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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/08/2015 TO 06/08/2015

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
2015/08/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	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
2015/08/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2025	06/08/2015			Bond Future	123.0906	123.0906	123.0693	123.0693	(0.017)	0.0000	0.0000	0
2015/08/06	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2025	06/08/2015	120.99	Call	Bond Future	2,100.5700	2.1006	2,079.3400	2.0793	(1.011)	0	0	0
2015/08/06	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2025	06/08/2015	121.00	Call	Bond Future	2,090.5700	2.0906	2,069.3400	2.0693	(1.016)	0	0	0
2015/08/06	2025	06/08/2015	121.01	Call	Bond Future	2,080.5700	2.0806	2,059.3400	2.0593	(1.020)	0	0	0
2015/08/06	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2025	05/11/2015			Bond Future	125.0765	125.0765	125.0697	125.0697	(0.005)	0.0000	0.0000	38
2015/08/06	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2025	05/11/2015	123.01	Call	Bond Future	2,066.5200	2.0665	2,059.7100	2.0597	(0.330)	0	0	0
2015/08/06	2025	05/11/2015	122.99	Call	Bond Future	2,086.5200	2.0865	2,079.7100	2.0797	(0.326)	0	0	0
2015/08/06	2025	05/11/2015	123.00	Call	Bond Future	2,076.5200	2.0765	2,069.7100	2.0697	(0.328)	0	0	0
2015/08/06	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2025	04/02/2016	126.01	Put	Bond Future	0.0000	0.0000	5.7700	0.0058	100.000	0	0	0
2015/08/06	2025	04/02/2016			Bond Future	126.0133	126.0133	126.0042	126.0042	(0.007)	0.0000	0.0000	0
2015/08/06	2025	04/02/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2025	04/02/2016	126.01	Call	Bond Future	3.3200	0.0033	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2025	04/02/2016	125.99	Call	Bond Future	23.3200	0.0233	14.2300	0.0142	(38.979)	0	0	0
2015/08/06	2025	04/02/2016	126.00	Call	Bond Future	13.3200	0.0133	4.2300	0.0042	(68.243)	0	0	0
2015/08/06	2025	04/02/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2030	06/08/2015			Bond Future	8.6457	94.9822	8.6150	95.2240	(0.355)	0.0000	0.0000	0
2015/08/06	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2030	06/08/2015	7.74	Put	Bond Future	7,513.5900	7.5136	7,271.7100	7.2717	(3.219)	0	0	0
2015/08/06	2030	06/08/2015	7.76	Put	Bond Future	7,338.8500	7.3388	7,096.9700	7.0970	(3.296)	0	0	0
2015/08/06	2030	06/08/2015	7.75	Put	Bond Future	7,426.1700	7.4262	7,184.2900	7.1843	(3.257)	0	0	0
2015/08/06	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2030	05/11/2015			Bond Future	8.7051	96.5069	8.6530	96.9123	(0.599)	0.0000	0.0000	5,696
2015/08/06	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2030	05/11/2015	8.49	Put	Bond Future	1,687.3300	1.6873	1,281.9300	1.2819	(24.026)	0	0	0
2015/08/06	2030	05/11/2015	8.51	Put	Bond Future	1,528.7000	1.5287	1,123.3000	1.1233	(26.519)	0	0	0
2015/08/06	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2030	05/11/2015	8.50	Put	Bond Future	1,607.9700	1.6080	1,202.5700	1.2026	(25.212)	0	0	0
2015/08/06	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	356.5500	0.3566	100.000	0	0	0
2015/08/06	2030	04/02/2016			Bond Future	8.7571	94.1579	8.7035	94.5688	(0.613)	0.0000	0.0000	400
2015/08/06	2030	04/02/2016	8.76	Call	Bond Future	22.0500	0.0221	432.8900	0.4329	1863.220	0	0	0
2015/08/06	2030	04/02/2016	8.74	Put	Bond Future	130.7300	0.1307	0.0000	0.0000	(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
2015/08/06	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	280.1100	0.2801	100.000	0	0	0
2015/08/06	2030	04/02/2016	8.75	Put	Bond Future	54.2900	0.0543	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	06/08/2015			Bond Future	8.7307	98.8260	8.7000	99.0854	(0.352)	0.0000	0.0000	0
2015/08/06	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	06/08/2015	8.50	Put	Bond Future	1,972.9700	1.9730	1,713.5700	1.7136	(13.148)	0	0	0
2015/08/06	2032	06/08/2015	8.49	Put	Bond Future	2,059.8100	2.0598	1,800.4100	1.8004	(12.593)	0	0	0
2015/08/06	2032	06/08/2015	8.51	Put	Bond Future	1,886.2400	1.8862	1,626.8400	1.6268	(13.752)	0	0	0
2015/08/06	2032	05/11/2015			Bond Future	8.7910	96.2572	8.7389	96.6919	(0.593)	0.0000	0.0000	1,579
2015/08/06	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	05/11/2015	7.99	Put	Bond Future	7,005.8000	7.0058	6,571.1100	6.5711	(6.205)	0	0	0
2015/08/06	2032	05/11/2015	8.01	Put	Bond Future	6,821.9600	6.8220	6,387.2700	6.3873	(6.372)	0	0	0
2015/08/06	2032	05/11/2015	8.00	Put	Bond Future	6,913.8200	6.9138	6,479.1300	6.4791	(6.287)	0	0	0
2015/08/06	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	04/02/2016			Bond Future	8.8429	97.9114	8.7894	98.3520	(0.606)	0.0000	0.0000	0
2015/08/06	2032	04/02/2016	8.69	Put	Bond Future	1,265.9300	1.2659	825.2900	0.8253	(34.808)	0	0	0
2015/08/06	2032	04/02/2016	8.71	Put	Bond Future	1,098.9900	1.0990	658.3500	0.6583	(40.095)	0	0	0
2015/08/06	2032	04/02/2016	8.70	Put	Bond Future	1,182.4100	1.1824	741.7700	0.7418	(37.266)	0	0	0
2015/08/06	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	05/05/2016			Bond Future	8.8884	95.5076	8.8331	95.9565	(0.622)	0.0000	0.0000	0
2015/08/06	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2032	05/05/2016	9.01	Call	Bond Future	977.3200	0.9773	1,426.2800	1.4263	45.938	0	0	0
2015/08/06	2032	05/05/2016	8.99	Call	Bond Future	817.6200	0.8176	1,266.5800	1.2666	54.911	0	0	0
2015/08/06	2032	05/05/2016	9.00	Call	Bond Future	897.5200	0.8975	1,346.4800	1.3465	50.022	0	0	0
2015/08/06	2037	06/08/2015			Bond Future	8.8557	96.8804	8.8250	97.1657	(0.346)	0.0000	0.0000	0
2015/08/06	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2037	06/08/2015	8.74	Put	Bond Future	1,082.9500	1.0830	797.6400	0.7976	(26.346)	0	0	0
2015/08/06	2037	06/08/2015	8.76	Put	Bond Future	894.3500	0.8944	609.0400	0.6090	(31.901)	0	0	0
2015/08/06	2037	06/08/2015	8.75	Put	Bond Future	988.5800	0.9886	703.2700	0.7033	(28.861)	0	0	0
2015/08/06	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2037	05/11/2015	7.99	Put	Bond Future	9,072.4400	9.0724	8,593.6500	8.5937	(5.277)	0	0	0
2015/08/06	2037	05/11/2015	8.01	Put	Bond Future	8,861.8500	8.8618	8,383.0600	8.3831	(5.403)	0	0	0
2015/08/06	2037	05/11/2015			Bond Future	8.9121	98.4356	8.8601	98.9144	(0.584)	0.0000	0.0000	43,737
2015/08/06	2037	05/11/2015	8.00	Put	Bond Future	8,967.0600	8.9671	8,488.2700	8.4883	(5.339)	0	0	0
2015/08/06	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/06	2037	04/02/2016	8.75	Put	Bond Future	1,953.4600	1.9535	1,468.0000	1.4680	(24.851)	0	0	0
2015/08/06	2037	04/02/2016			Bond Future	8.9621	95.8693	8.9088	96.3548	(0.595)	0.0000	0.0000	370
2015/08/06	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2037	04/02/2016	8.74	Put	Bond Future	2,047.0800	2.0471	1,561.6200	1.5616	(23.715)	0	0	0
2015/08/06	2037	04/02/2016	8.76	Put	Bond Future	1,859.9700	1.8600	1,374.5100	1.3745	(26.100)	0	0	0
2015/08/06	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	339.0500	0.3391	100.000	0	0	0
2015/08/06	2037	05/05/2016	9.00	Put	Bond Future	65.5300	0.0655	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2037	05/05/2016			Bond Future	9.0073	97.5870	8.9524	98.0815	(0.609)	0.0000	0.0000	0
2015/08/06	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	428.9300	0.4289	100.000	0	0	0
2015/08/06	2037	05/05/2016	9.01	Call	Bond Future	24.2200	0.0242	518.6800	0.5187	2041.536	0	0	0
2015/08/06	2037	05/05/2016	8.99	Put	Bond Future	155.4100	0.1554	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2038	06/08/2015	128.01	Call	Bond Future	63.5300	0.0635	41.4700	0.0415	(34.724)	0	0	0
2015/08/06	2038	06/08/2015			Bond Future	128.0735	128.0735	128.0515	128.0515	(0.017)	0.0000	0.0000	0
2015/08/06	2038	06/08/2015	127.99	Call	Bond Future	83.5300	0.0835	61.4700	0.0615	(26.410)	0	0	0
2015/08/06	2038	06/08/2015	128.00	Call	Bond Future	73.5300	0.0735	51.4700	0.0515	(30.001)	0	0	0
2015/08/06	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2038	05/11/2015			Bond Future	130.1398	130.1398	130.1336	130.1336	(0.005)	0.0000	0.0000	5,820
2015/08/06	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2038	05/11/2015	133.99	Put	Bond Future	3,850.1800	3.8502	3,856.3500	3.8563	0.160	0	0	0
2015/08/06	2038	05/11/2015	134.01	Put	Bond Future	3,870.1800	3.8702	3,876.3500	3.8763	0.159	0	0	0
2015/08/06	2038	05/11/2015	134.00	Put	Bond Future	3,860.1800	3.8602	3,866.3500	3.8663	0.160	0	0	0
2015/08/06	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2038	04/02/2016			Bond Future	131.0113	131.0113	131.0028	131.0028	(0.006)	0.0000	0.0000	0
2015/08/06	2038	04/02/2016	131.00	Call	Bond Future	11.2900	0.0113	2.8200	0.0028	(75.022)	0	0	0
2015/08/06	2038	04/02/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2038	04/02/2016	131.01	Put	Bond Future	0.0000	0.0000	7.1800	0.0072	100.000	0	0	0
2015/08/06	2038	04/02/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2038	04/02/2016	131.01	Call	Bond Future	1.2900	0.0013	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2038	04/02/2016	130.99	Call	Bond Future	21.2900	0.0213	12.8200	0.0128	(39.784)	0	0	0
2015/08/06	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2044	06/08/2015			Bond Future	8.9156	98.5768	8.8750	98.9900	(0.456)	0.0000	0.0000	0
2015/08/06	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2044	06/08/2015	8.74	Put	Bond Future	1,807.2600	1.8073	1,394.0400	1.3940	(22.864)	0	0	0
2015/08/06	2044	06/08/2015	8.76	Put	Bond Future	1,598.6400	1.5986	1,185.4200	1.1854	(25.848)	0	0	0
2015/08/06	2044	06/08/2015	8.75	Put	Bond Future	1,702.8600	1.7029	1,289.6400	1.2896	(24.266)	0	0	0
2015/08/06	2044	05/11/2015			Bond Future	8.9696	100.1593	8.9074	100.7859	(0.693)	0.0000	0.0000	14,593
2015/08/06	2044	05/11/2015	8.24	Put	Bond Future	7,799.7600	7.7998	7,173.1400	7.1731	(8.034)	0	0	0
2015/08/06	2044	05/11/2015	8.26	Put	Bond Future	7,572.2000	7.5722	6,945.5800	6.9456	(8.275)	0	0	0
2015/08/06	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2044	05/11/2015	8.25	Put	Bond Future	7,685.8700	7.6859	7,059.2500	7.0592	(8.153)	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
2015/08/06	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2044	04/02/2016	8.99	Put	Bond Future	272.9400	0.2729	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2044	04/02/2016			Bond Future	9.0175	97.4973	8.9537	98.1332	(0.707)	0.0000	0.0000	0
2015/08/06	2044	04/02/2016	9.01	Put	Bond Future	74.0200	0.0740	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2044	04/02/2016	9.00	Put	Bond Future	173.3900	0.1734	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	561.8200	0.5618	100.000	0	0	0
2015/08/06	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	362.9000	0.3629	100.000	0	0	0
2015/08/06	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	462.4500	0.4624	100.000	0	0	0
2015/08/06	2044	05/05/2016	8.99	Put	Bond Future	699.3800	0.6994	51.6900	0.0517	(92.609)	0	0	0
2015/08/06	2044	05/05/2016			Bond Future	9.0608	99.2441	8.9952	99.8918	(0.723)	0.0000	0.0000	0
2015/08/06	2044	05/05/2016	9.01	Put	Bond Future	500.8200	0.5008	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2044	05/05/2016	9.00	Put	Bond Future	600.0100	0.6000	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	146.8700	0.1469	100.000	0	0	0
2015/08/06	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	47.6800	0.0477	100.000	0	0	0
2015/08/06	2046	06/08/2015	129.01	Put	Bond Future	1,769.3500	1.7694	1,791.2000	1.7912	1.235	0	0	0
2015/08/06	2046	06/08/2015			Bond Future	127.2407	127.2407	127.2188	127.2188	(0.017)	0.0000	0.0000	0
2015/08/06	2046	06/08/2015	129.00	Put	Bond Future	1,759.3500	1.7594	1,781.2000	1.7812	1.242	0	0	0
2015/08/06	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2046	06/08/2015	128.99	Put	Bond Future	1,749.3500	1.7494	1,771.2000	1.7712	1.249	0	0	0
2015/08/06	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2046	05/11/2015			Bond Future	127.8852	127.8852	127.8796	127.8796	(0.004)	0.0000	0.0000	6,062
2015/08/06	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2046	05/11/2015	132.99	Put	Bond Future	5,104.8100	5.1048	5,110.3900	5.1104	0.109	0	0	0
2015/08/06	2046	05/11/2015	133.01	Put	Bond Future	5,124.8100	5.1248	5,130.3900	5.1304	0.109	0	0	0
2015/08/06	2046	05/11/2015	133.00	Put	Bond Future	5,114.8100	5.1148	5,120.3900	5.1204	0.109	0	0	0
2015/08/06	2046	04/02/2016	127.99	Call	Bond Future	2,102.5500	2.1025	2,094.7100	2.0947	(0.373)	0	0	0
2015/08/06	2046	04/02/2016			Bond Future	130.0925	130.0925	130.0847	130.0847	(0.006)	0.0000	0.0000	0
2015/08/06	2046	04/02/2016	128.00	Call	Bond Future	2,092.5500	2.0925	2,084.7100	2.0847	(0.375)	0	0	0
2015/08/06	2046	04/02/2016	128.01	Call	Bond Future	2,082.5500	2.0825	2,074.7100	2.0747	(0.376)	0	0	0
2015/08/06	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2050	06/08/2015			Bond Future	136.2115	136.2115	136.1880	136.1880	(0.017)	0.0000	0.0000	0
2015/08/06	2050	06/08/2015	136.99	Put	Bond Future	778.5300	0.7785	802.0500	0.8020	3.021	0	0	0
2015/08/06	2050	06/08/2015	137.01	Put	Bond Future	798.5300	0.7985	822.0500	0.8220	2.945	0	0	0
2015/08/06	2050	06/08/2015	137.00	Put	Bond Future	788.5300	0.7885	812.0500	0.8120	2.983	0	0	0
2015/08/06	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2050	05/11/2015			Bond Future	138.4089	138.4089	138.4029	138.4029	(0.004)	0.0000	0.0000	4,361
2015/08/06	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/06	2050	05/11/2015	144.99	Put	Bond Future	6,581.1400	6.5811	6,587.1200	6.5871	0.091	0	0	0
2015/08/06	2050	05/11/2015	145.01	Put	Bond Future	6,601.1400	6.6011	6,607.1200	6.6071	0.091	0	0	0
2015/08/06	2050	05/11/2015	145.00	Put	Bond Future	6,591.1400	6.5911	6,597.1200	6.5971	0.091	0	0	0
2015/08/06	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2050	04/02/2016			Bond Future	139.2631	139.2631	139.2548	139.2548	(0.006)	0.0000	0.0000	0
2015/08/06	2050	04/02/2016	138.00	Call	Bond Future	1,263.1300	1.2631	1,254.7700	1.2548	(0.662)	0	0	0
2015/08/06	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	2050	04/02/2016	138.01	Call	Bond Future	1,253.1300	1.2531	1,244.7700	1.2448	(0.667)	0	0	0
2015/08/06	2050	04/02/2016	137.99	Call	Bond Future	1,273.1300	1.2731	1,264.7700	1.2648	(0.657)	0	0	0
2015/08/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	AL37	06/08/2015			Index Future	457.4730	457.4730	458.0310	458.0310	0.122	0.0000	0.0000	0
2015/08/06	AL37	05/11/2015			Index Future	464.8990	464.8990	465.8610	465.8610	0.207	0.0000	0.0000	3
2015/08/06	AL37	04/02/2016			Index Future	472.8860	472.8860	473.8580	473.8580	0.206	0.0000	0.0000	0
2015/08/06	AL7T	06/08/2015			Index Future	540.1570	540.1570	541.2740	541.2740	0.207	0.0000	0.0000	0
2015/08/06	AL7T	05/11/2015			Index Future	548.9250	548.9250	550.8070	550.8070	0.343	0.0000	0.0000	1
2015/08/06	AL7T	04/02/2016			Index Future	558.3560	558.3560	560.2620	560.2620	0.341	0.0000	0.0000	0
2015/08/06	ALBI	06/08/2015			Index Future	493.7320	493.7320	494.8600	494.8600	0.228	0.0000	0.0000	0
2015/08/06	ALBI	05/11/2015			Index Future	501.7450	501.7450	503.6010	503.6010	0.370	0.0000	0.0000	458
2015/08/06	ALBI	04/02/2016			Index Future	510.3660	510.3660	512.2450	512.2450	0.368	0.0000	0.0000	152
2015/08/06	ALBI	05/05/2016			Index Future	519.5000	519.5000	521.4150	521.4150	0.369	0.0000	0.0000	0
2015/08/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C030	31/01/2030			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
2015/08/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/06	EL28	06/08/2015	125.00	Call	Bond Future	2,428.9600	2.4290	2,406.9500	2.4069	(0.906)	0	0	0
2015/08/06	EL28	06/08/2015			Bond Future	127.4290	127.4290	127.4069	127.4069	(0.017)	0.0000	0.0000	0
2015/08/06	EL28	06/08/2015	125.01	Call	Bond Future	2,418.9600	2.4190	2,396.9500	2.3969	(0.910)	0	0	0
2015/08/06	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	EL28	06/08/2015	124.99	Call	Bond Future	2,438.9600	2.4390	2,416.9500	2.4169	(0.902)	0	0	0
2015/08/06	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	EL28	05/11/2015			Bond Future	127.9289	127.9289	127.9239	127.9239	(0.004)	0.0000	0.0000	0
2015/08/06	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	EL28	05/11/2015	126.99	Call	Bond Future	938.9300	0.9389	933.8700	0.9339	(0.539)	0	0	0
2015/08/06	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	EL28	05/11/2015	127.00	Call	Bond Future	928.9300	0.9289	923.8700	0.9239	(0.545)	0	0	0
2015/08/06	EL28	05/11/2015	127.01	Call	Bond Future	918.9300	0.9189	913.8700	0.9139	(0.551)	0	0	0
2015/08/06	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	EL28	04/02/2016			Bond Future	130.1374	130.1374	130.1300	130.1300	(0.006)	0.0000	0.0000	0
2015/08/06	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	EL28	04/02/2016	128.99	Call	Bond Future	1,147.3500	1.1473	1,140.0200	1.1400	(0.639)	0	0	0
2015/08/06	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	EL28	04/02/2016	129.00	Call	Bond Future	1,137.3500	1.1373	1,130.0200	1.1300	(0.644)	0	0	0
2015/08/06	EL28	04/02/2016	129.01	Call	Bond Future	1,127.3500	1.1273	1,120.0200	1.1200	(0.650)	0	0	0
2015/08/06	ES33	06/08/2015			Bond Future	9.7460	84.1178	9.7150	84.3415	(0.318)	0.0000	0.0000	0
2015/08/06	ES33	06/08/2015	9.59	Put	Bond Future	1,134.7100	1.1347	911.0000	0.9110	(19.715)	0	0	0
2015/08/06	ES33	06/08/2015	9.61	Put	Bond Future	987.9100	0.9879	764.2000	0.7642	(22.645)	0	0	0
2015/08/06	ES33	06/08/2015	9.60	Put	Bond Future	1,061.2600	1.0613	837.5500	0.8375	(21.080)	0	0	0
2015/08/06	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	ES33	05/11/2015	9.00	Put	Bond Future	6,252.7300	6.2527	5,879.1400	5.8791	(5.975)	0	0	0
2015/08/06	ES33	05/11/2015			Bond Future	9.8339	81.6806	9.7813	82.0542	(0.534)	0.0000	0.0000	6,441
2015/08/06	ES33	05/11/2015	9.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/06	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	ES33	05/11/2015	8.99	Put	Bond Future	6,332.0600	6.3321	5,958.4700	5.9585	(5.900)	0	0	0
2015/08/06	ES33	05/11/2015	9.01	Put	Bond Future	6,173.5000	6.1735	5,799.9100	5.7999	(6.052)	0	0	0
2015/08/06	ES33	04/02/2016	10.01	Call	Bond Future	648.7100	0.6487	1,027.4300	1.0274	58.380	0	0	0
2015/08/06	ES33	04/02/2016			Bond Future	9.9165	83.0842	9.8625	83.4629	(0.545)	0.0000	0.0000	0
2015/08/06	ES33	04/02/2016	9.99	Call	Bond Future	510.5800	0.5106	889.3000	0.8893	74.174	0	0	0
2015/08/06	ES33	04/02/2016	10.00	Call	Bond Future	579.6900	0.5797	958.4100	0.9584	65.331	0	0	0
2015/08/06	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	ES33	05/05/2016	10.01	Call	Bond Future	127.9200	0.1279	513.7600	0.5138	301.626	0	0	0
2015/08/06	ES33	05/05/2016			Bond Future	9.9914	80.7812	9.9356	81.1670	(0.558)	0.0000	0.0000	0
2015/08/06	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	376.1200	0.3761	100.000	0	0	0
2015/08/06	ES33	05/05/2016	10.00	Call	Bond Future	59.1500	0.0592	444.9900	0.4450	652.308	0	0	0
2015/08/06	ES33	05/05/2016	9.99	Put	Bond Future	9.7200	0.0097	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	06/08/2015			GOVI	490.0430	490.0430	491.0810	491.0810	0.212	0.0000	0.0000	0
2015/08/06	GOVI	06/08/2015	499.99	Put	GOVI	99,470.0000	9.9470	89,090.0000	8.9090	(10.435)	0	0	0
2015/08/06	GOVI	06/08/2015	500.01	Put	GOVI	99,670.0000	9.9670	89,290.0000	8.9290	(10.414)	0	0	0
2015/08/06	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	06/08/2015	500.00	Put	GOVI	99,570.0000	9.9570	89,190.0000	8.9190	(10.425)	0	0	0
2015/08/06	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	05/11/2015			GOVI	497.9970	497.9970	499.6970	499.6970	0.341	0.0000	0.0000	441
2015/08/06	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	05/11/2015	529.99	Put	GOVI	319,930.0000	31.9930	302,930.0000	30.2930	(5.314)	0	0	0
2015/08/06	GOVI	05/11/2015	530.01	Put	GOVI	320,130.0000	32.0130	303,130.0000	30.3130	(5.310)	0	0	0
2015/08/06	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	05/11/2015	530.00	Put	GOVI	320,030.0000	32.0030	303,030.0000	30.3030	(5.312)	0	0	0
2015/08/06	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	04/02/2016			GOVI	506.5530	506.5530	508.2740	508.2740	0.340	0.0000	0.0000	26
2015/08/06	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	04/02/2016	511.99	Put	GOVI	54,370.0000	5.4370	37,160.0000	3.7160	(31.653)	0	0	0
2015/08/06	GOVI	04/02/2016	512.01	Put	GOVI	54,570.0000	5.4570	37,360.0000	3.7360	(31.537)	0	0	0
2015/08/06	GOVI	04/02/2016	512.00	Put	GOVI	54,470.0000	5.4470	37,260.0000	3.7260	(31.595)	0	0	0
2015/08/06	GOVI	05/05/2016	518.01	Put	GOVI	23,910.0000	2.3910	6,370.0000	0.6370	(73.358)	0	0	0
2015/08/06	GOVI	05/05/2016			GOVI	515.6190	515.6190	517.3730	517.3730	0.340	0.0000	0.0000	0
2015/08/06	GOVI	05/05/2016	518.00	Put	GOVI	23,810.0000	2.3810	6,270.0000	0.6270	(73.667)	0	0	0
2015/08/06	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	GOVI	05/05/2016	517.99	Put	GOVI	23,710.0000	2.3710	6,170.0000	0.6170	(73.977)	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
2015/08/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/06	IGOV	06/08/2015			Index Future	232.2890	232.2890	232.2790	232.2790	(0.004)	0.0000	0.0000	0
2015/08/06	IGOV	05/11/2015			Index Future	236.0780	236.0780	236.0660	236.0660	(0.005)	0.0000	0.0000	973
2015/08/06	IGOV	04/02/2016			Index Future	240.1540	240.1540	240.1370	240.1370	(0.007)	0.0000	0.0000	82
2015/08/06	IGOV	05/05/2016			Index Future	244.4710	244.4710	244.4550	244.4550	(0.007)	0.0000	0.0000	0
2015/08/06	ILBI	06/08/2015			Index Future	629.4410	629.4410	629.4130	629.4130	(0.004)	0.0000	0.0000	0
2015/08/06	ILBI	05/11/2015			Index Future	639.8190	639.8190	639.7870	639.7870	(0.005)	0.0000	0.0000	0
2015/08/06	ILBI	04/02/2016			Index Future	650.8130	650.8130	650.7790	650.7790	(0.005)	0.0000	0.0000	160
2015/08/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/06	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/08/06	JBAF	16/09/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/08/06	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/08/06	JBAF	18/11/2015			Jibar Tradeable Future	6.4900	93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2015/08/06	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/08/06	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/08/06	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/08/06	JBAF	15/06/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/08/06	JBAF	21/09/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2015/08/06	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2015/08/06	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/08/06	JBAF	21/06/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/08/06	R023	06/08/2015	8.24	Call	Bond Future	579.7400	0.5797	766.2300	0.7662	32.168	0	0	0
2015/08/06	R023	06/08/2015	9.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R023	06/08/2015			Bond Future	8.1358	101.3222	8.1000	101.5190	(0.441)	0.0000	0.0000	0
2015/08/06	R023	06/08/2015	8.26	Put	Bond Future	5.1600	0.0052	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R023	06/08/2015	9.07	Call	Bond Future	4,960.5600	4.9606	5,157.4300	5.1574	3.969	0	0	0
2015/08/06	R023	06/08/2015	8.25	Put	Bond Future	7.3700	0.0074	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R023	06/08/2015	8.24	Put	Bond Future	10.3800	0.0104	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R023	06/08/2015	8.25	Call	Bond Future	631.1800	0.6312	820.6800	0.8207	30.023	0	0	0
2015/08/06	R023	06/08/2015	8.26	Call	Bond Future	683.3700	0.6834	875.0800	0.8751	28.054	0	0	0
2015/08/06	R023	05/11/2015			Bond Future	8.2076	99.0245	8.1441	99.3635	(0.773)	0.0000	0.0000	19,385
2015/08/06	R023	05/11/2015	7.99	Put	Bond Future	2,114.0100	2.1140	1,902.6300	1.9026	(9.999)	0	0	0
2015/08/06	R023	05/11/2015	8.01	Put	Bond Future	2,047.3500	2.0474	1,839.8200	1.8398	(10.137)	0	0	0
2015/08/06	R023	05/11/2015	7.99	Call	Bond Future	945.4300	0.9454	1,073.0300	1.0730	13.497	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
2015/08/06	R023	05/11/2015	8.00	Put	Bond Future	2,080.5100	2.0805	1,871.0600	1.8711	(10.067)	0	0	0
2015/08/06	R023	05/11/2015	8.00	Call	Bond Future	966.0200	0.9660	1,095.5500	1.0956	13.409	0	0	0
2015/08/06	R023	05/11/2015	8.01	Call	Bond Future	986.9200	0.9869	1,118.3700	1.1184	13.319	0	0	0
2015/08/06	R023	04/02/2016	8.01	Put	Bond Future	2,730.6600	2.7307	2,524.7200	2.5247	(7.542)	0	0	0
2015/08/06	R023	04/02/2016			Bond Future	8.2696	100.7258	8.2034	101.0690	(0.800)	0.0000	0.0000	1,050
2015/08/06	R023	04/02/2016	8.00	Put	Bond Future	2,762.4300	2.7624	2,555.0800	2.5551	(7.506)	0	0	0
2015/08/06	R023	04/02/2016	8.01	Call	Bond Future	1,375.8900	1.3759	1,513.1400	1.5131	9.975	0	0	0
2015/08/06	R023	04/02/2016	7.99	Call	Bond Future	1,334.3100	1.3343	1,468.7400	1.4687	10.075	0	0	0
2015/08/06	R023	04/02/2016	8.00	Call	Bond Future	1,355.0000	1.3550	1,490.8400	1.4908	10.025	0	0	0
2015/08/06	R023	04/02/2016	7.99	Put	Bond Future	2,794.4400	2.7944	2,585.6800	2.5857	(7.471)	0	0	0
2015/08/06	R023	05/05/2016			Bond Future	8.3145	98.6002	8.2451	98.9499	(0.835)	0.0000	0.0000	0
2015/08/06	R023	05/05/2016	8.24	Put	Bond Future	2,574.3300	2.5743	2,394.6900	2.3947	(6.978)	0	0	0
2015/08/06	R023	05/05/2016	8.26	Put	Bond Future	2,523.1700	2.5232	2,345.8900	2.3459	(7.026)	0	0	0
2015/08/06	R023	05/05/2016	8.24	Call	Bond Future	2,199.1000	2.1991	2,369.1300	2.3691	7.732	0	0	0
2015/08/06	R023	05/05/2016	8.25	Put	Bond Future	2,548.3200	2.5483	2,369.8500	2.3699	(7.003)	0	0	0
2015/08/06	R023	05/05/2016	8.25	Call	Bond Future	2,223.5900	2.2236	2,394.7900	2.3948	7.699	0	0	0
2015/08/06	R023	05/05/2016	8.26	Call	Bond Future	2,248.9100	2.2489	2,421.3000	2.4213	7.665	0	0	0
2015/08/06	R186	06/08/2015	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R186	06/08/2015	8.00	Put	Bond Future	2,131.6500	2.1316	1,883.1400	1.8831	(11.658)	0	0	0
2015/08/06	R186	06/08/2015	8.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R186	06/08/2015			Bond Future	8.2607	117.7682	8.2300	118.0167	(0.372)	0.0000	0.0000	0
2015/08/06	R186	06/08/2015	8.50	Call	Bond Future	1,910.3300	1.9103	2,158.7700	2.1588	13.005	0	0	0
2015/08/06	R186	06/08/2015	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R186	06/08/2015	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R186	06/08/2015	8.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R186	06/08/2015	8.01	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R186	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R186	06/08/2015	8.35	Call	Bond Future	746.0100	0.7460	966.2900	0.9663	29.528	0	0	0
2015/08/06	R186	06/08/2015	7.99	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R186	06/08/2015	8.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R186	06/08/2015	8.46	Put	Bond Future	0.4500	0.0005	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R186	06/08/2015	8.45	Call	Bond Future	1,515.3700	1.5154	1,763.1600	1.7632	16.352	0	0	0
2015/08/06	R186	06/08/2015	8.05	Call	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R186	06/08/2015	7.65	Put	Bond Future	5,077.7300	5.0777	4,829.2300	4.8292	(4.894)	0	0	0
2015/08/06	R186	06/08/2015	8.50	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R186	06/08/2015	8.55	Call	Bond Future	2,304.0200	2.3040	2,552.5200	2.5525	10.785	0	0	0
2015/08/06	R186	06/08/2015	7.75	Put	Bond Future	4,225.9100	4.2259	3,977.4100	3.9774	(5.880)	0	0	0
2015/08/06	R186	06/08/2015	8.45	Put	Bond Future	0.7100	0.0007	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R186	06/08/2015	7.99	Put	Bond Future	2,214.4600	2.2145	1,965.9500	1.9659	(11.222)	0	0	0
2015/08/06	R186	06/08/2015	8.05	Put	Bond Future	1,718.9500	1.7190	1,470.2500	1.4703	(14.468)	0	0	0
2015/08/06	R186	06/08/2015	8.90	Call	Bond Future	5,008.7300	5.0087	5,257.2300	5.2572	4.961	0	0	0
2015/08/06	R186	06/08/2015	8.46	Call	Bond Future	1,594.3800	1.5944	1,842.4300	1.8424	15.558	0	0	0
2015/08/06	R186	06/08/2015	7.85	Put	Bond Future	3,382.2000	3.3822	3,133.7000	3.1337	(7.347)	0	0	0
2015/08/06	R186	06/08/2015	8.01	Put	Bond Future	2,048.9200	2.0489	1,800.4000	1.8004	(12.129)	0	0	0
2015/08/06	R186	06/08/2015	8.35	Put	Bond Future	28.2200	0.0282	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R186	06/08/2015	8.68	Call	Bond Future	3,319.0800	3.3191	3,567.5800	3.5676	7.487	0	0	0
2015/08/06	R186	05/11/2015	8.24	Call	Bond Future	1,936.8200	1.9368	2,123.7200	2.1237	9.650	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
2015/08/06	R186	05/11/2015	8.25	Put	Bond Future	2,535.9800	2.5360	2,309.1500	2.3091	(8.944)	0	0	8,690
2015/08/06	R186	05/11/2015	8.45	Call	Bond Future	2,806.7200	2.8067	3,042.1100	3.0421	8.387	0	0	0
2015/08/06	R186	05/11/2015	8.85	Put	Bond Future	815.3500	0.8153	713.8600	0.7139	(12.447)	0	0	843
2015/08/06	R186	05/11/2015	7.75	Put	Bond Future	5,282.2800	5.2823	4,949.4100	4.9494	(6.302)	0	0	0
2015/08/06	R186	05/11/2015			Bond Future	8.3209	119.6588	8.2684	120.0748	(0.631)	0.0000	0.0000	32,460
2015/08/06	R186	05/11/2015	9.00	Put	Bond Future	588.1500	0.5881	509.6100	0.5096	(13.354)	0	0	2,600
2015/08/06	R186	05/11/2015	8.22	Call	Bond Future	1,865.0100	1.8650	2,047.2400	2.0472	9.771	0	0	0
2015/08/06	R186	05/11/2015	8.24	Put	Bond Future	2,578.9900	2.5790	2,349.8100	2.3498	(8.886)	0	0	0
2015/08/06	R186	05/11/2015	8.35	Put	Bond Future	2,140.2500	2.1403	1,936.7300	1.9367	(9.509)	0	0	9,430
2015/08/06	R186	05/11/2015	8.26	Put	Bond Future	2,494.1800	2.4942	2,269.6900	2.2697	(9.001)	0	0	0
2015/08/06	R186	05/11/2015	8.50	Put	Bond Future	1,634.4600	1.6345	1,464.8800	1.4649	(10.375)	0	0	4,666
2015/08/06	R186	05/11/2015	8.55	Put	Bond Future	1,488.4900	1.4885	1,329.7100	1.3297	(10.667)	0	0	4,667
2015/08/06	R186	05/11/2015	8.35	Call	Bond Future	2,370.1600	2.3702	2,582.7200	2.5827	8.968	0	0	843
2015/08/06	R186	05/11/2015	7.86	Call	Bond Future	853.2300	0.8532	956.7300	0.9567	12.130	0	0	674
2015/08/06	R186	05/11/2015	7.73	Call	Bond Future	610.8800	0.6109	690.6500	0.6906	13.058	0	0	169
2015/08/06	R186	05/11/2015	8.45	Put	Bond Future	1,791.7400	1.7917	1,611.0500	1.6110	(10.085)	0	0	6,308
2015/08/06	R186	05/11/2015	8.85	Call	Bond Future	4,898.5500	4.8986	5,213.1400	5.2131	6.422	0	0	0
2015/08/06	R186	05/11/2015	9.00	Call	Bond Future	5,792.8900	5.7929	6,130.4300	6.1304	5.827	0	0	0
2015/08/06	R186	05/11/2015	8.25	Call	Bond Future	1,973.4600	1.9735	2,162.7100	2.1627	9.590	0	0	0
2015/08/06	R186	05/11/2015	7.75	Call	Bond Future	644.4600	0.6445	727.6700	0.7277	12.912	0	0	1,200
2015/08/06	R186	05/11/2015	7.86	Put	Bond Future	4,578.0200	4.5780	4,265.4400	4.2654	(6.828)	0	0	0
2015/08/06	R186	05/11/2015	7.73	Put	Bond Future	5,415.7200	5.4157	5,079.4100	5.0794	(6.210)	0	0	0
2015/08/06	R186	05/11/2015	8.22	Put	Bond Future	2,666.7000	2.6667	2,432.8500	2.4328	(8.769)	0	0	1,090
2015/08/06	R186	05/11/2015	8.26	Call	Bond Future	2,011.2400	2.0112	2,202.8300	2.2028	9.526	0	0	0
2015/08/06	R186	05/11/2015	8.50	Call	Bond Future	3,039.2400	3.0392	3,285.7400	3.2857	8.111	0	0	0
2015/08/06	R186	05/11/2015	8.55	Call	Bond Future	3,281.2600	3.2813	3,538.5600	3.5386	7.841	0	0	0
2015/08/06	R186	04/02/2016	7.50	Call	Bond Future	718.1400	0.7181	793.5500	0.7936	10.501	0	0	0
2015/08/06	R186	04/02/2016			Bond Future	8.3704	116.4156	8.3162	116.8369	(0.648)	0.0000	0.0000	6,262
2015/08/06	R186	04/02/2016	7.51	Call	Bond Future	733.2700	0.7333	809.9200	0.8099	10.453	0	0	0
2015/08/06	R186	04/02/2016	7.49	Call	Bond Future	703.4700	0.7035	777.6600	0.7777	10.546	0	0	0
2015/08/06	R186	04/02/2016	7.50	Put	Bond Future	7,742.0100	7.7420	7,396.0400	7.3960	(4.469)	0	0	0
2015/08/06	R186	04/02/2016	7.49	Put	Bond Future	7,811.3600	7.8114	7,464.1700	7.4642	(4.445)	0	0	0
2015/08/06	R186	04/02/2016	7.51	Put	Bond Future	7,673.2000	7.6732	7,328.4700	7.3285	(4.493)	0	0	0
2015/08/06	R186	05/05/2016			Bond Future	8.4115	118.5007	8.3551	118.9301	(0.670)	0.0000	0.0000	0
2015/08/06	R186	05/05/2016	8.34	Call	Bond Future	3,517.1800	3.5172	3,725.8400	3.7258	5.933	0	0	0
2015/08/06	R186	05/05/2016	8.35	Call	Bond Future	3,555.8400	3.5558	3,765.8800	3.7659	5.907	0	0	0
2015/08/06	R186	05/05/2016	8.33	Call	Bond Future	3,479.1500	3.4792	3,686.4200	3.6864	5.957	0	0	0
2015/08/06	R186	05/05/2016	8.35	Put	Bond Future	4,024.2400	4.0242	3,804.9200	3.8049	(5.450)	0	0	0
2015/08/06	R186	05/05/2016	7.56	Put	Bond Future	8,038.5000	8.0385	7,714.0700	7.7141	(4.036)	0	0	0
2015/08/06	R186	05/05/2016	8.34	Put	Bond Future	4,062.0300	4.0620	3,841.3300	3.8413	(5.433)	0	0	0
2015/08/06	R186	05/05/2016	7.56	Call	Bond Future	1,313.0300	1.3130	1,417.9600	1.4180	7.991	0	0	0
2015/08/06	R186	05/05/2016	8.33	Put	Bond Future	4,100.5100	4.1005	3,878.4200	3.8784	(5.416)	0	0	0
2015/08/06	R186	04/08/2016	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R186	04/08/2016			Bond Future	8.4536	115.3573	8.3948	115.7957	(0.695)	0.0000	0.0000	0
2015/08/06	R186	04/08/2016	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R186	04/08/2016	8.51	Call	Bond Future	419.2500	0.4192	857.6500	0.8577	104.568	0	0	0
2015/08/06	R186	04/08/2016	8.49	Call	Bond Future	270.9500	0.2709	709.3500	0.7094	161.801	0	0	0
2015/08/06	R186	04/08/2016	8.50	Call	Bond Future	345.1300	0.3451	783.5300	0.7835	127.025	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
2015/08/06	R186	04/08/2016	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R197	06/08/2015	288.00	Call	Bond Future	5,498.3900	5.4984	5,447.9600	5.4480	(0.917)	0	0	0
2015/08/06	R197	06/08/2015			Bond Future	293.4984	293.4984	293.4480	293.4480	(0.017)	0.0000	0.0000	0
2015/08/06	R197	06/08/2015	288.01	Call	Bond Future	5,488.3900	5.4884	5,437.9600	5.4380	(0.919)	0	0	0
2015/08/06	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R197	06/08/2015	287.99	Call	Bond Future	5,508.3900	5.5084	5,457.9600	5.4580	(0.916)	0	0	0
2015/08/06	R197	05/11/2015	295.00	Call	Bond Future	3,233.8400	3.2338	3,217.7600	3.2178	(0.497)	0	0	0
2015/08/06	R197	05/11/2015			Bond Future	298.2338	298.2338	298.2178	298.2178	(0.005)	0.0000	0.0000	927
2015/08/06	R197	05/11/2015	294.99	Call	Bond Future	3,243.8400	3.2438	3,227.7600	3.2278	(0.496)	0	0	0
2015/08/06	R197	05/11/2015	295.01	Call	Bond Future	3,223.8400	3.2238	3,207.7600	3.2078	(0.499)	0	0	0
2015/08/06	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R197	04/02/2016	297.00	Call	Bond Future	25.9500	0.0260	4.7500	0.0048	(81.696)	0	0	0
2015/08/06	R197	04/02/2016			Bond Future	297.0260	297.0260	297.0047	297.0047	(0.007)	0.0000	0.0000	0
2015/08/06	R197	04/02/2016	296.99	Call	Bond Future	35.9500	0.0360	14.7500	0.0148	(58.971)	0	0	0
2015/08/06	R197	04/02/2016	297.01	Call	Bond Future	15.9500	0.0160	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R197	04/02/2016	296.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R197	04/02/2016	297.01	Put	Bond Future	0.0000	0.0000	5.2500	0.0053	100.000	0	0	0
2015/08/06	R197	04/02/2016	297.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	06/08/2015			Bond Future	238.5222	238.5222	238.4810	238.4810	(0.017)	0.0000	0.0000	0
2015/08/06	R202	06/08/2015	239.99	Put	Bond Future	1,467.8100	1.4678	1,509.0000	1.5090	2.806	0	0	0
2015/08/06	R202	06/08/2015	240.00	Put	Bond Future	1,477.8100	1.4778	1,519.0000	1.5190	2.787	0	0	0
2015/08/06	R202	06/08/2015	240.01	Put	Bond Future	1,487.8100	1.4878	1,529.0000	1.5290	2.768	0	0	0
2015/08/06	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	05/11/2015			Bond Future	242.3703	242.3703	242.3589	242.3589	(0.005)	0.0000	0.0000	52,921
2015/08/06	R202	05/11/2015	245.99	Put	Bond Future	3,619.7100	3.6197	3,631.1200	3.6311	0.315	0	0	0
2015/08/06	R202	05/11/2015	246.01	Put	Bond Future	3,639.7100	3.6397	3,651.1200	3.6511	0.313	0	0	0
2015/08/06	R202	05/11/2015	246.00	Put	Bond Future	3,629.7100	3.6297	3,641.1200	3.6411	0.314	0	0	0
2015/08/06	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	04/02/2016			Bond Future	243.1780	243.1780	243.1622	243.1622	(0.006)	0.0000	0.0000	0
2015/08/06	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R202	04/02/2016	239.99	Call	Bond Future	3,187.9900	3.1880	3,172.2400	3.1722	(0.494)	0	0	0
2015/08/06	R202	04/02/2016	240.00	Call	Bond Future	3,177.9900	3.1780	3,162.2400	3.1622	(0.496)	0	0	0
2015/08/06	R202	04/02/2016	240.01	Call	Bond Future	3,167.9900	3.1680	3,152.2400	3.1522	(0.497)	0	0	0
2015/08/06	R203	06/08/2015	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R203	06/08/2015	6.75	Put	Bond Future	1,014.2900	1.0143	944.1700	0.9442	(6.913)	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
2015/08/06	R203	06/08/2015	7.84	Call	Bond Future	1,092.0600	1.0921	1,162.1800	1.1622	6.421	0	0	0
2015/08/06	R203	06/08/2015			Bond Future	7.2713	105.2201	7.2350	105.2902	(0.499)	0.0000	0.0000	0
2015/08/06	R203	06/08/2015	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R203	06/08/2015	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R203	06/08/2015	6.74	Put	Bond Future	1,033.8800	1.0339	963.7600	0.9638	(6.782)	0	0	0
2015/08/06	R203	06/08/2015	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R203	06/08/2015	6.76	Put	Bond Future	994.7100	0.9947	924.5900	0.9246	(7.049)	0	0	0
2015/08/06	R203	05/11/2015	5.99	Call	Bond Future	2.8100	0.0028	3.8500	0.0039	37.011	0	0	0
2015/08/06	R203	05/11/2015	6.00	Put	Bond Future	2,393.5500	2.3935	2,275.1900	2.2752	(4.945)	0	0	0
2015/08/06	R203	05/11/2015			Bond Future	7.3722	102.7430	7.3026	102.8625	(0.944)	0.0000	0.0000	14,092
2015/08/06	R203	05/11/2015	6.00	Call	Bond Future	2.9600	0.0030	4.0500	0.0041	36.824	0	0	0
2015/08/06	R203	05/11/2015	6.01	Call	Bond Future	3.1200	0.0031	4.2600	0.0043	36.538	0	0	0
2015/08/06	R203	05/11/2015	5.99	Put	Bond Future	2,411.0900	2.4111	2,292.6800	2.2927	(4.911)	0	0	0
2015/08/06	R203	05/11/2015	6.01	Put	Bond Future	2,376.0200	2.3760	2,257.7100	2.2577	(4.979)	0	0	0
2015/08/06	R203	04/02/2016	7.26	Put	Bond Future	594.2300	0.5942	523.9500	0.5240	(11.827)	0	0	0
2015/08/06	R203	04/02/2016	7.25	Put	Bond Future	603.0000	0.6030	532.0800	0.5321	(11.761)	0	0	0
2015/08/06	R203	04/02/2016			Bond Future	7.4466	104.5084	7.3663	104.6282	(1.077)	0.0000	0.0000	0
2015/08/06	R203	04/02/2016	7.26	Call	Bond Future	315.2300	0.3152	364.7900	0.3648	15.722	0	0	0
2015/08/06	R203	04/02/2016	7.24	Call	Bond Future	302.8800	0.3029	351.1700	0.3512	15.944	0	0	0
2015/08/06	R203	04/02/2016	7.25	Call	Bond Future	309.0200	0.3090	357.9400	0.3579	15.831	0	0	0
2015/08/06	R203	04/02/2016	7.24	Put	Bond Future	611.8500	0.6119	540.3000	0.5403	(11.694)	0	0	0
2015/08/06	R203	05/05/2016	7.25	Put	Bond Future	686.2800	0.6863	615.9500	0.6159	(10.248)	0	0	0
2015/08/06	R203	05/05/2016			Bond Future	7.4798	102.2098	7.3835	102.3322	(1.287)	0.0000	0.0000	0
2015/08/06	R203	05/05/2016	7.26	Call	Bond Future	399.3500	0.3994	451.8600	0.4519	13.149	0	0	0
2015/08/06	R203	05/05/2016	7.24	Call	Bond Future	388.2000	0.3882	439.7800	0.4398	13.287	0	0	0
2015/08/06	R203	05/05/2016	7.25	Call	Bond Future	393.7600	0.3938	445.8000	0.4458	13.216	0	0	0
2015/08/06	R203	05/05/2016	7.26	Put	Bond Future	679.1200	0.6791	609.2600	0.6093	(10.287)	0	0	0
2015/08/06	R203	05/05/2016	7.24	Put	Bond Future	693.4800	0.6935	622.6900	0.6227	(10.208)	0	0	0
2015/08/06	R204	06/08/2015	7.74	Call	Bond Future	422.5400	0.4225	513.2200	0.5132	21.461	0	0	0
2015/08/06	R204	06/08/2015	7.75	Put	Bond Future	0.5400	0.0005	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R204	06/08/2015			Bond Future	7.5961	102.2990	7.5650	102.3905	(0.410)	0.0000	0.0000	0
2015/08/06	R204	06/08/2015	8.41	Call	Bond Future	2,357.2300	2.3572	2,448.7600	2.4488	3.883	0	0	0
2015/08/06	R204	06/08/2015	7.74	Put	Bond Future	0.8500	0.0009	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R204	06/08/2015	7.76	Put	Bond Future	0.3400	0.0003	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R204	06/08/2015	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R204	06/08/2015	7.75	Call	Bond Future	451.4600	0.4515	542.4500	0.5424	20.155	0	0	0
2015/08/06	R204	06/08/2015	7.76	Call	Bond Future	480.4800	0.4805	571.6700	0.5717	18.979	0	0	0
2015/08/06	R204	05/11/2015			Bond Future	7.6875	103.9412	7.6266	104.1080	(0.792)	0.0000	0.0000	14,497
2015/08/06	R204	05/11/2015	6.25	Call	Bond Future	5.0800	0.0051	6.5400	0.0065	28.740	0	0	0
2015/08/06	R204	05/11/2015	6.24	Put	Bond Future	4,065.9200	4.0659	3,900.4800	3.9005	(4.069)	0	0	0
2015/08/06	R204	05/11/2015	6.26	Put	Bond Future	4,008.9500	4.0089	3,843.6400	3.8436	(4.124)	0	0	0
2015/08/06	R204	05/11/2015	6.25	Put	Bond Future	4,037.4300	4.0374	3,872.0500	3.8720	(4.096)	0	0	0
2015/08/06	R204	05/11/2015	6.26	Call	Bond Future	5.3400	0.0053	6.8700	0.0069	28.652	0	0	0
2015/08/06	R204	05/11/2015	6.24	Call	Bond Future	4.8300	0.0048	6.2300	0.0062	28.986	0	0	0
2015/08/06	R204	04/02/2016	7.50	Call	Bond Future	545.6000	0.5456	609.9500	0.6099	11.794	0	0	0
2015/08/06	R204	04/02/2016			Bond Future	7.7577	101.6895	7.6914	101.8576	(0.853)	0.0000	0.0000	0
2015/08/06	R204	04/02/2016	7.51	Call	Bond Future	555.4700	0.5555	620.6000	0.6206	11.725	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
2015/08/06	R204	04/02/2016	7.49	Put	Bond Future	1,217.1600	1.2172	1,112.6400	1.1126	(8.587)	0	0	0
2015/08/06	R204	04/02/2016	7.51	Put	Bond Future	1,185.9200	1.1859	1,082.9800	1.0830	(8.680)	0	0	0
2015/08/06	R204	04/02/2016	7.49	Call	Bond Future	535.5900	0.5356	599.1400	0.5991	11.865	0	0	0
2015/08/06	R204	04/02/2016	7.50	Put	Bond Future	1,201.6100	1.2016	1,097.8900	1.0979	(8.632)	0	0	0
2015/08/06	R204	05/05/2016	7.75	Call	Bond Future	977.2300	0.9772	1,060.5200	1.0605	8.523	0	0	0
2015/08/06	R204	05/05/2016			Bond Future	7.8097	103.5108	7.7363	103.6822	(0.940)	0.0000	0.0000	0
2015/08/06	R204	05/05/2016	7.76	Call	Bond Future	989.0600	0.9891	1,072.9500	1.0730	8.482	0	0	0
2015/08/06	R204	05/05/2016	7.74	Put	Bond Future	1,128.5300	1.1285	1,039.7500	1.0397	(7.867)	0	0	0
2015/08/06	R204	05/05/2016	7.76	Put	Bond Future	1,105.0200	1.1050	1,017.4500	1.0175	(7.925)	0	0	0
2015/08/06	R204	05/05/2016	7.74	Call	Bond Future	965.8400	0.9658	1,048.5200	1.0485	8.560	0	0	0
2015/08/06	R204	05/05/2016	7.75	Put	Bond Future	1,116.5500	1.1166	1,028.3800	1.0284	(7.897)	0	0	0
2015/08/06	R207	06/08/2015	7.76	Call	Bond Future	34.1200	0.0341	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R207	06/08/2015			Bond Future	7.8060	98.4960	7.7700	98.6270	(0.461)	0.0000	0.0000	0
2015/08/06	R207	06/08/2015	7.74	Call	Bond Future	19.6700	0.0197	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R207	06/08/2015	7.75	Call	Bond Future	26.1200	0.0261	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R207	06/08/2015	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R207	06/08/2015	7.74	Put	Bond Future	260.0200	0.2600	109.3400	0.1093	(57.949)	0	0	0
2015/08/06	R207	06/08/2015	7.46	Put	Bond Future	1,268.0000	1.2680	1,136.9900	1.1370	(10.332)	0	0	0
2015/08/06	R207	06/08/2015	7.76	Put	Bond Future	201.5600	0.2016	36.4300	0.0364	(81.926)	0	0	0
2015/08/06	R207	06/08/2015	7.75	Put	Bond Future	230.0000	0.2300	72.8700	0.0729	(68.317)	0	0	0
2015/08/06	R207	05/11/2015	7.76	Call	Bond Future	687.3000	0.6873	774.1200	0.7741	12.632	0	0	0
2015/08/06	R207	05/11/2015			Bond Future	7.8871	100.0771	7.8275	100.2834	(0.756)	0.0000	0.0000	37,422
2015/08/06	R207	05/11/2015	7.74	Call	Bond Future	657.9200	0.6579	742.2100	0.7422	12.812	0	0	0
2015/08/06	R207	05/11/2015	7.50	Call	Bond Future	368.2200	0.3682	423.9800	0.4240	15.143	0	0	19
2015/08/06	R207	05/11/2015	7.75	Call	Bond Future	672.5100	0.6725	758.0600	0.7581	12.721	0	0	0
2015/08/06	R207	05/11/2015	7.43	Call	Bond Future	304.4700	0.3045	352.8100	0.3528	15.877	0	0	53
2015/08/06	R207	05/11/2015	7.74	Put	Bond Future	1,168.0400	1.1680	1,046.0800	1.0461	(10.441)	0	0	0
2015/08/06	R207	05/11/2015	7.76	Put	Bond Future	1,127.8800	1.1279	1,008.4500	1.0084	(10.589)	0	0	0
2015/08/06	R207	05/11/2015	7.43	Put	Bond Future	1,900.1700	1.9002	1,742.2600	1.7423	(8.310)	0	0	0
2015/08/06	R207	05/11/2015	7.75	Put	Bond Future	1,147.8500	1.1478	1,027.1500	1.0272	(10.515)	0	0	0
2015/08/06	R207	05/11/2015	7.50	Put	Bond Future	1,717.5200	1.7175	1,567.0300	1.5670	(8.762)	0	0	0
2015/08/06	R207	04/02/2016	7.49	Put	Bond Future	2,050.5500	2.0506	1,904.3800	1.9044	(7.128)	0	0	0
2015/08/06	R207	04/02/2016	7.27	Put	Bond Future	2,597.3300	2.5973	2,433.3500	2.4334	(6.313)	0	0	0
2015/08/06	R207	04/02/2016			Bond Future	7.9533	98.1544	7.8898	98.3626	(0.799)	0.0000	0.0000	0
2015/08/06	R207	04/02/2016	7.51	Put	Bond Future	2,004.3300	2.0043	1,859.9000	1.8599	(7.206)	0	0	0
2015/08/06	R207	04/02/2016	7.27	Call	Bond Future	328.7500	0.3288	372.9800	0.3730	13.454	0	0	43
2015/08/06	R207	04/02/2016	7.50	Call	Bond Future	529.4400	0.5294	592.3500	0.5923	11.882	0	0	19
2015/08/06	R207	04/02/2016	7.51	Call	Bond Future	539.7500	0.5398	603.5300	0.6035	11.817	0	0	0
2015/08/06	R207	04/02/2016	7.49	Call	Bond Future	519.2700	0.5193	581.3100	0.5813	11.948	0	0	0
2015/08/06	R207	04/02/2016	7.50	Put	Bond Future	2,027.3600	2.0274	1,882.0600	1.8821	(7.167)	0	0	0
2015/08/06	R207	05/05/2016	7.86	Put	Bond Future	1,660.5500	1.6606	1,544.7900	1.5448	(6.971)	0	0	0
2015/08/06	R207	05/05/2016			Bond Future	8.0098	99.9125	7.9412	100.1248	(0.856)	0.0000	0.0000	0
2015/08/06	R207	05/05/2016	7.85	Put	Bond Future	1,677.3000	1.6773	1,560.8000	1.5608	(6.946)	0	0	0
2015/08/06	R207	05/05/2016	7.56	Put	Bond Future	2,213.3700	2.2134	2,075.6600	2.0757	(6.222)	0	0	0
2015/08/06	R207	05/05/2016	7.84	Put	Bond Future	1,694.1700	1.6942	1,576.9300	1.5769	(6.920)	0	0	0
2015/08/06	R207	05/05/2016	7.56	Call	Bond Future	811.1600	0.8112	885.7500	0.8858	9.195	0	0	43
2015/08/06	R207	05/05/2016	7.85	Call	Bond Future	1,182.0300	1.1820	1,277.8300	1.2778	8.105	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/06	R207	05/05/2016	7.86	Call	Bond Future	1,196.3700		1.1964	1,292.9100	1.2929	8.069	0	0	0
2015/08/06	R207	05/05/2016	7.84	Call	Bond Future	1,167.7900		1.1678	1,262.8500	1.2628	8.140	0	0	0
2015/08/06	R207	04/08/2016			Bond Future	8.0702		98.0884	7.9955	98.3056	(0.926)	0.0000	0.0000	0
2015/08/06	R207	04/08/2016	7.99	Put	Bond Future	233.1700		0.2332	15.9700	0.0160	(93.151)	0	0	0
2015/08/06	R207	04/08/2016	8.01	Put	Bond Future	174.9900		0.1750	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R207	04/08/2016	8.00	Put	Bond Future	204.0800		0.2041	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R207	04/08/2016	8.01	Call	Bond Future	0.0000		0.0000	42.2100	0.0422	100.000	0	0	0
2015/08/06	R207	04/08/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R207	04/08/2016	8.00	Call	Bond Future	0.0000		0.0000	13.1200	0.0131	100.000	0	0	0
2015/08/06	R208	06/08/2015			Bond Future	7.9309		97.1754	7.9000	97.3095	(0.390)	0.0000	0.0000	0
2015/08/06	R208	06/08/2015	8.00	Call	Bond Future	321.6800		0.3217	432.5100	0.4325	34.453	0	0	0
2015/08/06	R208	06/08/2015	8.01	Call	Bond Future	358.9400		0.3589	475.6200	0.4756	32.507	0	0	0
2015/08/06	R208	06/08/2015	8.85	Call	Bond Future	3,879.6000		3.8796	4,013.6300	4.0136	3.455	0	0	0
2015/08/06	R208	06/08/2015	7.99	Call	Bond Future	285.9100		0.2859	389.3600	0.3894	36.183	0	0	0
2015/08/06	R208	06/08/2015	8.01	Put	Bond Future	17.3500		0.0174	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R208	06/08/2015	8.00	Put	Bond Future	23.2000		0.0232	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R208	06/08/2015	7.99	Put	Bond Future	30.5800		0.0306	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R208	06/08/2015	8.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R208	05/11/2015			Bond Future	8.0056		95.3357	7.9467	95.5812	(0.735)	0.0000	0.0000	40,477
2015/08/06	R208	05/11/2015	8.48	Call	Bond Future	2,361.1500		2.3612	2,546.3900	2.5464	7.845	0	0	0
2015/08/06	R208	05/11/2015	7.74	Put	Bond Future	1,738.7700		1.7388	1,576.9900	1.5770	(9.304)	0	0	0
2015/08/06	R208	05/11/2015	7.75	Call	Bond Future	639.1800		0.6392	724.3100	0.7243	13.319	0	0	0
2015/08/06	R208	05/11/2015	7.76	Call	Bond Future	654.3000		0.6543	740.8400	0.7408	13.226	0	0	0
2015/08/06	R208	05/11/2015	8.48	Put	Bond Future	409.5400		0.4095	349.2700	0.3493	(14.717)	0	0	2,200
2015/08/06	R208	05/11/2015	7.74	Call	Bond Future	624.4800		0.6245	708.2100	0.7082	13.408	0	0	0
2015/08/06	R208	05/11/2015	7.76	Put	Bond Future	1,684.1300		1.6841	1,525.1600	1.5252	(9.439)	0	0	0
2015/08/06	R208	05/11/2015	7.75	Put	Bond Future	1,711.2300		1.7112	1,550.8500	1.5509	(9.372)	0	0	0
2015/08/06	R208	04/02/2016			Bond Future	8.0656		96.9739	8.0037	97.2221	(0.767)	0.0000	0.0000	0
2015/08/06	R208	04/02/2016	7.74	Put	Bond Future	2,216.5500		2.2166	2,058.8900	2.0589	(7.113)	0	0	0
2015/08/06	R208	04/02/2016	7.76	Put	Bond Future	2,165.3100		2.1653	2,009.7200	2.0097	(7.186)	0	0	0
2015/08/06	R208	04/02/2016	7.75	Put	Bond Future	2,190.8300		2.1908	2,034.2100	2.0342	(7.149)	0	0	0
2015/08/06	R208	04/02/2016	7.76	Call	Bond Future	932.2000		0.9322	1,024.8100	1.0248	9.935	0	0	0
2015/08/06	R208	04/02/2016	7.74	Call	Bond Future	902.0700		0.9021	992.6100	0.9926	10.037	0	0	0
2015/08/06	R208	04/02/2016	7.75	Call	Bond Future	917.0500		0.9170	1,008.6300	1.0086	9.986	0	0	0
2015/08/06	R208	05/05/2016	8.00	Put	Bond Future	2,004.4400		2.0044	1,869.9900	1.8700	(6.708)	0	0	0
2015/08/06	R208	05/05/2016	7.99	Call	Bond Future	1,547.3600		1.5474	1,665.0100	1.6650	7.603	0	0	0
2015/08/06	R208	05/05/2016	8.1140		Bond Future	8.1140		95.3090	8.0482	95.5619	(0.810)	0.0000	0.0000	0
2015/08/06	R208	05/05/2016	8.00	Call	Bond Future	1,565.3900		1.5654	1,683.9200	1.6839	7.572	0	0	0
2015/08/06	R208	05/05/2016	8.01	Call	Bond Future	1,584.2100		1.5842	1,703.6100	1.7036	7.537	0	0	0
2015/08/06	R208	05/05/2016	7.99	Put	Bond Future	2,025.0400		2.0250	1,889.7100	1.8897	(6.683)	0	0	0
2015/08/06	R208	05/05/2016	8.01	Put	Bond Future	1,984.6400		1.9846	1,851.0600	1.8511	(6.731)	0	0	0
2015/08/06	R209	06/08/2015	8.71	Put	Bond Future	664.7300		0.6647	387.6500	0.3877	(41.683)	0	0	0
2015/08/06	R209	06/08/2015	8.99	Put	Bond Future	0.8100		0.0008	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R209	06/08/2015			Bond Future	8.7907		78.2711	8.7600	78.5072	(0.349)	0.0000	0.0000	0
2015/08/06	R209	06/08/2015	9.01	Put	Bond Future	0.3500		0.0004	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R209	06/08/2015	9.16	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/06	R209	06/08/2015	9.90	Call	Bond Future	7,845.7200	7.8457	8,081.8800	8.0819	3.010	0	0	0
2015/08/06	R209	06/08/2015	9.00	Call	Bond Future	1,584.1900	1.5842	1,819.8100	1.8198	14.873	0	0	0
2015/08/06	R209	06/08/2015	8.71	Call	Bond Future	40.9200	0.0409	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R209	06/08/2015	9.01	Call	Bond Future	1,658.3800	1.6584	1,894.1900	1.8942	14.219	0	0	0
2015/08/06	R209	06/08/2015	8.99	Call	Bond Future	1,509.9700	1.5100	1,745.3200	1.7453	15.586	0	0	0
2015/08/06	R209	06/08/2015	9.00	Put	Bond Future	0.5400	0.0005	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R209	06/08/2015	9.16	Call	Bond Future	2,760.2400	2.7602	2,996.4000	2.9964	8.556	0	0	0
2015/08/06	R209	06/08/2015	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R209	05/11/2015	9.25	Call	Bond Future	4,089.5500	4.0895	4,365.8100	4.3658	6.755	0	0	0
2015/08/06	R209	05/11/2015	7.99	Put	Bond Future	7,269.5500	7.2696	6,918.2700	6.9183	(4.832)	0	0	0
2015/08/06	R209	05/11/2015			Bond Future	8.8443	76.3797	8.7924	76.7761	(0.587)	0.0000	0.0000	24,850
2015/08/06	R209	05/11/2015	9.16	Put	Bond Future	1,301.0300	1.3010	1,164.9900	1.1650	(10.456)	0	0	640
2015/08/06	R209	05/11/2015	8.01	Put	Bond Future	7,116.0900	7.1161	6,767.0700	6.7671	(4.905)	0	0	0
2015/08/06	R209	05/11/2015	8.50	Put	Bond Future	3,884.0900	3.8841	3,613.4200	3.6134	(6.969)	0	0	0
2015/08/06	R209	05/11/2015	9.25	Put	Bond Future	1,097.7600	1.0978	977.6600	0.9777	(10.940)	0	0	900
2015/08/06	R209	05/11/2015	7.99	Call	Bond Future	328.3300	0.3283	373.4100	0.3734	13.730	0	0	0
2015/08/06	R209	05/11/2015	8.00	Put	Bond Future	7,192.4400	7.1924	6,842.2600	6.8423	(4.869)	0	0	0
2015/08/06	R209	05/11/2015	8.00	Call	Bond Future	337.8900	0.3379	384.0700	0.3841	13.667	0	0	0
2015/08/06	R209	05/11/2015	9.16	Call	Bond Future	3,644.9300	3.6449	3,905.2500	3.9052	7.142	0	0	0
2015/08/06	R209	05/11/2015	8.01	Call	Bond Future	348.0700	0.3481	395.4100	0.3954	13.601	0	0	0
2015/08/06	R209	05/11/2015	8.50	Call	Bond Future	1,196.0400	1.1960	1,321.7300	1.3217	10.509	0	0	900
2015/08/06	R209	04/02/2016	8.74	Call	Bond Future	2,732.7100	2.7327	2,914.7400	2.9147	6.661	0	0	0
2015/08/06	R209	04/02/2016	8.75	Put	Bond Future	3,835.5000	3.8355	3,617.0800	3.6171	(5.695)	0	0	0
2015/08/06	R209	04/02/2016			Bond Future	8.8904	77.6923	8.8373	78.0942	(0.598)	0.0000	0.0000	400
2015/08/06	R209	04/02/2016	8.75	Call	Bond Future	2,766.5800	2.7666	2,950.1000	2.9501	6.633	0	0	0
2015/08/06	R209	04/02/2016	9.52	Put	Bond Future	1,521.7500	1.5218	1,407.2000	1.4072	(7.528)	0	0	2,200
2015/08/06	R209	04/02/2016	8.76	Call	Bond Future	2,800.6800	2.8007	2,985.6900	2.9857	6.606	0	0	0
2015/08/06	R209	04/02/2016	8.74	Put	Bond Future	3,878.6100	3.8786	3,658.7000	3.6587	(5.670)	0	0	0
2015/08/06	R209	04/02/2016	9.52	Call	Bond Future	6,045.4000	6.0454	6,332.7900	6.3328	4.754	0	0	0
2015/08/06	R209	04/02/2016	8.76	Put	Bond Future	3,792.7300	3.7927	3,575.8000	3.5758	(5.720)	0	0	0
2015/08/06	R209	05/05/2016			Bond Future	8.9308	75.9341	8.8761	76.3436	(0.612)	0.0000	0.0000	0
2015/08/06	R209	05/05/2016	9.00	Call	Bond Future	4,170.3300	4.1703	4,390.4000	4.3904	5.277	0	0	0
2015/08/06	R209	05/05/2016	8.99	Put	Bond Future	3,692.3000	3.6923	3,501.6900	3.5017	(5.162)	0	0	0
2015/08/06	R209	05/05/2016	9.01	Put	Bond Future	3,621.8700	3.6219	3,433.7100	3.4337	(5.195)	0	0	0
2015/08/06	R209	05/05/2016	9.00	Put	Bond Future	3,656.1600	3.6562	3,466.7800	3.4668	(5.180)	0	0	0
2015/08/06	R209	05/05/2016	9.01	Call	Bond Future	4,209.8600	4.2099	4,431.1500	4.4312	5.256	0	0	0
2015/08/06	R209	05/05/2016	8.99	Call	Bond Future	4,132.5400	4.1325	4,351.3800	4.3514	5.296	0	0	0
2015/08/06	R210	06/08/2015	179.01	Call	Bond Future	3,587.8400	3.5878	3,556.4600	3.5565	(0.875)	0	0	0
2015/08/06	R210	06/08/2015			Bond Future	182.5978	182.5978	182.5665	182.5665	(0.017)	0.0000	0.0000	0
2015/08/06	R210	06/08/2015	178.99	Call	Bond Future	3,607.8400	3.6078	3,576.4600	3.5765	(0.870)	0	0	0
2015/08/06	R210	06/08/2015	179.00	Call	Bond Future	3,597.8400	3.5978	3,566.4600	3.5665	(0.872)	0	0	0
2015/08/06	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R210	05/11/2015			Bond Future	183.4088	183.4088	183.3990	183.3990	(0.005)	0.0000	0.0000	1,698
2015/08/06	R210	05/11/2015	182.00	Call	Bond Future	1,408.8000	1.4088	1,399.0300	1.3990	(0.693)	0	0	0
2015/08/06	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/06	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R210	05/11/2015	182.01	Call	Bond Future	1,398.8000	1.3988	1,389.0300	1.3890	(0.698)	0	0	0
2015/08/06	R210	05/11/2015	181.99	Call	Bond Future	1,418.8000	1.4188	1,409.0300	1.4090	(0.689)	0	0	0
2015/08/06	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R210	04/02/2016			Bond Future	186.5747	186.5747	186.5617	186.5617	(0.007)	0.0000	0.0000	0
2015/08/06	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R210	04/02/2016	184.99	Call	Bond Future	1,584.7200	1.5847	1,571.7100	1.5717	(0.821)	0	0	0
2015/08/06	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R210	04/02/2016	185.00	Call	Bond Future	1,574.7200	1.5747	1,561.7100	1.5617	(0.826)	0	0	0
2015/08/06	R210	04/02/2016	185.01	Call	Bond Future	1,564.7200	1.5647	1,551.7100	1.5517	(0.831)	0	0	0
2015/08/06	R211	06/08/2015			Bond Future	134.3307	134.3307	134.3076	134.3076	(0.017)	0.0000	0.0000	0
2015/08/06	R211	06/08/2015	134.99	Put	Bond Future	659.2900	0.6593	682.4200	0.6824	3.508	0	0	0
2015/08/06	R211	06/08/2015	135.01	Put	Bond Future	679.2900	0.6793	702.4200	0.7024	3.405	0	0	0
2015/08/06	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R211	06/08/2015	135.00	Put	Bond Future	669.2900	0.6693	692.4200	0.6924	3.456	0	0	0
2015/08/06	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R211	05/11/2015			Bond Future	136.4980	136.4980	136.4881	136.4881	(0.007)	0.0000	0.0000	0
2015/08/06	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R211	05/11/2015	134.99	Call	Bond Future	1,508.0000	1.5080	1,498.0500	1.4981	(0.660)	0	0	0
2015/08/06	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R211	05/11/2015	135.00	Call	Bond Future	1,498.0000	1.4980	1,488.0500	1.4881	(0.664)	0	0	0
2015/08/06	R211	05/11/2015	135.01	Call	Bond Future	1,488.0000	1.4880	1,478.0500	1.4781	(0.669)	0	0	0
2015/08/06	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R211	04/02/2016			Bond Future	137.1576	137.1576	137.1451	137.1451	(0.009)	0.0000	0.0000	1,120
2015/08/06	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R211	04/02/2016	138.99	Put	Bond Future	1,832.4100	1.8324	1,844.8500	1.8449	0.679	0	0	0
2015/08/06	R211	04/02/2016	139.01	Put	Bond Future	1,852.4100	1.8524	1,864.8500	1.8649	0.672	0	0	0
2015/08/06	R211	04/02/2016	139.00	Put	Bond Future	1,842.4100	1.8424	1,854.8500	1.8549	0.675	0	0	0
2015/08/06	R212	06/08/2015	141.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R212	06/08/2015			Bond Future	141.3586	141.3586	141.3343	141.3343	(0.017)	0.0000	0.0000	0
2015/08/06	R212	06/08/2015	141.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R212	06/08/2015	140.99	Call	Bond Future	368.6100	0.3686	344.3000	0.3443	(6.595)	0	0	0
2015/08/06	R212	06/08/2015	141.00	Call	Bond Future	358.6100	0.3586	334.3000	0.3343	(6.779)	0	0	0
2015/08/06	R212	06/08/2015	141.01	Call	Bond Future	348.6100	0.3486	324.3000	0.3243	(6.973)	0	0	0
2015/08/06	R212	06/08/2015	140.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R212	05/11/2015			Bond Future	143.6393	143.6393	143.6313	143.6313	(0.006)	0.0000	0.0000	928
2015/08/06	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R212	05/11/2015	145.99	Put	Bond Future	2,350.6900	2.3507	2,358.7100	2.3587	0.341	0	0	0
2015/08/06	R212	05/11/2015	146.01	Put	Bond Future	2,370.6900	2.3707	2,378.7100	2.3787	0.338	0	0	0
2015/08/06	R212	05/11/2015	146.00	Put	Bond Future	2,360.6900	2.3607	2,368.7100	2.3687	0.340	0	0	0

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2015/08/06	R212	04/02/2016			Bond Future	144.2566	144.2566	144.2459	144.2459	(0.007)	0.0000	0.0000	0
2015/08/06	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R212	04/02/2016	145.99	Put	Bond Future	1,733.3900	1.7334	1,744.0600	1.7441	0.616	0	0	0
2015/08/06	R212	04/02/2016	146.01	Put	Bond Future	1,753.3900	1.7534	1,764.0600	1.7641	0.609	0	0	0
2015/08/06	R212	04/02/2016	146.00	Put	Bond Future	1,743.3900	1.7434	1,754.0600	1.7541	0.612	0	0	0
2015/08/06	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R213	06/08/2015			Bond Future	8.6707	89.0105	8.6400	89.2440	(0.354)	0.0000	0.0000	0
2015/08/06	R213	06/08/2015	8.49	Put	Bond Future	1,388.6200	1.3886	1,153.9500	1.1539	(16.900)	0	0	0
2015/08/06	R213	06/08/2015	8.51	Put	Bond Future	1,234.9900	1.2350	998.8300	0.9988	(19.122)	0	0	0
2015/08/06	R213	06/08/2015	8.49	Call	Bond Future	1.1600	0.0012	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R213	06/08/2015	8.50	Put	Bond Future	1,311.6200	1.3116	1,076.3400	1.0763	(17.938)	0	0	0
2015/08/06	R213	06/08/2015	8.50	Call	Bond Future	1.7700	0.0018	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R213	06/08/2015	8.51	Call	Bond Future	2.6500	0.0027	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R213	05/11/2015	7.76	Call	Bond Future	218.8200	0.2188	247.2400	0.2472	12.988	0	0	0
2015/08/06	R213	05/11/2015			Bond Future	8.7304	86.8950	8.6834	87.2477	(0.538)	0.0000	0.0000	19,120
2015/08/06	R213	05/11/2015	7.74	Call	Bond Future	205.3400	0.2053	232.2400	0.2322	13.100	0	0	0
2015/08/06	R213	05/11/2015	7.75	Call	Bond Future	211.8500	0.2118	239.4900	0.2395	13.047	0	0	0
2015/08/06	R213	05/11/2015	7.74	Put	Bond Future	8,097.3500	8.0974	7,771.5700	7.7716	(4.023)	0	0	0
2015/08/06	R213	05/11/2015	7.76	Put	Bond Future	7,941.6000	7.9416	7,617.3400	7.6173	(4.083)	0	0	0
2015/08/06	R213	05/11/2015	7.75	Put	Bond Future	8,019.1900	8.0192	7,694.1500	7.6941	(4.053)	0	0	0
2015/08/06	R213	04/02/2016			Bond Future	8.7835	88.3879	8.7353	88.7452	(0.549)	0.0000	0.0000	0
2015/08/06	R213	04/02/2016	8.75	Call	Bond Future	3,046.8400	3.0468	3,221.9900	3.2220	5.749	0	0	0
2015/08/06	R213	04/02/2016	8.74	Put	Bond Future	3,333.3900	3.3334	3,149.8600	3.1499	(5.506)	0	0	0
2015/08/06	R213	04/02/2016	8.76	Put	Bond Future	3,257.9400	3.2579	3,077.0700	3.0771	(5.552)	0	0	0
2015/08/06	R213	04/02/2016	8.75	Put	Bond Future	3,294.8800	3.2949	3,112.6800	3.1127	(5.530)	0	0	0
2015/08/06	R213	04/02/2016	8.76	Call	Bond Future	3,084.0500	3.0840	3,260.5300	3.2605	5.722	0	0	0
2015/08/06	R213	04/02/2016	8.74	Call	Bond Future	3,011.1100	3.0111	3,184.9300	3.1849	5.773	0	0	0
2015/08/06	R213	05/05/2016	8.74	Put	Bond Future	4,118.8700	4.1189	3,931.1200	3.9311	(4.558)	0	0	0
2015/08/06	R213	05/05/2016	8.76	Put	Bond Future	4,042.4300	4.0424	3,856.9300	3.8569	(4.589)	0	0	0
2015/08/06	R213	05/05/2016			Bond Future	8.8251	86.4216	8.7754	86.7857	(0.563)	0.0000	0.0000	0
2015/08/06	R213	05/05/2016	8.75	Put	Bond Future	4,079.7600	4.0798	3,893.1400	3.8931	(4.574)	0	0	0
2015/08/06	R213	05/05/2016	8.74	Call	Bond Future	3,494.1100	3.4941	3,670.4500	3.6705	5.047	0	0	0
2015/08/06	R213	05/05/2016	8.75	Call	Bond Future	3,528.7500	3.5288	3,706.2200	3.7062	5.029	0	0	0
2015/08/06	R213	05/05/2016	8.76	Call	Bond Future	3,565.0800	3.5651	3,743.6700	3.7437	5.009	0	0	0
2015/08/06	R214	06/08/2015	8.76	Put	Bond Future	667.9100	0.6679	328.0600	0.3281	(50.883)	0	0	0
2015/08/06	R214	06/08/2015			Bond Future	8.8356	79.3759	8.8000	79.6661	(0.403)	0.0000	0.0000	0
2015/08/06	R214	06/08/2015	8.75	Put	Bond Future	738.7600	0.7388	410.4400	0.4104	(44.442)	0	0	0
2015/08/06	R214	06/08/2015	8.74	Call	Bond Future	28.8400	0.0288	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R214	06/08/2015	8.75	Call	Bond Future	38.0900	0.0381	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R214	06/08/2015	8.76	Call	Bond Future	49.6200	0.0496	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R214	06/08/2015	8.74	Put	Bond Future	812.0200	0.8120	492.9500	0.4930	(39.293)	0	0	0
2015/08/06	R214	05/11/2015			Bond Future	8.8889	77.3589	8.8319	77.8195	(0.641)	0.0000	0.0000	12,095
2015/08/06	R214	05/11/2015	7.99	Put	Bond Future	8,127.1100	8.1271	7,714.2800	7.7143	(5.080)	0	0	0
2015/08/06	R214	05/11/2015	8.00	Put	Bond Future	8,042.3500	8.0424	7,630.7400	7.6307	(5.118)	0	0	0
2015/08/06	R214	05/11/2015	8.01	Put	Bond Future	7,958.3700	7.9584	7,548.0300	7.5480	(5.156)	0	0	0

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2015/08/06	R214	05/11/2015	7.99	Call	Bond Future	306.1400	0.3061	353.9200	0.3539	15.607	0	0	0
2015/08/06	R214	05/11/2015	8.00	Call	Bond Future	315.3600	0.3154	364.3600	0.3644	15.538	0	0	0
2015/08/06	R214	05/11/2015	8.01	Call	Bond Future	325.1900	0.3252	375.4600	0.3755	15.459	0	0	0
2015/08/06	R214	04/02/2016			Bond Future	8.9365	78.6879	8.8781	79.1552	(0.653)	0.0000	0.0000	4,620
2015/08/06	R214	04/02/2016	7.99	Put	Bond Future	9,047.4900	9.0475	8,667.4700	8.6675	(4.200)	0	0	0
2015/08/06	R214	04/02/2016	8.00	Call	Bond Future	876.9400	0.8769	965.4200	0.9654	10.090	0	0	0
2015/08/06	R214	04/02/2016	8.01	Call	Bond Future	893.5200	0.8935	983.3300	0.9833	10.051	0	0	0
2015/08/06	R214	04/02/2016	7.99	Call	Bond Future	861.3300	0.8613	948.5500	0.9486	10.126	0	0	0
2015/08/06	R214	04/02/2016	8.01	Put	Bond Future	8,892.3500	8.8924	8,514.9200	8.5149	(4.244)	0	0	0
2015/08/06	R214	04/02/2016	8.00	Put	Bond Future	8,969.3500	8.9693	8,590.5900	8.5906	(4.223)	0	0	0
2015/08/06	R214	05/05/2016	9.01	Call	Bond Future	4,307.7700	4.3078	4,560.3900	4.5604	5.864	0	0	0
2015/08/06	R214	05/05/2016			Bond Future	8.9742	76.8016	8.9143	77.2774	(0.668)	0.0000	0.0000	0
2015/08/06	R214	05/05/2016	8.99	Call	Bond Future	4,227.6800	4.2277	4,477.4500	4.4775	5.908	0	0	0
2015/08/06	R214	05/05/2016	9.00	Call	Bond Future	4,266.7200	4.2667	4,517.9200	4.5179	5.887	0	0	0
2015/08/06	R214	05/05/2016	8.99	Put	Bond Future	4,103.3400	4.1033	3,877.2600	3.8773	(5.510)	0	0	0
2015/08/06	R214	05/05/2016	9.01	Put	Bond Future	4,026.1300	4.0261	3,802.9000	3.8029	(5.545)	0	0	0
2015/08/06	R214	05/05/2016	9.00	Put	Bond Future	4,063.6600	4.0637	3,839.0100	3.8390	(5.528)	0	0	0
2015/08/06	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R248	06/08/2015			Bond Future	8.9107	102.2170	8.8700	102.6417	(0.456)	0.0000	0.0000	0
2015/08/06	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R248	06/08/2015	8.74	Put	Bond Future	1,804.8500	1.8049	1,380.1200	1.3801	(23.533)	0	0	0
2015/08/06	R248	06/08/2015	8.76	Put	Bond Future	1,590.3300	1.5903	1,165.6000	1.1656	(26.707)	0	0	0
2015/08/06	R248	06/08/2015	8.75	Put	Bond Future	1,697.4900	1.6975	1,272.7600	1.2728	(25.021)	0	0	0
2015/08/06	R248	05/11/2015	8.01	Put	Bond Future	10,775.8500	10.7759	10,131.8500	10.1318	(5.976)	0	0	0
2015/08/06	R248	05/11/2015			Bond Future	8.9658	99.4276	8.9036	100.0716	(0.694)	0.0000	0.0000	47,865
2015/08/06	R248	05/11/2015	8.00	Put	Bond Future	10,899.3100	10.8993	10,255.3100	10.2553	(5.909)	0	0	0
2015/08/06	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/06	R248	05/11/2015	7.99	Put	Bond Future	11,023.0200	11.0230	10,379.0200	10.3790	(5.842)	0	0	0
2015/08/06	R248	04/02/2016	8.99	Put	Bond Future	260.6700	0.2607	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R248	04/02/2016			Bond Future	9.0155	101.1357	8.9517	101.7893	(0.708)	0.0000	0.0000	0
2015/08/06	R248	04/02/2016	9.00	Put	Bond Future	158.4600	0.1585	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R248	04/02/2016	9.01	Put	Bond Future	56.4400	0.0564	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	392.8900	0.3929	100.000	0	0	0
2015/08/06	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	495.1000	0.4951	100.000	0	0	0
2015/08/06	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	597.1200	0.5971	100.000	0	0	0
2015/08/06	R248	05/05/2016			Bond Future	9.0552	98.5106	8.9897	99.1763	(0.724)	0.0000	0.0000	0
2015/08/06	R248	05/05/2016	8.99	Put	Bond Future	662.4600	0.6625	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R248	05/05/2016	9.01	Put	Bond Future	458.4700	0.4585	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	3.1700	0.0032	100.000	0	0	0
2015/08/06	R248	05/05/2016	9.00	Put	Bond Future	560.3700	0.5604	0.0000	0.0000	(100.000)	0	0	0
2015/08/06	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	105.2600	0.1053	100.000	0	0	0
2015/08/06	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	207.1600	0.2072	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
Total												473779