5.7880	18.863	0	0	0
2015/08/25	2038	05/11/2015	134.01	Put	Bond Future	4,889.4500	4.8894	5,807.9900	5.8080	18.786	0	0	0
2015/08/25	2038	05/11/2015	134.00	Put	Bond Future	4,879.4500	4.8794	5,797.9900	5.7980	18.825	0	0	0
2015/08/25	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2038	04/02/2016			Bond Future	129.9529	129.9529	129.0187	129.0187	(0.719)	0.0000	0.0000	0
2015/08/25	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2038	04/02/2016	130.99	Put	Bond Future	1,037.1300	1.0371	1,971.3300	1.9713	90.075	0	0	0
2015/08/25	2038	04/02/2016	131.01	Put	Bond Future	1,057.1300	1.0571	1,991.3300	1.9913	88.371	0	0	0
2015/08/25	2038	04/02/2016	131.00	Put	Bond Future	1,047.1300	1.0471	1,981.3300	1.9813	89.215	0	0	0
2015/08/25	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	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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2015/08/25	2044	05/11/2015			Bond Future	9.1600	98.2829	9.1030	98.8375	(0.621)	0.0000	0.0000	14,576
2015/08/25	2044	05/11/2015	8.24	Put	Bond Future	9,676.1100	9.6761	9,121.5500	9.1215	(5.731)	0	0	0
2015/08/25	2044	05/11/2015	8.26	Put	Bond Future	9,448.5500	9.4486	8,893.9900	8.8940	(5.869)	0	0	0
2015/08/25	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2044	05/11/2015	8.25	Put	Bond Future	9,562.2200	9.5622	9,007.6600	9.0077	(5.799)	0	0	0
2015/08/25	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2044	04/02/2016	8.99	Put	Bond Future	2,197.6200	2.1976	1,633.7100	1.6337	(25.660)	0	0	0
2015/08/25	2044	04/02/2016			Bond Future	9.2149	95.5727	9.1563	96.1366	(0.635)	0.0000	0.0000	0
2015/08/25	2044	04/02/2016	9.01	Put	Bond Future	1,998.7000	1.9987	1,434.7900	1.4348	(28.214)	0	0	0
2015/08/25	2044	04/02/2016	9.00	Put	Bond Future	2,098.0700	2.0981	1,534.1600	1.5342	(26.878)	0	0	0
2015/08/25	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2044	05/05/2016	8.99	Put	Bond Future	2,664.2700	2.6643	2,092.0000	2.0920	(21.479)	0	0	0
2015/08/25	2044	05/05/2016			Bond Future	9.2642	97.2792	9.2042	97.8515	(0.648)	0.0000	0.0000	0
2015/08/25	2044	05/05/2016	9.01	Put	Bond Future	2,465.7100	2.4657	1,893.4400	1.8934	(23.209)	0	0	0
2015/08/25	2044	05/05/2016	9.00	Put	Bond Future	2,564.9000	2.5649	1,992.6300	1.9926	(22.312)	0	0	0
2015/08/25	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2046	05/11/2015			Bond Future	127.9354	127.9354	126.5301	126.5301	(1.098)	0.0000	0.0000	6,062
2015/08/25	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2046	05/11/2015	132.99	Put	Bond Future	5,054.6400	5.0546	6,459.8900	6.4599	27.801	0	0	0
2015/08/25	2046	05/11/2015	133.01	Put	Bond Future	5,074.6400	5.0746	6,479.8900	6.4799	27.692	0	0	0
2015/08/25	2046	05/11/2015	133.00	Put	Bond Future	5,064.6400	5.0646	6,469.8900	6.4699	27.746	0	0	0
2015/08/25	2046	04/02/2016	127.99	Call	Bond Future	2,132.5200	2.1325	703.0000	0.7030	(67.034)	0	0	0
2015/08/25	2046	04/02/2016			Bond Future	130.1225	130.1225	128.6930	128.6930	(1.099)	0.0000	0.0000	0
2015/08/25	2046	04/02/2016	128.00	Call	Bond Future	2,122.5200	2.1225	693.0000	0.6930	(67.350)	0	0	0
2015/08/25	2046	04/02/2016	128.01	Call	Bond Future	2,112.5200	2.1125	683.0000	0.6830	(67.669)	0	0	0
2015/08/25	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2050	05/11/2015			Bond Future	138.1431	138.1431	136.3109	136.3109	(1.326)	0.0000	0.0000	4,361
2015/08/25	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2050	05/11/2015	144.99	Put	Bond Future	6,846.9500	6.8470	8,679.0800	8.6791	26.758	0	0	0
2015/08/25	2050	05/11/2015	145.01	Put	Bond Future	6,866.9500	6.8670	8,699.0800	8.6991	26.680	0	0	0
2015/08/25	2050	05/11/2015	145.00	Put	Bond Future	6,856.9500	6.8570	8,689.0800	8.6891	26.719	0	0	0
2015/08/25	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	2050	04/02/2016			Bond Future	138.9700	138.9700	137.1063	137.1063	(1.341)	0.0000	0.0000	0
2015/08/25	2050	04/02/2016	138.00	Call	Bond Future	970.0500	0.9700	0.0000	0.0000	(100.000)	0	0	0
2015/08/25	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	883.7000	0.8837	100.000	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
2015/08/25	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	903.7000	0.9037	100.000	0	0	0
2015/08/25	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	893.7000	0.8937	100.000	0	0	0
2015/08/25	2050	04/02/2016	138.01	Call	Bond Future	960.0500	0.9600	0.0000	0.0000	(100.000)	0	0	0
2015/08/25	2050	04/02/2016	137.99	Call	Bond Future	980.0500	0.9800	0.0000	0.0000	(100.000)	0	0	0
2015/08/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	AL37	05/11/2015			Index Future	461.5310	461.5310	463.1490	463.1490	0.351	0.0000	0.0000	3
2015/08/25	AL37	04/02/2016			Index Future	469.3790	469.3790	471.0250	471.0250	0.351	0.0000	0.0000	0
2015/08/25	AL7T	05/11/2015			Index Future	540.6340	540.6340	543.5100	543.5100	0.532	0.0000	0.0000	1
2015/08/25	AL7T	04/02/2016			Index Future	549.8280	549.8280	552.7530	552.7530	0.532	0.0000	0.0000	0
2015/08/25	ALBI	05/11/2015			Index Future	494.5320	494.5320	496.9120	496.9120	0.481	0.0000	0.0000	456
2015/08/25	ALBI	04/02/2016			Index Future	502.9410	502.9410	505.3620	505.3620	0.481	0.0000	0.0000	146
2015/08/25	ALBI	05/05/2016			Index Future	511.9080	511.9080	514.3630	514.3630	0.480	0.0000	0.0000	0
2015/08/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	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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2015/08/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/08/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/25	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	52.3600	0.0524	100.000	0	0	0
2015/08/25	EL28	05/11/2015			Bond Future	127.4973	127.4973	126.9376	126.9376	(0.439)	0.0000	0.0000	0
2015/08/25	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	72.3600	0.0724	100.000	0	0	0
2015/08/25	EL28	05/11/2015	126.99	Call	Bond Future	507.3100	0.5073	0.0000	0.0000	(100.000)	0	0	0
2015/08/25	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	62.3600	0.0624	100.000	0	0	0
2015/08/25	EL28	05/11/2015	127.00	Call	Bond Future	497.3100	0.4973	0.0000	0.0000	(100.000)	0	0	0
2015/08/25	EL28	05/11/2015	127.01	Call	Bond Future	487.3100	0.4873	0.0000	0.0000	(100.000)	0	0	0
2015/08/25	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	EL28	04/02/2016			Bond Future	129.6770	129.6770	129.1078	129.1078	(0.439)	0.0000	0.0000	0
2015/08/25	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	EL28	04/02/2016	128.99	Call	Bond Future	686.9600	0.6870	117.8400	0.1178	(82.846)	0	0	0
2015/08/25	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	EL28	04/02/2016	129.00	Call	Bond Future	676.9600	0.6770	107.8400	0.1078	(84.070)	0	0	0
2015/08/25	EL28	04/02/2016	129.01	Call	Bond Future	666.9600	0.6670	97.8400	0.0978	(85.330)	0	0	0
2015/08/25	ES33	05/11/2015	9.00	Put	Bond Future	7,618.4400	7.6184	7,219.8600	7.2199	(5.232)	0	0	0
2015/08/25	ES33	05/11/2015			Bond Future	10.0291	80.3149	9.9716	80.7135	(0.573)	0.0000	0.0000	6,441
2015/08/25	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	ES33	05/11/2015	8.99	Put	Bond Future	7,697.7700	7.6978	7,299.1900	7.2992	(5.178)	0	0	0
2015/08/25	ES33	05/11/2015	9.01	Put	Bond Future	7,539.2100	7.5392	7,140.6300	7.1406	(5.287)	0	0	0
2015/08/25	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	ES33	04/02/2016			Bond Future	10.1201	81.6815	10.0607	82.0868	(0.587)	0.0000	0.0000	0
2015/08/25	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	ES33	04/02/2016	9.99	Put	Bond Future	892.1100	0.8921	486.8200	0.4868	(45.430)	0	0	0
2015/08/25	ES33	04/02/2016	10.01	Put	Bond Future	753.9800	0.7540	348.6900	0.3487	(53.753)	0	0	0
2015/08/25	ES33	04/02/2016	10.00	Put	Bond Future	823.0000	0.8230	417.7100	0.4177	(49.245)	0	0	0
2015/08/25	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	ES33	05/05/2016			Bond Future	10.2022	79.3485	10.1411	79.7596	(0.599)	0.0000	0.0000	0
2015/08/25	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	ES33	05/05/2016	9.99	Put	Bond Future	1,442.4300	1.4424	1,031.3000	1.0313	(28.503)	0	0	0
2015/08/25	ES33	05/05/2016	10.01	Put	Bond Future	1,304.7900	1.3048	893.6600	0.8937	(31.509)	0	0	0
2015/08/25	ES33	05/05/2016	10.00	Put	Bond Future	1,373.5600	1.3736	962.4300	0.9624	(29.932)	0	0	0
2015/08/25	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	GOVI	05/11/2015			GOVI	491.3210	491.3210	493.6120	493.6120	0.466	0.0000	0.0000	441
2015/08/25	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	GOVI	05/11/2015	529.99	Put	GOVI	386,690.0000	38.6690	363,780.0000	36.3780	(5.925)	0	0	0
2015/08/25	GOVI	05/11/2015	530.01	Put	GOVI	386,890.0000	38.6890	363,980.0000	36.3980	(5.922)	0	0	0

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2015/08/25	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	GOVI	05/11/2015	530.00	Put	GOVI	386,790.0000		38.6790	363,880.0000	36.3880	(5.923)	0	0	0
2015/08/25	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	GOVI	04/02/2016			GOVI	499.6760		499.6760	502.0060	502.0060	0.466	0.0000	0.0000	26
2015/08/25	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	GOVI	04/02/2016	511.99	Put	GOVI	123,140.0000		12.3140	99,840.0000	9.9840	(18.922)	0	0	0
2015/08/25	GOVI	04/02/2016	512.01	Put	GOVI	123,340.0000		12.3340	100,040.0000	10.0040	(18.891)	0	0	0
2015/08/25	GOVI	04/02/2016	512.00	Put	GOVI	123,240.0000		12.3240	99,940.0000	9.9940	(18.906)	0	0	0
2015/08/25	GOVI	05/05/2016	518.01	Put	GOVI	94,260.0000		9.4260	70,630.0000	7.0630	(25.069)	0	0	0
2015/08/25	GOVI	05/05/2016			GOVI	508.5840		508.5840	510.9470	510.9470	0.465	0.0000	0.0000	0
2015/08/25	GOVI	05/05/2016	518.00	Put	GOVI	94,160.0000		9.4160	70,530.0000	7.0530	(25.096)	0	0	0
2015/08/25	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	GOVI	05/05/2016	517.99	Put	GOVI	94,060.0000		9.4060	70,430.0000	7.0430	(25.122)	0	0	0
2015/08/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/25	IGOV	05/11/2015			Index Future	235.3410		235.3410	234.0510	234.0510	(0.548)	0.0000	0.0000	973
2015/08/25	IGOV	04/02/2016			Index Future	239.3620		239.3620	238.0500	238.0500	(0.548)	0.0000	0.0000	82
2015/08/25	IGOV	05/05/2016			Index Future	243.6480		243.6480	242.3080	242.3080	(0.550)	0.0000	0.0000	0
2015/08/25	ILBI	05/11/2015			Index Future	637.8160		637.8160	634.3910	634.3910	(0.537)	0.0000	0.0000	0
2015/08/25	ILBI	04/02/2016			Index Future	648.7470		648.7470	645.2620	645.2620	(0.537)	0.0000	0.0000	160
2015/08/25	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/25	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/25	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/25	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/25	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/25	JBAF	16/09/2015			Jibar Tradeable Future	6.3400		93.6600	6.4400	93.5600	1.577	0.0000	0.0000	0
2015/08/25	JBAF	21/10/2015			Jibar Tradeable Future	6.4500		93.5500	6.5500	93.4500	1.550	0.0000	0.0000	0
2015/08/25	JBAF	18/11/2015			Jibar Tradeable Future	6.4800		93.5200	6.6700	93.3300	2.932	0.0000	0.0000	0
2015/08/25	JBAF	15/12/2015			Jibar Tradeable Future	6.5900		93.4100	6.7200	93.2800	1.973	0.0000	0.0000	0
2015/08/25	JBAF	20/01/2016			Jibar Tradeable Future	6.6750		93.3250	6.6750	93.3250	0.000	0.0000	0.0000	0
2015/08/25	JBAF	17/02/2016			Jibar Tradeable Future	6.7600		93.2400	6.8700	93.1300	1.627	0.0000	0.0000	2,000
2015/08/25	JBAF	16/03/2016			Jibar Tradeable Future	6.7900		93.2100	6.9000	93.1000	1.620	0.0000	0.0000	0
2015/08/25	JBAF	15/06/2016			Jibar Tradeable Future	7.0100		92.9900	7.1600	92.8400	2.140	0.0000	0.0000	0
2015/08/25	JBAF	21/09/2016			Jibar Tradeable Future	7.2300		92.7700	7.3300	92.6700	1.383	0.0000	0.0000	0
2015/08/25	JBAF	21/12/2016			Jibar Tradeable Future	7.3800		92.6200	7.5000	92.5000	1.626	0.0000	0.0000	0
2015/08/25	JBAF	15/03/2017			Jibar Tradeable Future	7.5000		92.5000	7.6800	92.3200	2.400	0.0000	0.0000	0



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2015/08/25	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.7900	92.2100	2.365	0.0000	0.0000	0
2015/08/25	R023	05/11/2015			Bond Future	8.4192	97.9048	8.3250	98.4013	(1.119)	0.0000	0.0000	13,460
2015/08/25	R023	05/11/2015	7.99	Put	Bond Future	2,743.9000	2.7439	2,373.6900	2.3737	(13.492)	0	0	0
2015/08/25	R023	05/11/2015	8.01	Put	Bond Future	2,662.5000	2.6625	2,297.7100	2.2977	(13.701)	0	0	0
2015/08/25	R023	05/11/2015	7.99	Call	Bond Future	455.5400	0.4555	581.8800	0.5819	27.734	0	0	0
2015/08/25	R023	05/11/2015	8.00	Put	Bond Future	2,703.0400	2.7030	2,335.5300	2.3355	(13.596)	0	0	0
2015/08/25	R023	05/11/2015	8.00	Call	Bond Future	468.7700	0.4688	597.8100	0.5978	27.527	0	0	0
2015/08/25	R023	05/11/2015	8.01	Call	Bond Future	482.2900	0.4823	614.0500	0.6141	27.320	0	0	0
2015/08/25	R023	04/02/2016	8.01	Put	Bond Future	3,314.0800	3.3141	2,963.3000	2.9633	(10.585)	0	0	0
2015/08/25	R023	04/02/2016			Bond Future	8.4946	99.5703	8.3958	100.0753	(1.162)	0.0000	0.0000	1,050
2015/08/25	R023	04/02/2016	8.00	Put	Bond Future	3,351.6500	3.3517	2,998.7900	2.9988	(10.528)	0	0	0
2015/08/25	R023	04/02/2016	8.01	Call	Bond Future	803.8200	0.8038	957.9900	0.9580	19.180	0	0	0
2015/08/25	R023	04/02/2016	7.99	Call	Bond Future	773.6100	0.7736	923.6100	0.9236	19.390	0	0	0
2015/08/25	R023	04/02/2016	8.00	Call	Bond Future	788.7300	0.7887	940.8200	0.9408	19.283	0	0	0
2015/08/25	R023	04/02/2016	7.99	Put	Bond Future	3,389.2300	3.3892	3,034.2800	3.0343	(10.473)	0	0	0
2015/08/25	R023	05/05/2016			Bond Future	8.5514	97.4179	8.4483	97.9303	(1.206)	0.0000	0.0000	0
2015/08/25	R023	05/05/2016	8.24	Put	Bond Future	3,150.0900	3.1501	2,849.4000	2.8494	(9.545)	0	0	0
2015/08/25	R023	05/05/2016	8.26	Put	Bond Future	3,090.5400	3.0905	2,793.4000	2.7934	(9.615)	0	0	0
2015/08/25	R023	05/05/2016	8.24	Call	Bond Future	1,592.5600	1.5926	1,804.2100	1.8042	13.290	0	0	0
2015/08/25	R023	05/05/2016	8.25	Put	Bond Future	3,119.9000	3.1199	2,820.9800	2.8210	(9.581)	0	0	0
2015/08/25	R023	05/05/2016	8.25	Call	Bond Future	1,612.8700	1.6129	1,826.2900	1.8263	13.232	0	0	0
2015/08/25	R023	05/05/2016	8.26	Call	Bond Future	1,633.9800	1.6340	1,849.1800	1.8492	13.170	0	0	0
2015/08/25	R186	05/11/2015	7.75	Put	Bond Future	6,865.8200	6.8658	6,282.5800	6.2826	(8.495)	0	0	0
2015/08/25	R186	05/11/2015	8.25	Put	Bond Future	3,542.1600	3.5422	3,099.4600	3.0995	(12.498)	0	0	8,650
2015/08/25	R186	05/11/2015	8.45	Call	Bond Future	1,549.6100	1.5496	1,829.2900	1.8293	18.048	0	0	0
2015/08/25	R186	05/11/2015	8.24	Call	Bond Future	938.5600	0.9386	1,137.4000	1.1374	21.186	0	0	0
2015/08/25	R186	05/11/2015	8.85	Put	Bond Future	1,178.0600	1.1781	963.6300	0.9636	(18.202)	0	0	2,283
2015/08/25	R186	05/11/2015			Bond Future	8.5790	117.6416	8.4958	118.2867	(0.970)	0.0000	0.0000	32,492
2015/08/25	R186	05/11/2015	9.00	Put	Bond Future	846.5500	0.8466	679.7900	0.6798	(19.699)	0	0	2,600
2015/08/25	R186	05/11/2015	8.22	Call	Bond Future	891.9000	0.8919	1,083.5200	1.0835	21.484	0	0	0
2015/08/25	R186	05/11/2015	8.24	Put	Bond Future	3,597.9400	3.5979	3,151.6000	3.1516	(12.405)	0	0	0
2015/08/25	R186	05/11/2015	8.35	Put	Bond Future	3,021.0200	3.0210	2,616.2800	2.6163	(13.397)	0	0	9,430
2015/08/25	R186	05/11/2015	8.26	Put	Bond Future	3,487.8100	3.4878	3,048.8200	3.0488	(12.586)	0	0	0
2015/08/25	R186	05/11/2015	8.50	Put	Bond Future	2,336.7900	2.3368	1,991.1000	1.9911	(14.793)	0	0	4,666
2015/08/25	R186	05/11/2015	8.55	Put	Bond Future	2,134.6700	2.1347	1,808.7000	1.8087	(15.270)	0	0	4,667
2015/08/25	R186	05/11/2015	7.73	Call	Bond Future	196.0700	0.1961	254.4000	0.2544	29.750	0	0	169
2015/08/25	R186	05/11/2015	7.86	Call	Bond Future	309.3300	0.3093	394.0000	0.3940	27.372	0	0	674
2015/08/25	R186	05/11/2015	8.35	Call	Bond Future	1,233.7200	1.2337	1,474.1600	1.4742	19.489	0	0	843
2015/08/25	R186	05/11/2015	8.45	Put	Bond Future	2,551.8400	2.5518	2,186.3400	2.1863	(14.323)	0	0	6,308
2015/08/25	R186	05/11/2015	8.85	Call	Bond Future	3,244.0500	3.2440	3,674.8000	3.6748	13.278	0	0	0
2015/08/25	R186	05/11/2015	9.00	Call	Bond Future	4,034.0800	4.0341	4,512.5000	4.5125	11.859	0	0	0
2015/08/25	R186	05/11/2015	7.73	Put	Bond Future	7,018.1200	7.0181	6,431.2700	6.4313	(8.362)	0	0	0
2015/08/25	R186	05/11/2015	7.75	Call	Bond Future	210.7900	0.2108	272.7300	0.2727	29.385	0	0	1,200
2015/08/25	R186	05/11/2015	7.86	Put	Bond Future	6,051.3300	6.0513	5,490.8200	5.4908	(9.263)	0	0	0
2015/08/25	R186	05/11/2015	8.25	Call	Bond Future	962.4300	0.9624	1,164.9100	1.1649	21.038	0	0	0
2015/08/25	R186	05/11/2015	8.22	Put	Bond Future	3,710.8000	3.7108	3,257.2400	3.2572	(12.223)	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
2015/08/25	R186	05/11/2015	8.26	Call	Bond Future	987.6600	0.9877	1,193.8500	1.1939	20.877	0	0	0
2015/08/25	R186	05/11/2015	8.50	Call	Bond Future	1,724.3600	1.7244	2,023.8500	2.0238	17.368	0	0	0
2015/08/25	R186	05/11/2015	8.55	Call	Bond Future	1,910.2300	1.9102	2,229.4400	2.2294	16.711	0	0	0
2015/08/25	R186	04/02/2016	7.50	Call	Bond Future	347.1600	0.3472	419.3100	0.4193	20.783	0	0	0
2015/08/25	R186	04/02/2016			Bond Future	8.6409	114.3446	8.5545	115.0007	(1.000)	0.0000	0.0000	5,365
2015/08/25	R186	04/02/2016	7.51	Call	Bond Future	355.7900	0.3558	429.4000	0.4294	20.689	0	0	0
2015/08/25	R186	04/02/2016	8.75	Call	Bond Future	3,322.8200	3.3228	3,691.6100	3.6916	11.099	0	0	0
2015/08/25	R186	04/02/2016	7.49	Call	Bond Future	339.1100	0.3391	409.8800	0.4099	20.869	0	0	0
2015/08/25	R186	04/02/2016	7.50	Put	Bond Future	9,442.0000	9.4420	8,858.0200	8.8580	(6.185)	0	0	0
2015/08/25	R186	04/02/2016	7.49	Put	Bond Future	9,517.9700	9.5180	8,932.6100	8.9326	(6.150)	0	0	0
2015/08/25	R186	04/02/2016	7.51	Put	Bond Future	9,366.6900	9.3667	8,784.1700	8.7842	(6.219)	0	0	0
2015/08/25	R186	04/02/2016	8.75	Put	Bond Future	2,502.0400	2.5020	2,214.7000	2.2147	(11.484)	0	0	6,700
2015/08/25	R186	05/05/2016			Bond Future	8.6933	116.3857	8.6038	117.0515	(1.030)	0.0000	0.0000	0
2015/08/25	R186	05/05/2016	8.34	Call	Bond Future	2,420.8200	2.4208	2,689.0100	2.6890	11.078	0	0	0
2015/08/25	R186	05/05/2016	8.35	Call	Bond Future	2,450.6900	2.4507	2,721.0700	2.7211	11.033	0	0	0
2015/08/25	R186	05/05/2016	8.33	Call	Bond Future	2,391.5500	2.3916	2,657.5500	2.6575	11.122	0	0	0
2015/08/25	R186	05/05/2016	8.35	Put	Bond Future	5,034.1000	5.0341	4,638.6400	4.6386	(7.856)	0	0	0
2015/08/25	R186	05/05/2016	7.56	Put	Bond Future	9,613.4400	9.6134	9,064.1800	9.0642	(5.713)	0	0	0
2015/08/25	R186	05/05/2016	8.34	Put	Bond Future	5,080.6800	5.0807	4,683.0300	4.6830	(7.827)	0	0	0
2015/08/25	R186	05/05/2016	7.56	Call	Bond Future	772.9600	0.7730	889.5400	0.8895	15.082	0	0	0
2015/08/25	R186	05/05/2016	8.33	Put	Bond Future	5,127.9200	5.1279	4,728.0800	4.7281	(7.797)	0	0	0
2015/08/25	R186	04/08/2016	8.51	Put	Bond Future	5,041.4500	5.0414	4,673.4400	4.6734	(7.300)	0	0	0
2015/08/25	R186	04/08/2016			Bond Future	8.7429	113.2303	8.6499	113.9077	(1.063)	0.0000	0.0000	0
2015/08/25	R186	04/08/2016	8.50	Put	Bond Future	5,081.7300	5.0817	4,711.7800	4.7118	(7.280)	0	0	0
2015/08/25	R186	04/08/2016	8.51	Call	Bond Future	3,333.7000	3.3337	3,643.0800	3.6431	9.280	0	0	0
2015/08/25	R186	04/08/2016	8.49	Call	Bond Future	3,267.9500	3.2680	3,573.4600	3.5735	9.349	0	0	0
2015/08/25	R186	04/08/2016	8.50	Call	Bond Future	3,299.8600	3.2999	3,607.3000	3.6073	9.317	0	0	0
2015/08/25	R186	04/08/2016	8.49	Put	Bond Future	5,124.0000	5.1240	4,752.1200	4.7521	(7.258)	0	0	0
2015/08/25	R197	05/11/2015	295.00	Call	Bond Future	1,647.7400	1.6477	617.2600	0.6173	(62.539)	0	0	0
2015/08/25	R197	05/11/2015			Bond Future	296.6477	296.6477	295.6173	295.6173	(0.347)	0.0000	0.0000	927
2015/08/25	R197	05/11/2015	294.99	Call	Bond Future	1,657.7400	1.6577	627.2600	0.6273	(62.162)	0	0	0
2015/08/25	R197	05/11/2015	295.01	Call	Bond Future	1,637.7400	1.6377	607.2600	0.6073	(62.921)	0	0	0
2015/08/25	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R197	04/02/2016			Bond Future	295.3638	295.3638	294.3157	294.3157	(0.355)	0.0000	0.0000	0
2015/08/25	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R197	04/02/2016	296.99	Put	Bond Future	1,626.1800	1.6262	2,674.3400	2.6743	64.455	0	0	0
2015/08/25	R197	04/02/2016	297.01	Put	Bond Future	1,646.1800	1.6462	2,694.3400	2.6943	63.672	0	0	0
2015/08/25	R197	04/02/2016	297.00	Put	Bond Future	1,636.1800	1.6362	2,684.3400	2.6843	64.061	0	0	0
2015/08/25	R202	05/11/2015			Bond Future	242.8692	242.8692	240.8169	240.8169	(0.845)	0.0000	0.0000	52,921
2015/08/25	R202	05/11/2015	245.99	Put	Bond Future	3,120.8500	3.1208	5,173.1400	5.1731	65.761	0	0	0
2015/08/25	R202	05/11/2015	246.01	Put	Bond Future	3,140.8500	3.1408	5,193.1400	5.1931	65.342	0	0	0
2015/08/25	R202	05/11/2015	246.00	Put	Bond Future	3,130.8500	3.1308	5,183.1400	5.1831	65.551	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
2015/08/25	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R202	04/02/2016			Bond Future	243.6453	243.6453	241.5576	241.5576	(0.857)	0.0000	0.0000	0
2015/08/25	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R202	04/02/2016	239.99	Call	Bond Future	3,655.2900	3.6553	1,567.5800	1.5676	(57.115)	0	0	0
2015/08/25	R202	04/02/2016	240.00	Call	Bond Future	3,645.2900	3.6453	1,557.5800	1.5576	(57.271)	0	0	0
2015/08/25	R202	04/02/2016	240.01	Call	Bond Future	3,635.2900	3.6353	1,547.5800	1.5476	(57.429)	0	0	0
2015/08/25	R203	05/11/2015	5.99	Call	Bond Future	0.2800	0.0003	0.6200	0.0006	121.429	0	0	0
2015/08/25	R203	05/11/2015	6.00	Put	Bond Future	2,721.2000	2.7212	2,499.2000	2.4992	(8.158)	0	0	0
2015/08/25	R203	05/11/2015			Bond Future	7.5651	102.4127	7.4352	102.6350	(1.718)	0.0000	0.0000	15,250
2015/08/25	R203	05/11/2015	6.00	Call	Bond Future	0.3000	0.0003	0.6600	0.0007	120.000	0	0	0
2015/08/25	R203	05/11/2015	6.01	Call	Bond Future	0.3200	0.0003	0.7100	0.0007	121.875	0	0	0
2015/08/25	R203	05/11/2015	5.99	Put	Bond Future	2,738.8700	2.7389	2,516.8500	2.5169	(8.106)	0	0	0
2015/08/25	R203	05/11/2015	6.01	Put	Bond Future	2,703.5300	2.7035	2,481.5600	2.4816	(8.210)	0	0	0
2015/08/25	R203	04/02/2016	7.25	Put	Bond Future	753.6000	0.7536	586.4200	0.5864	(22.184)	0	0	0
2015/08/25	R203	04/02/2016	7.26	Put	Bond Future	742.1600	0.7422	576.3300	0.5763	(22.344)	0	0	0
2015/08/25	R203	04/02/2016			Bond Future	7.6838	104.1552	7.5318	104.3813	(1.978)	0.0000	0.0000	0
2015/08/25	R203	04/02/2016	7.26	Call	Bond Future	110.0000	0.1100	170.2700	0.1703	54.791	0	0	0
2015/08/25	R203	04/02/2016	7.24	Call	Bond Future	103.2100	0.1032	160.8400	0.1608	55.838	0	0	0
2015/08/25	R203	04/02/2016	7.25	Call	Bond Future	106.4600	0.1065	165.3800	0.1654	55.345	0	0	0
2015/08/25	R203	04/02/2016	7.24	Put	Bond Future	765.3400	0.7653	596.8700	0.5969	(22.012)	0	0	0
2015/08/25	R203	05/05/2016	7.25	Put	Bond Future	906.2600	0.9063	754.1500	0.7542	(16.784)	0	0	0
2015/08/25	R203	05/05/2016			Bond Future	7.7685	101.8440	7.5881	102.0724	(2.322)	0.0000	0.0000	0
2015/08/25	R203	05/05/2016	7.26	Call	Bond Future	252.0800	0.2521	329.1800	0.3292	30.586	0	0	0
2015/08/25	R203	05/05/2016	7.24	Call	Bond Future	243.7900	0.2438	319.2000	0.3192	30.932	0	0	0
2015/08/25	R203	05/05/2016	7.25	Call	Bond Future	247.9100	0.2479	324.1700	0.3242	30.761	0	0	0
2015/08/25	R203	05/05/2016	7.24	Put	Bond Future	914.9000	0.9149	761.9400	0.7619	(16.719)	0	0	0
2015/08/25	R203	05/05/2016	7.26	Put	Bond Future	897.6800	0.8977	746.4100	0.7464	(16.851)	0	0	0
2015/08/25	R204	05/11/2015			Bond Future	7.8774	103.4231	7.7580	103.7485	(1.515)	0.0000	0.0000	18,043
2015/08/25	R204	05/11/2015	6.25	Call	Bond Future	0.5800	0.0006	1.1500	0.0012	98.276	0	0	0
2015/08/25	R204	05/11/2015	6.24	Put	Bond Future	4,579.7100	4.5797	4,254.8500	4.2549	(7.093)	0	0	0
2015/08/25	R204	05/11/2015	6.26	Put	Bond Future	4,522.3100	4.5223	4,197.5100	4.1975	(7.182)	0	0	0
2015/08/25	R204	05/11/2015	6.25	Put	Bond Future	4,551.0100	4.5510	4,226.1800	4.2262	(7.138)	0	0	0
2015/08/25	R204	05/11/2015	6.26	Call	Bond Future	0.6200	0.0006	1.2200	0.0012	96.774	0	0	0
2015/08/25	R204	05/11/2015	6.24	Call	Bond Future	0.5400	0.0005	1.0800	0.0011	100.000	0	0	0
2015/08/25	R204	04/02/2016	7.50	Call	Bond Future	280.9400	0.2809	374.6400	0.3746	33.352	0	0	0
2015/08/25	R204	04/02/2016			Bond Future	7.9729	101.1457	7.8418	101.4766	(1.644)	0.0000	0.0000	0
2015/08/25	R204	04/02/2016	7.51	Call	Bond Future	287.6900	0.2877	382.9700	0.3830	33.119	0	0	0
2015/08/25	R204	04/02/2016	7.49	Put	Bond Future	1,499.5200	1.4995	1,260.7400	1.2607	(15.924)	0	0	0
2015/08/25	R204	04/02/2016	7.51	Put	Bond Future	1,461.9900	1.4620	1,226.3900	1.2264	(16.115)	0	0	0
2015/08/25	R204	04/02/2016	7.49	Call	Bond Future	274.1000	0.2741	366.2000	0.3662	33.601	0	0	0
2015/08/25	R204	04/02/2016	7.50	Put	Bond Future	1,480.8000	1.4808	1,243.6200	1.2436	(16.017)	0	0	0
2015/08/25	R204	05/05/2016	7.75	Call	Bond Future	701.2800	0.7013	840.7000	0.8407	19.881	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
2015/08/25	R204	05/05/2016			Bond Future	8.0505	102.9510	7.9062	103.2860	(1.793)	0.0000	0.0000	0
2015/08/25	R204	05/05/2016	7.76	Call	Bond Future	711.0200	0.7110	851.6600	0.8517	19.780	0	0	0
2015/08/25	R204	05/05/2016	7.74	Put	Bond Future	1,414.1100	1.4141	1,217.2500	1.2172	(13.921)	0	0	0
2015/08/25	R204	05/05/2016	7.76	Put	Bond Future	1,386.7800	1.3868	1,192.3600	1.1924	(14.020)	0	0	0
2015/08/25	R204	05/05/2016	7.74	Call	Bond Future	691.6200	0.6916	829.8200	0.8298	19.982	0	0	0
2015/08/25	R204	05/05/2016	7.75	Put	Bond Future	1,400.4000	1.4004	1,204.7600	1.2048	(13.970)	0	0	0
2015/08/25	R207	05/11/2015	7.76	Call	Bond Future	341.0500	0.3410	437.5200	0.4375	28.286	0	0	0
2015/08/25	R207	05/11/2015			Bond Future	8.1066	99.3219	8.0105	99.6518	(1.186)	0.0000	0.0000	44,051
2015/08/25	R207	05/11/2015	7.74	Call	Bond Future	321.7700	0.3218	414.3000	0.4143	28.757	0	0	0
2015/08/25	R207	05/11/2015	7.50	Call	Bond Future	149.0800	0.1491	200.8800	0.2009	34.746	0	0	19
2015/08/25	R207	05/11/2015	7.75	Call	Bond Future	331.2400	0.3312	425.7200	0.4257	28.523	0	0	0
2015/08/25	R207	05/11/2015	7.43	Call	Bond Future	115.7900	0.1158	158.2400	0.1582	36.661	0	0	53
2015/08/25	R207	05/11/2015	7.74	Put	Bond Future	1,587.1400	1.5871	1,349.8000	1.3498	(14.954)	0	0	0
2015/08/25	R207	05/11/2015	7.43	Put	Bond Future	2,466.7400	2.4667	2,179.3200	2.1793	(11.652)	0	0	0
2015/08/25	R207	05/11/2015	7.76	Put	Bond Future	1,536.8800	1.5369	1,303.4800	1.3035	(15.187)	0	0	0
2015/08/25	R207	05/11/2015	7.50	Put	Bond Future	2,253.6300	2.2536	1,975.5600	1.9756	(12.339)	0	0	0
2015/08/25	R207	05/11/2015	7.75	Put	Bond Future	1,561.8300	1.5618	1,326.4400	1.3264	(15.071)	0	0	0
2015/08/25	R207	04/02/2016	7.49	Put	Bond Future	2,574.5200	2.5745	2,305.8500	2.3059	(10.436)	0	0	0
2015/08/25	R207	04/02/2016	7.27	Put	Bond Future	3,197.8600	3.1979	2,905.0600	2.9051	(9.156)	0	0	0
2015/08/25	R207	04/02/2016			Bond Future	8.1942	97.3699	8.0909	97.7053	(1.260)	0.0000	0.0000	0
2015/08/25	R207	04/02/2016	7.51	Put	Bond Future	2,520.8200	2.5208	2,254.6500	2.2547	(10.559)	0	0	0
2015/08/25	R207	04/02/2016	7.27	Call	Bond Future	144.7500	0.1447	187.4200	0.1874	29.478	0	0	43
2015/08/25	R207	04/02/2016	7.50	Call	Bond Future	265.1500	0.2652	333.2000	0.3332	25.665	0	0	19
2015/08/25	R207	04/02/2016	7.51	Call	Bond Future	271.7100	0.2717	341.0100	0.3410	25.505	0	0	0
2015/08/25	R207	04/02/2016	7.49	Call	Bond Future	258.7100	0.2587	325.5100	0.3255	25.820	0	0	0
2015/08/25	R207	04/02/2016	7.50	Put	Bond Future	2,547.6000	2.5476	2,280.1800	2.2802	(10.497)	0	0	0
2015/08/25	R207	05/05/2016	7.86	Put	Bond Future	2,091.3900	2.0914	1,878.3700	1.8784	(10.186)	0	0	0
2015/08/25	R207	05/05/2016			Bond Future	8.2714	99.1079	8.1606	99.4477	(1.340)	0.0000	0.0000	0
2015/08/25	R207	05/05/2016	7.85	Put	Bond Future	2,111.0700	2.1111	1,896.8700	1.8969	(10.147)	0	0	0
2015/08/25	R207	05/05/2016	7.56	Put	Bond Future	2,731.1000	2.7311	2,484.0600	2.4841	(9.045)	0	0	0
2015/08/25	R207	05/05/2016	7.84	Put	Bond Future	2,130.8600	2.1309	1,915.4800	1.9155	(10.108)	0	0	0
2015/08/25	R207	05/05/2016	7.56	Call	Bond Future	524.3700	0.5244	617.0900	0.6171	17.682	0	0	43
2015/08/25	R207	05/05/2016	7.85	Call	Bond Future	811.2800	0.8113	936.8400	0.9368	15.477	0	0	0
2015/08/25	R207	05/05/2016	7.86	Call	Bond Future	822.6900	0.8227	949.4300	0.9494	15.406	0	0	0
2015/08/25	R207	05/05/2016	7.84	Call	Bond Future	799.9600	0.8000	924.3400	0.9243	15.548	0	0	0
2015/08/25	R207	04/08/2016			Bond Future	8.3461	97.2918	8.2262	97.6373	(1.438)	0.0000	0.0000	0
2015/08/25	R207	04/08/2016	7.99	Put	Bond Future	2,085.1600	2.0852	1,882.1000	1.8821	(9.738)	0	0	0
2015/08/25	R207	04/08/2016	8.01	Put	Bond Future	2,051.4300	2.0514	1,850.4600	1.8505	(9.797)	0	0	0
2015/08/25	R207	04/08/2016	8.00	Put	Bond Future	2,068.0600	2.0681	1,866.0500	1.8660	(9.768)	0	0	0
2015/08/25	R207	04/08/2016	8.01	Call	Bond Future	1,079.8800	1.0799	1,224.3300	1.2243	13.376	0	0	0
2015/08/25	R207	04/08/2016	7.99	Call	Bond Future	1,055.4300	1.0554	1,197.7900	1.1978	13.488	0	0	0
2015/08/25	R207	04/08/2016	8.00	Call	Bond Future	1,067.4200	1.0674	1,210.8300	1.2108	13.435	0	0	0
2015/08/25	R208	05/11/2015			Bond Future	8.2286	94.4120	8.1335	94.8045	(1.156)	0.0000	0.0000	40,396
2015/08/25	R208	05/11/2015	7.74	Put	Bond Future	2,312.2500	2.3122	2,004.3500	2.0044	(13.316)	0	0	0
2015/08/25	R208	05/11/2015	8.48	Call	Bond Future	1,598.6500	1.5987	1,864.1300	1.8641	16.607	0	0	0
2015/08/25	R208	05/11/2015	7.75	Call	Bond Future	283.0700	0.2831	369.7000	0.3697	30.604	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
2015/08/25	R208	05/11/2015	7.76	Call	Bond Future	291.9800	0.2920	380.6500	0.3806	30.369	0	0	0
2015/08/25	R208	05/11/2015	7.74	Call	Bond Future	274.2500	0.2743	358.8400	0.3588	30.844	0	0	0
2015/08/25	R208	05/11/2015	8.48	Put	Bond Future	570.7500	0.5708	443.7400	0.4437	(22.253)	0	0	2,200
2015/08/25	R208	05/11/2015	7.76	Put	Bond Future	2,245.5200	2.2455	1,941.7000	1.9417	(13.530)	0	0	0
2015/08/25	R208	05/11/2015	7.75	Put	Bond Future	2,278.8300	2.2788	1,972.9700	1.9730	(13.422)	0	0	0
2015/08/25	R208	04/02/2016			Bond Future	8.3057	96.0186	8.2051	96.4177	(1.212)	0.0000	0.0000	0
2015/08/25	R208	04/02/2016	7.74	Put	Bond Future	2,749.1200	2.7491	2,454.6600	2.4547	(10.711)	0	0	0
2015/08/25	R208	04/02/2016	7.76	Put	Bond Future	2,688.4300	2.6884	2,397.2400	2.3972	(10.831)	0	0	0
2015/08/25	R208	04/02/2016	7.75	Put	Bond Future	2,718.6800	2.7187	2,425.8500	2.4259	(10.771)	0	0	0
2015/08/25	R208	04/02/2016	7.76	Call	Bond Future	499.9700	0.5000	607.8600	0.6079	21.579	0	0	0
2015/08/25	R208	04/02/2016	7.74	Call	Bond Future	479.2900	0.4793	583.9100	0.5839	21.828	0	0	0
2015/08/25	R208	04/02/2016	7.75	Call	Bond Future	489.5500	0.4895	595.8000	0.5958	21.704	0	0	0
2015/08/25	R208	05/05/2016	7.99	Call	Bond Future	1,077.5200	1.0775	1,233.5100	1.2335	14.477	0	0	0
2015/08/25	R208	05/05/2016	8.00	Put	Bond Future	2,509.4400	2.5094	2,262.2300	2.2622	(9.851)	0	0	0
2015/08/25	R208	05/05/2016			Bond Future	8.3703	94.3306	8.2639	94.7352	(1.271)	0.0000	0.0000	0
2015/08/25	R208	05/05/2016	8.00	Call	Bond Future	1,092.0300	1.0920	1,249.4300	1.2494	14.414	0	0	0
2015/08/25	R208	05/05/2016	8.01	Call	Bond Future	1,107.2700	1.1073	1,266.0900	1.2661	14.343	0	0	0
2015/08/25	R208	05/05/2016	7.99	Put	Bond Future	2,533.5600	2.5336	2,284.9400	2.2849	(9.813)	0	0	0
2015/08/25	R208	05/05/2016	8.01	Put	Bond Future	2,486.0600	2.4861	2,240.2700	2.2403	(9.887)	0	0	0
2015/08/25	R209	05/11/2015	7.99	Put	Bond Future	8,589.4300	8.5894	8,188.8600	8.1889	(4.664)	0	0	0
2015/08/25	R209	05/11/2015	9.25	Call	Bond Future	2,868.5600	2.8686	3,124.5100	3.1245	8.923	0	0	0
2015/08/25	R209	05/11/2015			Bond Future	9.0498	74.8411	8.9929	75.2623	(0.629)	0.0000	0.0000	24,850
2015/08/25	R209	05/11/2015	8.01	Put	Bond Future	8,425.0800	8.4251	8,025.9700	8.0260	(4.737)	0	0	0
2015/08/25	R209	05/11/2015	9.16	Put	Bond Future	1,679.0200	1.6790	1,493.1600	1.4932	(11.070)	0	0	640
2015/08/25	R209	05/11/2015	7.99	Call	Bond Future	109.5900	0.1096	130.2500	0.1303	18.852	0	0	0
2015/08/25	R209	05/11/2015	8.00	Put	Bond Future	8,507.1200	8.5071	8,107.2600	8.1073	(4.700)	0	0	0
2015/08/25	R209	05/11/2015	9.25	Put	Bond Future	1,415.3900	1.4154	1,250.1100	1.2501	(11.677)	0	0	900
2015/08/25	R209	05/11/2015	8.50	Put	Bond Future	4,816.5200	4.8165	4,480.2200	4.4802	(6.982)	0	0	0
2015/08/25	R209	05/11/2015	9.00	Put	Bond Future	2,238.4600	2.2385	2,014.3300	2.0143	(10.013)	0	0	500
2015/08/25	R209	05/11/2015	8.00	Call	Bond Future	113.9500	0.1139	135.3200	0.1353	18.754	0	0	0
2015/08/25	R209	05/11/2015	8.01	Call	Bond Future	118.4400	0.1184	140.5600	0.1406	18.676	0	0	0
2015/08/25	R209	05/11/2015	9.16	Call	Bond Future	2,484.3000	2.4843	2,719.6700	2.7197	9.474	0	0	0
2015/08/25	R209	05/11/2015	8.50	Call	Bond Future	589.8500	0.5898	674.7800	0.6748	14.399	0	0	900
2015/08/25	R209	05/11/2015	9.00	Call	Bond Future	1,869.9100	1.8699	2,067.0100	2.0670	10.541	0	0	0
2015/08/25	R209	04/02/2016	8.74	Call	Bond Future	1,840.2300	1.8402	1,997.8200	1.9978	8.564	0	0	0
2015/08/25	R209	04/02/2016	8.75	Put	Bond Future	4,514.1100	4.5141	4,244.9700	4.2450	(5.962)	0	0	0
2015/08/25	R209	04/02/2016			Bond Future	9.1033	76.1147	9.0448	76.5431	(0.642)	0.0000	0.0000	400
2015/08/25	R209	04/02/2016	8.75	Call	Bond Future	1,867.6000	1.8676	2,026.8300	2.0268	8.526	0	0	0
2015/08/25	R209	04/02/2016	8.76	Call	Bond Future	1,895.2100	1.8952	2,056.0900	2.0561	8.489	0	0	0
2015/08/25	R209	04/02/2016	9.52	Put	Bond Future	1,786.0500	1.7860	1,640.2400	1.6402	(8.164)	0	0	2,200
2015/08/25	R209	04/02/2016	8.74	Put	Bond Future	4,563.7200	4.5637	4,292.9400	4.2929	(5.933)	0	0	0
2015/08/25	R209	04/02/2016	8.76	Put	Bond Future	4,464.8500	4.4649	4,197.3600	4.1974	(5.991)	0	0	0
2015/08/25	R209	04/02/2016	9.52	Call	Bond Future	4,732.1100	4.7321	5,014.6700	5.0147	5.971	0	0	0
2015/08/25	R209	05/05/2016			Bond Future	9.1501	74.3236	9.0902	74.7583	(0.655)	0.0000	0.0000	0
2015/08/25	R209	05/05/2016	9.00	Call	Bond Future	3,217.3000	3.2173	3,421.9400	3.4219	6.361	0	0	0
2015/08/25	R209	05/05/2016	8.99	Put	Bond Future	4,354.7200	4.3547	4,123.3400	4.1233	(5.313)	0	0	0
2015/08/25	R209	05/05/2016	9.01	Put	Bond Future	4,274.2900	4.2743	4,045.6300	4.0456	(5.350)	0	0	0

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2015/08/25	R209	05/05/2016	9.00	Put	Bond Future	4,313.6200	4.3136	4,083.6000	4.0836	(5.332)	0	0	0
2015/08/25	R209	05/05/2016	9.01	Call	Bond Future	3,251.7900	3.2518	3,457.7900	3.4578	6.335	0	0	0
2015/08/25	R209	05/05/2016	8.99	Call	Bond Future	3,184.4700	3.1845	3,387.7500	3.3877	6.383	0	0	0
2015/08/25	R210	05/11/2015			Bond Future	182.7541	182.7541	181.9523	181.9523	(0.439)	0.0000	0.0000	1,698
2015/08/25	R210	05/11/2015	182.00	Call	Bond Future	754.1400	0.7541	0.0000	0.0000	(100.000)	0	0	0
2015/08/25	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	37.7000	0.0377	100.000	0	0	0
2015/08/25	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	57.7000	0.0577	100.000	0	0	0
2015/08/25	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	47.7000	0.0477	100.000	0	0	0
2015/08/25	R210	05/11/2015	182.01	Call	Bond Future	744.1400	0.7441	0.0000	0.0000	(100.000)	0	0	0
2015/08/25	R210	05/11/2015	181.99	Call	Bond Future	764.1400	0.7641	0.0000	0.0000	(100.000)	0	0	0
2015/08/25	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R210	04/02/2016			Bond Future	185.8781	185.8781	185.0626	185.0626	(0.439)	0.0000	0.0000	0
2015/08/25	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R210	04/02/2016	184.99	Call	Bond Future	888.1200	0.8881	72.6400	0.0726	(91.821)	0	0	0
2015/08/25	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R210	04/02/2016	185.00	Call	Bond Future	878.1200	0.8781	62.6400	0.0626	(92.867)	0	0	0
2015/08/25	R210	04/02/2016	185.01	Call	Bond Future	868.1200	0.8681	52.6400	0.0526	(93.936)	0	0	0
2015/08/25	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R211	05/11/2015			Bond Future	136.1369	136.1369	136.1275	136.1275	(0.007)	0.0000	0.0000	0
2015/08/25	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R211	05/11/2015	134.99	Call	Bond Future	1,146.9200	1.1469	1,137.5100	1.1375	(0.820)	0	0	0
2015/08/25	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R211	05/11/2015	135.00	Call	Bond Future	1,136.9200	1.1369	1,127.5100	1.1275	(0.828)	0	0	0
2015/08/25	R211	05/11/2015	135.01	Call	Bond Future	1,126.9200	1.1269	1,117.5100	1.1175	(0.835)	0	0	0
2015/08/25	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R211	04/02/2016			Bond Future	136.7677	136.7677	136.7581	136.7581	(0.007)	0.0000	0.0000	1,120
2015/08/25	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R211	04/02/2016	138.99	Put	Bond Future	2,222.2800	2.2223	2,231.9200	2.2319	0.434	0	0	0
2015/08/25	R211	04/02/2016	139.01	Put	Bond Future	2,242.2800	2.2423	2,251.9200	2.2519	0.430	0	0	0
2015/08/25	R211	04/02/2016	139.00	Put	Bond Future	2,232.2800	2.2323	2,241.9200	2.2419	0.432	0	0	0
2015/08/25	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R212	05/11/2015			Bond Future	143.0859	143.0859	142.9939	142.9939	(0.064)	0.0000	0.0000	928
2015/08/25	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R212	05/11/2015	145.99	Put	Bond Future	2,904.0600	2.9041	2,996.1000	2.9961	3.169	0	0	0
2015/08/25	R212	05/11/2015	146.01	Put	Bond Future	2,924.0600	2.9241	3,016.1000	3.0161	3.148	0	0	0
2015/08/25	R212	05/11/2015	146.00	Put	Bond Future	2,914.0600	2.9141	3,006.1000	3.0061	3.158	0	0	0
2015/08/25	R212	04/02/2016			Bond Future	143.6700	143.6700	143.5763	143.5763	(0.065)	0.0000	0.0000	0
2015/08/25	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R212	04/02/2016	145.99	Put	Bond Future	2,320.0000	2.3200	2,413.7400	2.4137	4.041	0	0	0
2015/08/25	R212	04/02/2016	146.01	Put	Bond Future	2,340.0000	2.3400	2,433.7400	2.4337	4.006	0	0	0
2015/08/25	R212	04/02/2016	146.00	Put	Bond Future	2,330.0000	2.3300	2,423.7400	2.4237	4.023	0	0	0
2015/08/25	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/25	R213	05/11/2015	7.76	Call	Bond Future	55.2900	0.0553	69.5600	0.0696	25.809	0	0	0
2015/08/25	R213	05/11/2015			Bond Future	8.9664	85.1528	8.8991	85.6444	(0.751)	0.0000	0.0000	21,426
2015/08/25	R213	05/11/2015	7.74	Call	Bond Future	50.7800	0.0508	64.0100	0.0640	26.054	0	0	0
2015/08/25	R213	05/11/2015	7.75	Call	Bond Future	52.9400	0.0529	66.6700	0.0667	25.935	0	0	0
2015/08/25	R213	05/11/2015	7.74	Put	Bond Future	9,684.9900	9.6850	9,206.6800	9.2067	(4.939)	0	0	0
2015/08/25	R213	05/11/2015	7.76	Put	Bond Future	9,520.2700	9.5203	9,043.0000	9.0430	(5.013)	0	0	0
2015/08/25	R213	05/11/2015	7.75	Put	Bond Future	9,602.4800	9.6025	9,124.6700	9.1247	(4.976)	0	0	0
2015/08/25	R213	04/02/2016			Bond Future	9.0289	86.6014	8.9595	87.1013	(0.769)	0.0000	0.0000	200
2015/08/25	R213	04/02/2016	8.75	Call	Bond Future	1,977.3300	1.9773	2,177.9900	2.1780	10.148	0	0	0
2015/08/25	R213	04/02/2016	8.74	Put	Bond Future	4,057.6200	4.0576	3,756.3500	3.7563	(7.425)	0	0	0
2015/08/25	R213	04/02/2016	8.76	Put	Bond Future	3,966.4400	3.9664	3,669.1300	3.6691	(7.496)	0	0	0
2015/08/25	R213	04/02/2016	8.75	Put	Bond Future	4,011.8600	4.0119	3,712.5700	3.7126	(7.460)	0	0	0
2015/08/25	R213	04/02/2016	8.76	Call	Bond Future	2,006.0600	2.0061	2,208.7000	2.2087	10.101	0	0	0
2015/08/25	R213	04/02/2016	8.74	Call	Bond Future	1,948.8500	1.9488	2,147.5300	2.1475	10.195	0	0	0
2015/08/25	R213	05/05/2016	8.76	Put	Bond Future	4,911.7200	4.9117	4,616.6700	4.6167	(6.007)	0	0	0
2015/08/25	R213	05/05/2016	8.74	Put	Bond Future	4,999.9500	5.0000	4,701.7000	4.7017	(5.965)	0	0	0
2015/08/25	R213	05/05/2016			Bond Future	9.0786	84.5979	9.0073	85.1053	(0.786)	0.0000	0.0000	0
2015/08/25	R213	05/05/2016	8.75	Put	Bond Future	4,955.0100	4.9550	4,658.3400	4.6583	(5.987)	0	0	0
2015/08/25	R213	05/05/2016	8.74	Call	Bond Future	2,551.4600	2.5515	2,760.6500	2.7606	8.199	0	0	0
2015/08/25	R213	05/05/2016	8.75	Call	Bond Future	2,580.2700	2.5803	2,791.0400	2.7910	8.169	0	0	0
2015/08/25	R213	05/05/2016	8.76	Call	Bond Future	2,610.6400	2.6106	2,823.0300	2.8230	8.136	0	0	0
2015/08/25	R214	05/11/2015			Bond Future	9.0844	75.8134	9.0275	76.2574	(0.626)	0.0000	0.0000	11,693
2015/08/25	R214	05/11/2015	7.99	Put	Bond Future	9,464.7200	9.4647	9,039.5800	9.0396	(4.492)	0	0	0
2015/08/25	R214	05/11/2015	8.00	Put	Bond Future	9,374.6400	9.3746	8,950.1600	8.9502	(4.528)	0	0	0
2015/08/25	R214	05/11/2015	8.01	Put	Bond Future	9,285.0300	9.2850	8,861.2600	8.8613	(4.564)	0	0	0
2015/08/25	R214	05/11/2015	7.99	Call	Bond Future	98.2300	0.0982	117.0900	0.1171	19.200	0	0	0
2015/08/25	R214	05/11/2015	8.00	Call	Bond Future	102.1300	0.1021	121.6500	0.1216	19.113	0	0	0
2015/08/25	R214	05/11/2015	8.01	Call	Bond Future	106.3300	0.1063	126.5600	0.1266	19.026	0	0	0
2015/08/25	R214	04/02/2016			Bond Future	9.1391	77.1031	9.0807	77.5546	(0.639)	0.0000	0.0000	4,620
2015/08/25	R214	04/02/2016	7.99	Put	Bond Future	10,235.2800	10.2353	9,838.4200	9.8384	(3.877)	0	0	0
2015/08/25	R214	04/02/2016	8.00	Call	Bond Future	474.4400	0.4744	530.0400	0.5300	11.719	0	0	0
2015/08/25	R214	04/02/2016	8.01	Call	Bond Future	485.2700	0.4853	541.9000	0.5419	11.670	0	0	0
2015/08/25	R214	04/02/2016	7.99	Call	Bond Future	464.3400	0.4643	518.9500	0.5190	11.761	0	0	0
2015/08/25	R214	04/02/2016	8.01	Put	Bond Future	10,068.8800	10.0689	9,674.0400	9.6740	(3.921)	0	0	0
2015/08/25	R214	04/02/2016	8.00	Put	Bond Future	10,151.6300	10.1516	9,755.7600	9.7558	(3.900)	0	0	0
2015/08/25	R214	05/05/2016	9.01	Call	Bond Future	3,353.6600	3.3537	3,566.8400	3.5668	6.357	0	0	0
2015/08/25	R214	05/05/2016			Bond Future	9.1827	75.1836	9.1229	75.6419	(0.651)	0.0000	0.0000	0
2015/08/25	R214	05/05/2016	8.99	Call	Bond Future	3,283.6800	3.2837	3,493.9900	3.4940	6.405	0	0	0
2015/08/25	R214	05/05/2016	9.00	Call	Bond Future	3,317.7000	3.3177	3,529.4400	3.5294	6.382	0	0	0
2015/08/25	R214	05/05/2016	8.99	Put	Bond Future	4,777.2700	4.7773	4,529.3000	4.5293	(5.191)	0	0	0
2015/08/25	R214	05/05/2016	9.01	Put	Bond Future	4,689.9500	4.6900	4,444.8500	4.4449	(5.226)	0	0	0
2015/08/25	R214	05/05/2016	9.00	Put	Bond Future	4,732.5700	4.7326	4,486.0300	4.4860	(5.209)	0	0	0
2015/08/25	R248	05/11/2015	8.01	Put	Bond Future	12,648.2800	12.6483	12,079.3700	12.0794	(4.498)	0	0	0
2015/08/25	R248	05/11/2015			Bond Future	9.1509	97.5551	9.0940	98.1241	(0.622)	0.0000	0.0000	48,532
2015/08/25	R248	05/11/2015	8.00	Put	Bond Future	12,771.7400	12.7717	12,202.8300	12.2028	(4.454)	0	0	0

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2015/08/25	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R248	05/11/2015	7.99	Put	Bond Future	12,895.4500	12.8955	12,326.5400	12.3265	(4.412)	0	0	0
2015/08/25	R248	04/02/2016	8.99	Put	Bond Future	2,181.5600	2.1816	1,603.0900	1.6031	(26.516)	0	0	0
2015/08/25	R248	04/02/2016			Bond Future	9.2075	99.2148	9.1490	99.7933	(0.636)	0.0000	0.0000	0
2015/08/25	R248	04/02/2016	9.00	Put	Bond Future	2,079.3500	2.0794	1,500.8800	1.5009	(27.820)	0	0	0
2015/08/25	R248	04/02/2016	9.01	Put	Bond Future	1,977.3300	1.9773	1,398.8600	1.3989	(29.255)	0	0	0
2015/08/25	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R248	05/05/2016			Bond Future	9.2530	96.5492	9.1930	97.1364	(0.648)	0.0000	0.0000	0
2015/08/25	R248	05/05/2016	8.99	Put	Bond Future	2,623.8400	2.6238	2,036.6500	2.0366	(22.379)	0	0	0
2015/08/25	R248	05/05/2016	9.01	Put	Bond Future	2,419.8500	2.4199	1,832.6600	1.8327	(24.266)	0	0	0
2015/08/25	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R248	05/05/2016	9.00	Put	Bond Future	2,521.7500	2.5218	1,934.5600	1.9346	(23.285)	0	0	0
2015/08/25	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/25	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**497982**